



Derivatives High/Low Report

High/Low for 17/04/2009

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
17/04/2009	\$ / R 2009/06/12			Currency Future	9.0464	9.0622	0.175	9.0900	8.9400	248,336
17/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	433.0000	415.0000	(4.157)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	1
17/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,659.0000	1,641.0000	(1.085)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,037.0000	2,018.0000	(0.933)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	54.0000	45.0000	(16.667)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	573.0000	555.0000	(3.141)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	2,472.0000	2,453.0000	(0.769)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	466.0000	449.0000	(3.648)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	361.0000	360.0000	(0.277)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,181.0000	2,162.0000	(0.871)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	879.0000	885.0000	0.683	0	0	0
17/04/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	279.0000	278.0000	(0.358)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,521.0000	2,502.0000	(0.754)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	263.0000	261.0000	(0.760)	26	26	2,000
17/04/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,288.0000	1,270.0000	(1.398)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,752.0000	1,734.0000	(1.027)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	338.0000	322.0000	(4.734)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,846.0000	1,828.0000	(0.975)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	798.0000	802.0000	0.501	0	0	0
17/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	2,570.0000	2,551.0000	(0.739)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,152.0000	1,135.0000	(1.476)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,566.0000	1,549.0000	(1.086)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	102.0000	90.0000	(11.765)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	433.0000	415.0000	(4.157)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,085.0000	2,065.0000	(0.959)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	335.0000	334.0000	(0.299)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	2,000
17/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,426.0000	1,409.0000	(1.192)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	195.0000	192.0000	(1.538)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	149.0000	136.0000	(8.725)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,816.0000	2,797.0000	(0.675)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	838.0000	843.0000	0.597	0	0	0
17/04/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,197.0000	1,180.0000	(1.420)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,705.0000	1,687.0000	(1.056)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	2,668.0000	2,649.0000	(0.712)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	149.0000	136.0000	(8.725)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	219.0000	217.0000	(0.913)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	2,424.0000	2,404.0000	(0.825)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	808.0000	790.0000	(2.228)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	646.0000	648.0000	0.310	0	0	0
17/04/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	808.0000	790.0000	(2.228)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,894.0000	1,875.0000	(1.003)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	2,619.0000	2,600.0000	(0.725)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	250.0000	234.0000	(6.400)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	154.0000	152.0000	(1.299)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,426.0000	1,409.0000	(1.192)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	92.0000	81.0000	(11.957)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	501.0000	483.0000	(3.593)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	72.0000	71.0000	(1.389)	0	0	200
17/04/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	52.0000	49.0000	(5.769)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	508.0000	509.0000	0.197	0	0	0
17/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	720.0000	723.0000	0.417	0	0	0
17/04/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,085.0000	2,065.0000	(0.959)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,108.0000	1,090.0000	(1.625)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,326.0000	2,307.0000	(0.817)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	416.0000	416.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,894.0000	1,875.0000	(1.003)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	314.0000	298.0000	(5.096)	0	0	5
17/04/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,380.0000	1,362.0000	(1.304)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	648.0000	630.0000	(2.778)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	270.0000	254.0000	(5.926)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	400.0000	383.0000	(4.250)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	279.0000	278.0000	(0.358)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	104.0000	102.0000	(1.923)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	976.0000	958.0000	(1.844)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,050.0000	1,058.0000	0.762	0	0	0
17/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	163.0000	149.0000	(8.589)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,989.0000	1,970.0000	(0.955)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	687.0000	669.0000	(2.620)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	292.0000	275.0000	(5.822)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	195.0000	180.0000	(7.692)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	477.0000	477.0000	-	0	0	0
17/04/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	369.0000	352.0000	(4.607)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	541.0000	542.0000	0.185	0	0	0
17/04/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	297.0000	295.0000	(0.673)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,108.0000	1,090.0000	(1.625)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	230.0000	215.0000	(6.522)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	124.0000	111.0000	(10.484)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	610.0000	612.0000	0.328	0	0	0
17/04/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,375.0000	2,355.0000	(0.842)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,473.0000	1,455.0000	(1.222)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	388.0000	388.0000	-	0	0	0
17/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	759.0000	763.0000	0.527	0	0	0
17/04/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	369.0000	352.0000	(4.607)	0	0	0
17/04/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	3,112.0000	3,094.0000	(0.578)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	145.0000	143.0000	(1.379)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,566.0000	1,549.0000	(1.086)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	123.0000	121.0000	(1.626)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,133.0000	2,113.0000	(0.938)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
17/04/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	292.0000	275.0000	(5.822)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	446.0000	446.0000	-	0	0	0
17/04/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	477.0000	477.0000	-	0	0	0
17/04/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	99.0000	97.0000	(2.020)	0	0	0
17/04/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	573.0000	555.0000	(3.141)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	646.0000	648.0000	0.310	0	0	0
17/04/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	21.0000	18.0000	(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
17/04/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	247.0000	245.0000	(0.810)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,152.0000	1,135.0000	(1.476)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,612.0000	1,595.0000	(1.055)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	67.0000	58.0000	(13.433)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,229.0000	2,210.0000	(0.852)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,212.0000	3,193.0000	(0.592)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,375.0000	2,355.0000	(0.842)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	501.0000	483.0000	(3.593)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	849.0000	831.0000	(2.120)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	3,759.0000	3,741.0000	(0.479)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	891.0000	873.0000	(2.020)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	163.0000	149.0000	(8.589)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	230.0000	215.0000	(6.522)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	219.0000	217.0000	(0.913)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	610.0000	612.0000	0.328	0	0	0
17/04/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	2,964.0000	2,945.0000	(0.641)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,659.0000	1,641.0000	(1.085)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	388.0000	388.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	2,717.0000	2,698.0000	(0.699)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,799.0000	1,781.0000	(1.001)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	416.0000	416.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
17/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	63.0000	61.0000	(3.175)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
17/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	195.0000	180.0000	(7.692)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,013.0000	2,994.0000	(0.631)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,380.0000	1,362.0000	(1.304)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	69.0000	68.0000	(1.449)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	212.0000	197.0000	(7.075)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	759.0000	763.0000	0.527	0	0	0
17/04/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,278.0000	2,258.0000	(0.878)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,326.0000	2,307.0000	(0.817)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	536.0000	519.0000	(3.172)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	94.0000	92.0000	(2.128)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,941.0000	1,922.0000	(0.979)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	270.0000	254.0000	(5.926)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,914.0000	2,896.0000	(0.618)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	207.0000	204.0000	(1.449)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,242.0000	1,225.0000	(1.369)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,197.0000	1,180.0000	(1.420)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,519.0000	1,502.0000	(1.119)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,846.0000	1,828.0000	(0.975)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	541.0000	542.0000	0.185	0	0	0
17/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,037.0000	2,018.0000	(0.933)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	610.0000	592.0000	(2.951)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	976.0000	958.0000	(1.844)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	220
17/04/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	75.0000	65.0000	(13.333)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	682.0000	685.0000	0.440	0	0	0
17/04/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,278.0000	2,258.0000	(0.878)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	38.0000	34.0000	(10.526)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	921.0000	927.0000	0.651	0	0	0
17/04/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	100
17/04/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	767.0000	749.0000	(2.347)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	2,500
17/04/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	964.0000	970.0000	0.622	0	0	0
17/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,242.0000	1,225.0000	(1.369)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	136.0000	123.0000	(9.559)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,020.0000	1,002.0000	(1.765)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	110.0000	108.0000	(1.818)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	575.0000	576.0000	0.174	0	0	0
17/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,799.0000	1,781.0000	(1.001)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	124.0000	111.0000	(10.484)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	183.0000	181.0000	(1.093)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,133.0000	2,113.0000	(0.938)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	179.0000	164.0000	(8.380)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,334.0000	1,316.0000	(1.349)	0	0	0
17/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	575.0000	576.0000	0.174	0	0	0
17/04/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	720.0000	723.0000	0.417	0	0	0
17/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	933.0000	915.0000	(1.929)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	1,063.0000	1,046.0000	(1.599)	0	0	0
17/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	179.0000	164.0000	(8.380)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	687.0000	669.0000	(2.620)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	173.0000	171.0000	(1.156)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,612.0000	1,595.0000	(1.055)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	173.0000	171.0000	(1.156)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	727.0000	709.0000	(2.476)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	80.0000	79.0000	(1.250)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,334.0000	1,316.0000	(1.349)	0	0	0
17/04/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
17/04/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	891.0000	873.0000	(2.020)	0	0	0
17/04/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,749.0000	2,764.0000	0.546	0	0	0
17/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	933.0000	915.0000	(1.929)	0	0	0
17/04/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	6,254.0000	6,238.0000	(0.256)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	727.0000	709.0000	(2.476)	0	0	0
17/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	767.0000	749.0000	(2.347)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	536.0000	519.0000	(3.172)	0	0	0
17/04/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	1,276.0000	1,286.0000	0.784	0	0	0
17/04/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	4,756.0000	4,739.0000	(0.357)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,261.0000	3,243.0000	(0.552)	0	0	0
17/04/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	0.0000	5,988.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	4,246.0000	4,262.0000	0.377	0	0	0
17/04/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/04/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
17/04/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,746.0000	5,762.0000	0.278	0	0	0
17/04/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	30.0000	24.0000	(20.000)	0	0	0
17/04/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	0.0000	4,490.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	0.0000	1,524.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	0.0000	6,012.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	0.0000	3,013.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	0.0000	4,512.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,063.0000	3,044.0000	(0.620)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,521.0000	2,502.0000	(0.754)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,865.0000	2,846.0000	(0.663)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,767.0000	2,747.0000	(0.723)	0	0	0
17/04/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
17/04/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	3,013.0000	2,994.0000	(0.631)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,020.0000	1,002.0000	(1.765)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	610.0000	592.0000	(2.951)	0	0	0
17/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	207.0000	204.0000	(1.449)	0	0	0
17/04/2009	\$ / R	2009/09/14			Currency Future	9.1818	9.1985	0.182	9.1800	9.1400	4,662
17/04/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	338.0000	347.0000	2.663	0	0	0
17/04/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,880.0000	3,867.0000	(0.335)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,067.0000	1,059.0000	(0.750)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	217.0000	223.0000	2.765	0	0	0
17/04/2009	\$ / R	2009/09/14	9.35	Put	Currency Future	669.0000	665.0000	(0.598)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,735.0000	1,724.0000	(0.634)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	229.0000	235.0000	2.620	0	0	0
17/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	289.0000	297.0000	2.768	0	0	0
17/04/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
17/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,308.0000	1,299.0000	(0.688)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	348.0000	358.0000	2.874	0	0	0
17/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,308.0000	1,299.0000	(0.688)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,648.0000	1,637.0000	(0.667)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	265.0000	272.0000	2.642	0	0	0
17/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	289.0000	297.0000	2.768	0	0	0
17/04/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	990.0000	983.0000	(0.707)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,604.0000	1,594.0000	(0.623)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	501.0000	514.0000	2.595	0	0	0
17/04/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	0.0000	570.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	327.0000	336.0000	2.752	0	0	0
17/04/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	257.0000	264.0000	2.724	0	0	1,000
17/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	236.0000	242.0000	2.542	0	0	0
17/04/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,145.0000	1,138.0000	(0.611)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	0.0000	569.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	372.0000	382.0000	2.688	0	0	0
17/04/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	281.0000	288.0000	2.491	0	0	0
17/04/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,349.0000	1,340.0000	(0.667)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,955.0000	1,943.0000	(0.614)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,648.0000	1,637.0000	(0.667)	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
17/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,391.0000	1,381.0000	(0.719)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	229.0000	235.0000	2.620	0	0	0
17/04/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	187.0000	192.0000	2.674	0	0	0
17/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	702.0000	698.0000	(0.570)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,604.0000	1,594.0000	(0.623)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	223.0000	229.0000	2.691	0	0	0
17/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	236.0000	242.0000	2.542	0	0	0
17/04/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	636.0000	633.0000	(0.472)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,691.0000	1,680.0000	(0.651)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	518.0000	531.0000	2.510	0	0	0
17/04/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	1,067.0000	1,059.0000	(0.750)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	198.0000	203.0000	2.525	0	0	0
17/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	484.0000	497.0000	2.686	0	0	0
17/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,391.0000	1,381.0000	(0.719)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,561.0000	1,551.0000	(0.641)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,866.0000	1,855.0000	(0.589)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,028.0000	1,021.0000	(0.681)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	360.0000	370.0000	2.778	0	0	0
17/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	273.0000	280.0000	2.564	0	0	0
17/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	317.0000	326.0000	2.839	0	0	0
17/04/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,185.0000	1,177.0000	(0.675)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	250.0000	256.0000	2.400	0	0	0
17/04/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	153.0000	157.0000	2.614	0	0	0
17/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,866.0000	1,855.0000	(0.589)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,226.0000	1,217.0000	(0.734)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	273.0000	280.0000	2.564	0	0	0
17/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	198.0000	203.0000	2.525	0	0	0
17/04/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	298.0000	306.0000	2.685	0	0	0
17/04/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,271.0000	2,258.0000	(0.572)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,475.0000	1,465.0000	(0.678)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	348.0000	358.0000	2.874	0	0	0
17/04/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	243.0000	249.0000	2.469	0	0	0
17/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,433.0000	1,423.0000	(0.698)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	308.0000	316.0000	2.597	0	0	0
17/04/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	2,180.0000	2,167.0000	(0.596)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	438.0000	449.0000	2.511	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	878.0000	872.0000	(0.683)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	952.0000	946.0000	(0.630)	0	0	0
17/04/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	162.0000	166.0000	2.469	0	0	0
17/04/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	806.0000	801.0000	(0.620)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	396.0000	407.0000	2.778	0	0	0
17/04/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	384.0000	394.0000	2.604	0	0	0
17/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	410.0000	421.0000	2.683	0	0	0
17/04/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,823.0000	1,811.0000	(0.658)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	878.0000	872.0000	(0.683)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	410.0000	421.0000	2.683	0	0	0
17/04/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	2,089.0000	2,077.0000	(0.574)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	265.0000	272.0000	2.642	0	0	0
17/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
17/04/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,266.0000	1,258.0000	(0.632)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,433.0000	1,423.0000	(0.698)	0	0	0
17/04/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	171.0000	176.0000	2.924	0	0	0
17/04/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	771.0000	766.0000	(0.649)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,106.0000	1,098.0000	(0.723)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	915.0000	909.0000	(0.656)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	604.0000	601.0000	(0.497)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	536.0000	550.0000	2.612	0	0	0
17/04/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	746.0000	764.0000	2.413	0	0	0
17/04/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	453.0000	465.0000	2.649	0	0	0
17/04/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,518.0000	1,508.0000	(0.659)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	489.0000	488.0000	(0.204)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	211.0000	216.0000	2.370	0	0	0
17/04/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,317.0000	2,304.0000	(0.561)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,779.0000	1,768.0000	(0.618)	0	0	0
17/04/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	621.0000	636.0000	2.415	0	0	0
17/04/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	148.0000	153.0000	3.378	0	0	0
17/04/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	621.0000	636.0000	2.415	0	0	0
17/04/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	166.0000	171.0000	3.012	0	0	0
17/04/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	364.0000	365.0000	0.275	0	0	0
17/04/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,134.0000	2,122.0000	(0.562)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,691.0000	1,680.0000	(0.651)	0	0	0
17/04/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	773.0000	792.0000	2.458	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	223.0000	229.0000	2.691	0	0	0
17/04/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	341.0000	343.0000	0.587	0	0	0
17/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	736.0000	732.0000	(0.543)	0	0	0
17/04/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	0.0000	1,554.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	468.0000	480.0000	2.564	0	0	0
17/04/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	462.0000	462.0000	-	0	0	0
17/04/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	0.0000	5,999.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	360.0000	370.0000	2.778	0	0	0
17/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	598.0000	613.0000	2.508	0	0	0
17/04/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,028.0000	1,021.0000	(0.681)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	516.0000	515.0000	(0.194)	0	0	0
17/04/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	0.0000	4,499.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	338.0000	347.0000	2.663	0	0	0
17/04/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	644.0000	660.0000	2.484	0	0	0
17/04/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,106.0000	1,098.0000	(0.723)	0	0	0
17/04/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	320.0000	322.0000	0.625	0	0	0
17/04/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	0.0000	3,007.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	801.0000	820.0000	2.372	0	0	0
17/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	489.0000	488.0000	(0.204)	0	0	0
17/04/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	0.0000	4,548.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	0.0000	18.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	0.0000	47.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	317.0000	326.0000	2.839	0	0	0
17/04/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,185.0000	1,177.0000	(0.675)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	555.0000	569.0000	2.523	0	0	0
17/04/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	0.0000	3,100.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	0.0000	6,020.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	573.0000	570.0000	(0.524)	0	0	0
17/04/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	0.0000	55.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,823.0000	1,811.0000	(0.658)	0	0	0
17/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	171.0000	176.0000	2.924	0	0	0
17/04/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	0.0000	99.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,911.0000	1,899.0000	(0.628)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
17/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,089.0000	2,077.0000	(0.574)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	516.0000	515.0000	(0.194)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	484.0000	497.0000	2.686	0	0	0
17/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	423.0000	435.0000	2.837	0	0	0
17/04/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
17/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	598.0000	613.0000	2.508	0	0	0
17/04/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	257.0000	264.0000	2.724	0	0	0
17/04/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	702.0000	698.0000	(0.570)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	990.0000	983.0000	(0.707)	0	0	0
17/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
17/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	842.0000	836.0000	(0.713)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	372.0000	382.0000	2.688	0	0	0
17/04/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	157.0000	161.0000	2.548	0	0	0
17/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,475.0000	1,465.0000	(0.678)	0	0	0
17/04/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,225.0000	2,213.0000	(0.539)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	915.0000	909.0000	(0.656)	0	0	0
17/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,044.0000	2,032.0000	(0.587)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	544.0000	542.0000	(0.368)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	396.0000	407.0000	2.778	0	0	0
17/04/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	576.0000	591.0000	2.604	0	0	0
17/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	842.0000	836.0000	(0.713)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	736.0000	732.0000	(0.543)	0	0	0
17/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	166.0000	171.0000	3.012	0	0	0
17/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	806.0000	801.0000	(0.620)	0	0	0
17/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,911.0000	1,899.0000	(0.628)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	468.0000	480.0000	2.564	0	0	0
17/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	298.0000	306.0000	2.685	0	0	0
17/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,266.0000	1,258.0000	(0.632)	0	0	0
17/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	438.0000	449.0000	2.511	0	0	0
17/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	423.0000	435.0000	2.837	0	0	0
17/04/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
17/04/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	2,000.0000	1,988.0000	(0.600)	0	0	0
17/04/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	6,227.0000	6,217.0000	(0.161)	0	0	0
17/04/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	9.0000	16.0000	77.778	0	0	0
17/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	176.0000	181.0000	2.841	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	2,044.0000	2,032.0000	(0.587)	0	0	0
17/04/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	4,754.0000	4,743.0000	(0.231)	0	0	0
17/04/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
17/04/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,134.0000	2,122.0000	(0.562)	0	0	0
17/04/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,304.0000	3,290.0000	(0.424)	0	0	0
17/04/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
17/04/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,782.0000	5,799.0000	0.294	0	0	0
17/04/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	4,282.0000	4,299.0000	0.397	0	0	0
17/04/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	81.0000	86.0000	6.173	0	0	0
17/04/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
17/04/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	1,363.0000	1,384.0000	1.541	0	0	0
17/04/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	308.0000	316.0000	2.597	0	0	0
17/04/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,794.0000	2,810.0000	0.573	0	0	0
17/04/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/04/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	1,226.0000	1,217.0000	(0.734)	0	0	0
17/04/2009	\$ / R	2009/12/14			Currency Future	9.3028	9.3180	0.163	9.3100	9.3100	741
17/04/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	379.0000	391.0000	3.166	0	0	0
17/04/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	251.0000	259.0000	3.187	0	0	0
17/04/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	1,130.0000	1,132.0000	0.177	0	0	0
17/04/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,194.0000	2,189.0000	(0.228)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	533.0000	550.0000	3.189	0	0	10,115
17/04/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,282.0000	1,282.0000	-	0	0	0
17/04/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,108.0000	2,103.0000	(0.237)	0	0	0
17/04/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,205.0000	1,206.0000	0.083	0	0	0
17/04/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,439.0000	1,438.0000	(0.069)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	815.0000	819.0000	0.491	0	0	0
17/04/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	442.0000	456.0000	3.167	0	0	0
17/04/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	718.0000	724.0000	0.836	0	0	0
17/04/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	484.0000	500.0000	3.306	0	0	0
17/04/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	2,638.0000	2,631.0000	(0.265)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	667.0000	687.0000	2.999	0	0	0
17/04/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,768.0000	1,765.0000	(0.170)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	136.0000	141.0000	3.676	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,684.0000	1,681.0000	(0.178)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,654.0000	3,645.0000	(0.246)	0	0	0
17/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	721.0000	742.0000	2.913	0	0	0
17/04/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	496.0000	512.0000	3.226	0	0	0
17/04/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	157.0000	163.0000	3.822	0	0	0
17/04/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,243.0000	1,244.0000	0.080	0	0	0
17/04/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	371.0000	383.0000	3.235	0	0	0
17/04/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,033.0000	4,023.0000	(0.248)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	191.0000	198.0000	3.665	0	0	114
17/04/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	3,281.0000	3,272.0000	(0.274)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,188.0000	3,180.0000	(0.251)	0	0	0
17/04/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	387.0000	399.0000	3.101	0	0	0
17/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	222.0000	230.0000	3.604	0	0	0
17/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	356.0000	367.0000	3.090	0	0	0
17/04/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	297.0000	307.0000	3.367	0	0	0
17/04/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	163.0000	169.0000	3.681	0	0	0
17/04/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	508.0000	524.0000	3.150	0	0	0
17/04/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	422.0000	436.0000	3.318	0	0	0
17/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,938.0000	3,928.0000	(0.254)	0	0	0
17/04/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	881.0000	886.0000	0.568	0	0	0
17/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,282.0000	2,276.0000	(0.263)	0	0	0
17/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
17/04/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	432.0000	446.0000	3.241	0	0	0
17/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	317.0000	328.0000	3.470	0	0	0
17/04/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,560.0000	3,551.0000	(0.253)	0	0	0
17/04/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,479.0000	1,478.0000	(0.068)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,064.0000	2,060.0000	(0.194)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,819.0000	2,812.0000	(0.248)	0	0	0
17/04/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	634.0000	654.0000	3.155	0	0	0
17/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	473.0000	489.0000	3.383	0	0	0
17/04/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,560.0000	1,559.0000	(0.064)	0	0	0
17/04/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,843.0000	3,833.0000	(0.260)	0	0	0
17/04/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,124.0000	1,148.0000	2.135	0	0	0
17/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,853.0000	1,849.0000	(0.216)	0	0	0
17/04/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	363.0000	375.0000	3.306	0	0	0
17/04/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	183.0000	190.0000	3.825	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	782.0000	787.0000	0.639	0	0	0
17/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,320.0000	1,321.0000	0.076	0	0	0
17/04/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,810.0000	1,807.0000	(0.166)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	214.0000	221.0000	3.271	0	0	0
17/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
17/04/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	413.0000	427.0000	3.390	0	0	0
17/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,853.0000	1,849.0000	(0.216)	0	0	0
17/04/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	146.0000	151.0000	3.425	0	0	9,530
17/04/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,519.0000	1,518.0000	(0.066)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,188.0000	3,180.0000	(0.251)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
17/04/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,373.0000	3,365.0000	(0.237)	0	0	0
17/04/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	848.0000	852.0000	0.472	0	0	0
17/04/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	304.0000	314.0000	3.289	0	0	0
17/04/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,911.0000	2,903.0000	(0.275)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	227.0000	235.0000	3.524	0	0	0
17/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	356.0000	367.0000	3.090	0	0	0
17/04/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	241.0000	249.0000	3.320	0	0	0
17/04/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	650.0000	670.0000	3.077	0	0	0
17/04/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	310.0000	321.0000	3.548	0	0	0
17/04/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	325.0000	335.0000	3.077	0	0	0
17/04/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,726.0000	1,723.0000	(0.174)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,151.0000	2,146.0000	(0.232)	0	0	0
17/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,642.0000	1,640.0000	(0.122)	0	0	0
17/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	763.0000	784.0000	2.752	0	0	0
17/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	191.0000	198.0000	3.665	0	0	10,100
17/04/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	176.0000	183.0000	3.977	0	0	0
17/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	660.0000	666.0000	0.909	0	0	0
17/04/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	462.0000	478.0000	3.463	0	0	0
17/04/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,751.0000	1,772.0000	1.199	0	0	0
17/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	284.0000	294.0000	3.521	0	0	0
17/04/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	321.0000	330.0000	2.804	0	0	0
17/04/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	261.0000	270.0000	3.448	0	0	0
17/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	604.0000	611.0000	1.159	0	0	0
17/04/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	685.0000	705.0000	2.920	0	0	0
17/04/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,548.0000	2,541.0000	(0.275)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	284.0000	294.0000	3.521	0	0	0
17/04/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	170.0000	176.0000	3.529	0	0	0
17/04/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,458.0000	2,452.0000	(0.244)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	3,003.0000	2,995.0000	(0.266)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	928.0000	951.0000	2.478	0	0	0
17/04/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,370.0000	2,364.0000	(0.253)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,176.0000	4,166.0000	(0.239)	0	0	0
17/04/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	1,937.0000	1,933.0000	(0.207)	0	0	0
17/04/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	227.0000	235.0000	3.524	0	0	0
17/04/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	272.0000	282.0000	3.676	0	0	0
17/04/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	1,155.0000	1,179.0000	2.078	0	0	0
17/04/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	3,701.0000	3,692.0000	(0.243)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,327.0000	3,319.0000	(0.240)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,467.0000	3,458.0000	(0.260)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	546.0000	564.0000	3.297	0	0	0
17/04/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	154.0000	160.0000	3.896	0	0	0
17/04/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	180.0000	187.0000	3.889	0	0	0
17/04/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,360.0000	1,360.0000	-	0	0	0
17/04/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	129.0000	134.0000	3.876	0	0	0
17/04/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	546.0000	564.0000	3.297	0	0	0
17/04/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,093.0000	1,096.0000	0.274	0	0	0
17/04/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	340.0000	351.0000	3.235	0	0	0
17/04/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	395.0000	408.0000	3.291	0	0	9,530
17/04/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	302.0000	311.0000	2.980	0	0	0
17/04/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,774.0000	2,767.0000	(0.252)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	954.0000	977.0000	2.411	0	0	0
17/04/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	2,022.0000	2,017.0000	(0.247)	0	0	0
17/04/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	1,539.0000	1,562.0000	1.494	0	0	0
17/04/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	475.0000	483.0000	1.684	0	0	0
17/04/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	231.0000	239.0000	3.463	0	0	0
17/04/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,661.0000	1,684.0000	1.385	0	0	0
17/04/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	136.0000	144.0000	5.882	0	0	0
17/04/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	116.0000	121.0000	4.310	0	0	0
17/04/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	4,415.0000	4,405.0000	(0.227)	0	0	0
17/04/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	98.0000	104.0000	6.122	0	0	0
17/04/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,093.0000	1,096.0000	0.274	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,360.0000	1,360.0000	-	0	0	0
17/04/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	206.0000	213.0000	3.398	0	0	0
17/04/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
17/04/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	232.0000	241.0000	3.879	0	0	0
17/04/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	560.0000	577.0000	3.036	0	0	0
17/04/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	2,445.0000	2,463.0000	0.736	0	0	0
17/04/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	604.0000	611.0000	1.159	0	0	0
17/04/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,728.0000	2,721.0000	(0.257)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	1,057.0000	1,059.0000	0.189	0	0	0
17/04/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,601.0000	1,599.0000	(0.125)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,426.0000	1,449.0000	1.613	0	0	0
17/04/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	43.0000	45.0000	4.651	0	0	0
17/04/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	807.0000	829.0000	2.726	0	0	0
17/04/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	451.0000	459.0000	1.774	0	0	0
17/04/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	484.0000	500.0000	3.306	0	0	0
17/04/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,706.0000	1,728.0000	1.290	0	0	0
17/04/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,501.0000	1,524.0000	1.532	0	0	0
17/04/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	807.0000	829.0000	2.726	0	0	0
17/04/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	404.0000	417.0000	3.218	0	0	0
17/04/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,282.0000	1,282.0000	-	0	0	0
17/04/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	173.0000	181.0000	4.624	0	0	0
17/04/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	103.0000	110.0000	6.796	0	0	0
17/04/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	148.0000	156.0000	5.405	0	0	0
17/04/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	462.0000	478.0000	3.463	0	0	0
17/04/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	1,094.0000	1,118.0000	2.194	0	0	0
17/04/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	618.0000	637.0000	3.074	0	0	0
17/04/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	245.0000	254.0000	3.673	0	0	0
17/04/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	341.0000	350.0000	2.639	0	0	0
17/04/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	206.0000	213.0000	3.398	0	0	0
17/04/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	154.0000	160.0000	3.896	0	0	0
17/04/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	985.0000	989.0000	0.406	0	0	0
17/04/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	1,285.0000	1,309.0000	1.868	0	0	0
17/04/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
17/04/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	588.0000	607.0000	3.231	0	0	0
17/04/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,796.0000	1,817.0000	1.169	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,003.0000	2,995.0000	(0.266)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,774.0000	2,767.0000	(0.252)	0	0	0
17/04/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	2,398.0000	2,415.0000	0.709	0	0	0
17/04/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	916.0000	919.0000	0.328	0	0	0
17/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	928.0000	951.0000	2.478	0	0	0
17/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
17/04/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	4,259.0000	4,274.0000	0.352	0	0	0
17/04/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,608.0000	4,597.0000	(0.239)	0	0	0
17/04/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	131.0000	136.0000	3.817	0	0	0
17/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	475.0000	483.0000	1.684	0	0	0
17/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,661.0000	1,684.0000	1.385	0	0	0
17/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,706.0000	1,728.0000	1.290	0	0	0
17/04/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,186.0000	1,210.0000	2.024	0	0	0
17/04/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	291.0000	301.0000	3.436	0	0	0
17/04/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	6.0000	6.0000	-	0	0	0
17/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,593.0000	2,586.0000	(0.270)	0	0	0
17/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	249.0000	257.0000	3.213	0	0	0
17/04/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	550.0000	558.0000	1.455	0	0	0
17/04/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,238.0000	2,233.0000	(0.223)	0	0	0
17/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	109.0000	116.0000	6.422	0	0	0
17/04/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	0.0000	1,640.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
17/04/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	0.0000	3,039.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	6,305.0000	6,294.0000	(0.174)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,701.0000	3,692.0000	(0.243)	0	0	0
17/04/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
17/04/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	2,781.0000	2,797.0000	0.575	0	0	0
17/04/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
17/04/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	0.0000	122.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	0.0000	6,018.0000	100.000	0	0	0
17/04/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,754.0000	5,768.0000	0.243	0	0	0
17/04/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,848.0000	4,837.0000	(0.227)	0	0	0
17/04/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,219.0000	1,242.0000	1.887	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	0.0000	70.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	266.0000	274.0000	3.008	0	0	0
17/04/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	452.0000	467.0000	3.319	0	0	0
17/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,176.0000	4,166.0000	(0.239)	0	0	0
17/04/2009	\$ / R	2009/12/14	15.30	Put	Currency Future	0.0000	6,052.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	129.0000	134.0000	3.876	0	0	0
17/04/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,251.0000	1,275.0000	1.918	0	0	0
17/04/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
17/04/2009	\$ / R	2009/12/14	4.80	Call	Currency Future	0.0000	4,523.0000	100.000	0	0	0
17/04/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	103.0000	110.0000	6.796	0	0	0
17/04/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,503.0000	2,497.0000	(0.240)	0	0	0
17/04/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,399.0000	1,399.0000	-	0	0	0
17/04/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	1,895.0000	1,891.0000	(0.211)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	187.0000	194.0000	3.743	0	0	0
17/04/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	3,142.0000	3,134.0000	(0.255)	0	0	0
17/04/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	2,070.0000	2,089.0000	0.918	0	0	0
17/04/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,080.0000	4,071.0000	(0.221)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,234.0000	3,226.0000	(0.247)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,049.0000	3,041.0000	(0.262)	0	0	0
17/04/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	45.0000	47.0000	4.444	0	0	0
17/04/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	574.0000	592.0000	3.136	0	0	0
17/04/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	2,541.0000	2,558.0000	0.669	0	0	0
17/04/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	632.0000	638.0000	0.949	0	0	0
17/04/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,841.0000	1,861.0000	1.086	0	0	0
17/04/2009	\$ / R	2009/12/14	7.30	Put	Currency Future	67.0000	71.0000	5.970	0	0	0
17/04/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	2,398.0000	2,415.0000	0.709	0	0	0
17/04/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	785.0000	806.0000	2.675	0	0	0
17/04/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	88.0000	93.0000	5.682	0	0	0
17/04/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	1,021.0000	1,024.0000	0.294	0	0	0
17/04/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	347.0000	359.0000	3.458	0	0	0
17/04/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	1,008.0000	1,031.0000	2.282	0	0	0
17/04/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	332.0000	343.0000	3.313	0	0	0
17/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	525.0000	532.0000	1.333	0	0	0
17/04/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,979.0000	1,975.0000	(0.202)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	877.0000	900.0000	2.623	0	0	0
17/04/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	405.0000	413.0000	1.975	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	202.0000	209.0000	3.465	0	0	0
17/04/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	4,463.0000	4,453.0000	(0.224)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	256.0000	265.0000	3.516	0	0	0
17/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,320.0000	1,321.0000	0.076	0	0	0
17/04/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,503.0000	2,497.0000	(0.240)	0	0	0
17/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	473.0000	489.0000	3.383	0	0	0
17/04/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	256.0000	265.0000	3.516	0	0	0
17/04/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	815.0000	819.0000	0.491	0	0	0
17/04/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
17/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	667.0000	687.0000	2.999	0	0	0
17/04/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	194.0000	202.0000	4.124	0	0	0
17/04/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
17/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,282.0000	2,276.0000	(0.263)	0	0	0
17/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	245.0000	254.0000	3.673	0	0	0
17/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	216.0000	225.0000	4.167	0	0	0
17/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,234.0000	3,226.0000	(0.247)	0	0	0
17/04/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	148.0000	154.0000	4.054	0	0	0
17/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	187.0000	194.0000	3.743	0	0	0
17/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	103.0000	110.0000	6.796	0	0	0
17/04/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	236.0000	244.0000	3.390	0	0	0
17/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,706.0000	1,728.0000	1.290	0	0	0
17/04/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,683.0000	2,676.0000	(0.261)	0	0	0
17/04/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	853.0000	876.0000	2.696	0	0	0
17/04/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,796.0000	3,786.0000	(0.263)	0	0	0
17/04/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	2,163.0000	2,181.0000	0.832	0	0	0
17/04/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	2,493.0000	2,510.0000	0.682	0	0	0
17/04/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	284.0000	292.0000	2.817	0	0	0
17/04/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	120.0000	125.0000	4.167	0	0	0
17/04/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,128.0000	4,118.0000	(0.242)	0	0	0
17/04/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,367.0000	4,357.0000	(0.229)	0	0	0
17/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,319.0000	1,343.0000	1.820	0	0	0
17/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	902.0000	925.0000	2.550	0	0	0
17/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,593.0000	2,586.0000	(0.270)	0	0	0
17/04/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,251.0000	1,275.0000	1.918	0	0	0
17/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	362.0000	370.0000	2.210	0	0	0
17/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	451.0000	459.0000	1.774	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	103.0000	107.0000	3.883	0	0	0
17/04/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	1,065.0000	1,088.0000	2.160	0	0	0
17/04/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	93.0000	99.0000	6.452	0	0	0
17/04/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
17/04/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	954.0000	977.0000	2.411	0	0	0
17/04/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	60.0000	63.0000	5.000	0	0	0
17/04/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	216.0000	225.0000	4.167	0	0	0
17/04/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,319.0000	1,343.0000	1.820	0	0	0
17/04/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	4,800.0000	4,789.0000	(0.229)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,167.0000	1,169.0000	0.171	0	0	0
17/04/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	249.0000	257.0000	3.213	0	0	0
17/04/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,728.0000	2,721.0000	(0.257)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	520.0000	537.0000	3.269	0	0	0
17/04/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	173.0000	179.0000	3.468	0	0	0
17/04/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	703.0000	723.0000	2.845	0	0	0
17/04/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	201.0000	210.0000	4.478	0	0	0
17/04/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	75.0000	79.0000	5.333	0	0	0
17/04/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	1,065.0000	1,088.0000	2.160	0	0	0
17/04/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	1,354.0000	1,378.0000	1.773	0	0	0
17/04/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	718.0000	724.0000	0.836	0	0	0
17/04/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	362.0000	370.0000	2.210	0	0	0
17/04/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	1,978.0000	1,997.0000	0.961	0	0	0
17/04/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	3,938.0000	3,928.0000	(0.254)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,319.0000	4,309.0000	(0.232)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.30	Call	Currency Future	721.0000	742.0000	2.913	0	0	0
17/04/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	3,748.0000	3,739.0000	(0.240)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
17/04/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	2,865.0000	2,858.0000	(0.244)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	405.0000	413.0000	1.975	0	0	0
17/04/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	198.0000	205.0000	3.535	0	0	0
17/04/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,325.0000	2,320.0000	(0.215)	0	0	0
17/04/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,095.0000	3,087.0000	(0.258)	0	0	0
17/04/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	109.0000	116.0000	6.422	0	0	0
17/04/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	278.0000	288.0000	3.597	0	0	0
17/04/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	157.0000	163.0000	3.822	0	0	0
17/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	525.0000	532.0000	1.333	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
17/04/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	499.0000	507.0000	1.603	0	0	0
17/04/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	428.0000	436.0000	1.869	0	0	0
17/04/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	4,512.0000	4,501.0000	(0.244)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	980.0000	1,004.0000	2.449	0	0	0
17/04/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,642.0000	1,640.0000	(0.122)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	1,008.0000	1,031.0000	2.282	0	0	0
17/04/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,224.0000	4,214.0000	(0.237)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	126.0000	132.0000	4.762	0	0	0
17/04/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,654.0000	3,645.0000	(0.246)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	750.0000	755.0000	0.667	0	0	0
17/04/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	1,390.0000	1,413.0000	1.655	0	0	0
17/04/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	231.0000	239.0000	3.463	0	0	0
17/04/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	222.0000	230.0000	3.604	0	0	0
17/04/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	173.0000	181.0000	4.624	0	0	0
17/04/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	499.0000	507.0000	1.603	0	0	0
17/04/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	187.0000	195.0000	4.278	0	0	0
17/04/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	902.0000	925.0000	2.550	0	0	0
17/04/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,426.0000	1,449.0000	1.613	0	0	0
17/04/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,036.0000	1,059.0000	2.220	0	0	0
17/04/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	383.0000	391.0000	2.089	0	0	0
17/04/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,819.0000	2,812.0000	(0.248)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	742.0000	763.0000	2.830	0	0	0
17/04/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	2,064.0000	2,060.0000	(0.194)	0	0	0
17/04/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	317.0000	328.0000	3.470	0	0	0
17/04/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	689.0000	695.0000	0.871	0	0	0
17/04/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	383.0000	391.0000	2.089	0	0	0
17/04/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,036.0000	1,059.0000	2.220	0	0	0
17/04/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	4,704.0000	4,693.0000	(0.234)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
17/04/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
17/04/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	218.0000	226.0000	3.670	0	0	0
17/04/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
17/04/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	395.0000	408.0000	3.291	0	0	0
17/04/2009	\$ / R	2009/12/14	8.00	Call	Currency Future	1,463.0000	1,486.0000	1.572	0	0	0
17/04/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	125.0000	133.0000	6.400	0	0	0
17/04/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	160.0000	168.0000	5.000	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
17/04/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	2,116.0000	2,135.0000	0.898	0	0	0
17/04/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,420.0000	3,411.0000	(0.263)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	3,890.0000	3,881.0000	(0.231)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	4,560.0000	4,549.0000	(0.241)	0	0	0
17/04/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	124.0000	129.0000	4.032	0	0	0
17/04/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	113.0000	117.0000	3.540	0	0	0
17/04/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	143.0000	149.0000	4.196	0	0	0
17/04/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	763.0000	784.0000	2.752	0	0	0
17/04/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,513.0000	3,505.0000	(0.228)	0	0	0
17/04/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	660.0000	666.0000	0.909	0	0	0
17/04/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	1,578.0000	1,601.0000	1.458	0	0	0
17/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	877.0000	900.0000	2.623	0	0	0
17/04/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	4,272.0000	4,261.0000	(0.257)	0	0	0
17/04/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	266.0000	274.0000	3.008	0	0	0
17/04/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	1,219.0000	1,242.0000	1.887	0	0	0
17/04/2009	\$ / R	2010/03/15			Currency Future	9.4225	9.4344	0.126	0.0000	0.0000	0
17/04/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	705.0000	722.0000	2.411	0	0	0
17/04/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	869.0000	889.0000	2.301	0	0	0
17/04/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	557.0000	572.0000	2.693	0	0	0
17/04/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	455.0000	467.0000	2.637	0	0	0
17/04/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,378.0000	2,377.0000	(0.042)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	847.0000	855.0000	0.945	0	0	0
17/04/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	782.0000	800.0000	2.302	0	0	0
17/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	400.0000	411.0000	2.750	0	0	0
17/04/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	601.0000	617.0000	2.662	0	0	0
17/04/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	1,635.0000	1,637.0000	0.122	0	0	0
17/04/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	782.0000	800.0000	2.302	0	0	0
17/04/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,009.0000	1,016.0000	0.694	0	0	0
17/04/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,479.0000	1,482.0000	0.203	0	0	0
17/04/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	798.0000	817.0000	2.381	0	0	0
17/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	691.0000	708.0000	2.460	0	0	0
17/04/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	431.0000	442.0000	2.552	0	0	0
17/04/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,218.0000	1,223.0000	0.411	0	0	0
17/04/2009	\$ / R	2010/03/15	9.15	Put	Currency Future	700.0000	709.0000	1.286	0	0	0
17/04/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,365.0000	1,369.0000	0.293	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	482.0000	495.0000	2.697	0	0	0
17/04/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	464.0000	476.0000	2.586	0	0	0
17/04/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	2,001.0000	2,001.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,335.0000	2,334.0000	(0.043)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	2,042.0000	2,042.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,083.0000	2,083.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	1,009.0000	1,016.0000	0.694	0	0	0
17/04/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	638.0000	654.0000	2.508	0	0	0
17/04/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,960.0000	1,960.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	423.0000	434.0000	2.600	0	0	0
17/04/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	408.0000	419.0000	2.696	0	0	0
17/04/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	473.0000	485.0000	2.537	0	0	0
17/04/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	367.0000	377.0000	2.725	0	0	0
17/04/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	815.0000	834.0000	2.331	0	0	0
17/04/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	373.0000	383.0000	2.681	0	0	0
17/04/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	973.0000	994.0000	2.158	0	0	16,483
17/04/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,507.0000	2,506.0000	(0.040)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	976.0000	982.0000	0.615	0	0	0
17/04/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	568.0000	582.0000	2.465	0	0	0
17/04/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,550.0000	2,549.0000	(0.039)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	943.0000	950.0000	0.742	0	0	0
17/04/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,595.0000	1,598.0000	0.188	0	0	0
17/04/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,464.0000	2,463.0000	(0.041)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,328.0000	1,332.0000	0.301	0	0	0
17/04/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	650.0000	667.0000	2.615	0	0	0
17/04/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,250.0000	2,250.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,594.0000	2,592.0000	(0.077)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	386.0000	397.0000	2.850	0	0	0
17/04/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	380.0000	390.0000	2.632	0	0	0
17/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	500.0000	512.0000	2.400	0	0	0
17/04/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	613.0000	629.0000	2.610	0	0	0
17/04/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	455.0000	467.0000	2.637	0	0	16,483
17/04/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,291.0000	1,295.0000	0.310	0	0	0
17/04/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	672.0000	682.0000	1.488	0	0	0
17/04/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	547.0000	561.0000	2.559	0	0	0
17/04/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,877.0000	1,878.0000	0.053	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
17/04/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,421.0000	2,420.0000	(0.041)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	663.0000	680.0000	2.564	0	0	0
17/04/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,675.0000	1,677.0000	0.119	0	0	0
17/04/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,682.0000	2,680.0000	(0.075)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,077.0000	1,083.0000	0.557	0	0	0
17/04/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,083.0000	2,083.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	354.0000	364.0000	2.825	0	0	0
17/04/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,441.0000	1,444.0000	0.208	0	0	0
17/04/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,517.0000	1,520.0000	0.198	0	0	0
17/04/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	517.0000	527.0000	1.934	0	0	0
17/04/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	393.0000	404.0000	2.799	0	0	0
17/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	590.0000	605.0000	2.542	0	0	0
17/04/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
17/04/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	213.0000	220.0000	3.286	0	0	0
17/04/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,400.0000	3,396.0000	(0.118)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	2,814.0000	2,812.0000	(0.071)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	439.0000	450.0000	2.506	0	0	0
17/04/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,877.0000	1,878.0000	0.053	0	0	0
17/04/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	272.0000	280.0000	2.941	0	0	0
17/04/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	337.0000	346.0000	2.671	0	0	0
17/04/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	4,231.0000	4,225.0000	(0.142)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	395.0000	406.0000	2.785	0	0	0
17/04/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	220.0000	227.0000	3.182	0	0	0
17/04/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	750.0000	768.0000	2.400	0	0	0
17/04/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	4,750.0000	4,744.0000	(0.126)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	757.0000	766.0000	1.189	0	0	0
17/04/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	719.0000	737.0000	2.503	0	0	27,539
17/04/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,166.0000	2,166.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,412.0000	2,411.0000	(0.041)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,726.0000	2,724.0000	(0.073)	0	0	0
17/04/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	242.0000	250.0000	3.306	0	0	0
17/04/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	537.0000	551.0000	2.607	0	0	0
17/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,293.0000	2,292.0000	(0.044)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
17/04/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,336.0000	1,358.0000	1.647	0	0	0
17/04/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,173.0000	3,170.0000	(0.095)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,715.0000	1,716.0000	0.058	0	0	0
17/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	415.0000	426.0000	2.651	0	0	0
17/04/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	363.0000	373.0000	2.755	0	0	0
17/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,125.0000	2,124.0000	(0.047)	0	0	0
17/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,715.0000	1,716.0000	0.058	0	0	0
17/04/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,419.0000	4,413.0000	(0.136)	0	0	0
17/04/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	930.0000	951.0000	2.258	0	0	0
17/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	447.0000	459.0000	2.685	0	0	0
17/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,328.0000	1,332.0000	0.301	0	0	0
17/04/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
17/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,479.0000	1,482.0000	0.203	0	0	0
17/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	638.0000	654.0000	2.508	0	0	0
17/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	537.0000	551.0000	2.607	0	0	0
17/04/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,091.0000	4,085.0000	(0.147)	0	0	0
17/04/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	296.0000	304.0000	2.703	0	0	27,539
17/04/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	619.0000	628.0000	1.454	0	0	0
17/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	625.0000	641.0000	2.560	0	0	0
17/04/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,527.0000	1,549.0000	1.441	0	0	0
17/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,365.0000	1,369.0000	0.293	0	0	0
17/04/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	408.0000	419.0000	2.696	0	0	0
17/04/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,044.0000	4,039.0000	(0.124)	0	0	0
17/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,043.0000	1,049.0000	0.575	0	0	0
17/04/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	348.0000	358.0000	2.874	0	0	0
17/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,517.0000	1,520.0000	0.198	0	0	0
17/04/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,147.0000	1,152.0000	0.436	0	0	0
17/04/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,208.0000	2,208.0000	-	0	0	0
17/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	415.0000	426.0000	2.651	0	0	0
17/04/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	246.0000	254.0000	3.252	0	0	0
17/04/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	320.0000	330.0000	3.125	0	0	0
17/04/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	951.0000	972.0000	2.208	0	0	0
17/04/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	238.0000	246.0000	3.361	0	0	0
17/04/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,218.0000	1,223.0000	0.411	0	0	0
17/04/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	508.0000	522.0000	2.756	0	0	0
17/04/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,041.0000	1,062.0000	2.017	0	0	0
17/04/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,859.0000	2,856.0000	(0.105)	0	0	0
17/04/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	729.0000	738.0000	1.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	255.0000	264.0000	3.529	0	0	0
17/04/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	331.0000	341.0000	3.021	0	0	0
17/04/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	447.0000	459.0000	2.685	0	0	0
17/04/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,766.0000	3,761.0000	(0.133)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,182.0000	1,188.0000	0.508	0	0	0
17/04/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,836.0000	1,837.0000	0.054	0	0	0
17/04/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,335.0000	2,334.0000	(0.043)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	217.0000	223.0000	2.765	0	0	0
17/04/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	765.0000	784.0000	2.484	0	0	0
17/04/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,948.0000	2,945.0000	(0.102)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,125.0000	2,124.0000	(0.047)	0	0	0
17/04/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,674.0000	3,669.0000	(0.136)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	663.0000	680.0000	2.564	0	0	0
17/04/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	518.0000	531.0000	2.510	0	0	0
17/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	500.0000	512.0000	2.400	0	0	0
17/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,293.0000	2,292.0000	(0.044)	0	0	0
17/04/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,354.0000	3,351.0000	(0.089)	0	0	0
17/04/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	1,955.0000	1,975.0000	1.023	0	0	0
17/04/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	181.0000	190.0000	4.972	0	0	0
17/04/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,550.0000	2,549.0000	(0.039)	0	0	0
17/04/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	1,140.0000	1,162.0000	1.930	0	0	0
17/04/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	277.0000	285.0000	2.888	0	0	0
17/04/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,795.0000	1,797.0000	0.111	0	0	0
17/04/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	1,166.0000	1,188.0000	1.887	0	0	0
17/04/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	373.0000	383.0000	2.681	0	0	0
17/04/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	383.0000	393.0000	2.611	0	0	0
17/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	691.0000	708.0000	2.460	0	0	0
17/04/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	910.0000	917.0000	0.769	0	0	0
17/04/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,112.0000	1,118.0000	0.540	0	0	0
17/04/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,306.0000	1,328.0000	1.685	0	0	0
17/04/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,291.0000	1,295.0000	0.310	0	0	0
17/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	491.0000	503.0000	2.444	0	0	0
17/04/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	494.0000	504.0000	2.024	0	0	0
17/04/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	189.0000	195.0000	3.175	0	0	0
17/04/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	734.0000	752.0000	2.452	0	0	0
17/04/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	625.0000	641.0000	2.560	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,918.0000	1,919.0000	0.052	0	0	0
17/04/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	3,951.0000	3,946.0000	(0.127)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	4,466.0000	4,460.0000	(0.134)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	601.0000	617.0000	2.662	0	0	0
17/04/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
17/04/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	4,893.0000	4,886.0000	(0.143)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,403.0000	1,406.0000	0.214	0	0	0
17/04/2009	\$ / R	2010/03/15	6.40	Put	Currency Future	0.0000	33.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,770.0000	2,768.0000	(0.072)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	590.0000	605.0000	2.542	0	0	0
17/04/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	42.0000	46.0000	9.524	0	0	0
17/04/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	650.0000	667.0000	2.615	0	0	0
17/04/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	889.0000	909.0000	2.250	0	0	0
17/04/2009	\$ / R	2010/03/15	7.65	Put	Currency Future	140.0000	148.0000	5.714	0	0	0
17/04/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	816.0000	825.0000	1.103	0	0	0
17/04/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	0.0000	120.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	300.0000	309.0000	3.000	0	0	0
17/04/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,128.0000	3,125.0000	(0.096)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,755.0000	1,756.0000	0.057	0	0	0
17/04/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,675.0000	1,677.0000	0.119	0	0	0
17/04/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	482.0000	495.0000	2.697	0	0	0
17/04/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,912.0000	1,932.0000	1.046	0	0	0
17/04/2009	\$ / R	2010/03/15	6.40	Call	Currency Future	0.0000	3,068.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,960.0000	1,960.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	400.0000	411.0000	2.750	0	0	0
17/04/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,137.0000	4,132.0000	(0.121)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	851.0000	870.0000	2.233	0	0	0
17/04/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	527.0000	541.0000	2.657	0	0	0
17/04/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	878.0000	886.0000	0.911	0	0	0
17/04/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	2,041.0000	2,061.0000	0.980	0	0	0
17/04/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,166.0000	2,166.0000	-	0	0	0
17/04/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	306.0000	316.0000	3.268	0	0	0
17/04/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	291.0000	300.0000	3.093	0	0	0
17/04/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	118.0000	126.0000	6.780	0	0	0
17/04/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	439.0000	450.0000	2.506	0	0	0
17/04/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	1,429.0000	1,450.0000	1.470	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,219.0000	3,215.0000	(0.124)	0	0	0
17/04/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	1,065.0000	1,086.0000	1.972	0	0	0
17/04/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,378.0000	2,377.0000	(0.042)	0	0	0
17/04/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	592.0000	602.0000	1.689	0	0	0
17/04/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,755.0000	1,756.0000	0.057	0	0	0
17/04/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,704.0000	1,725.0000	1.232	0	0	0
17/04/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	833.0000	852.0000	2.281	0	0	0
17/04/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	527.0000	541.0000	2.657	0	0	0
17/04/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	195.0000	201.0000	3.077	0	0	0
17/04/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	125.0000	133.0000	6.400	0	0	0
17/04/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	210.0000	216.0000	2.857	0	0	0
17/04/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,309.0000	3,306.0000	(0.091)	0	0	0
17/04/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	542.0000	552.0000	1.845	0	0	0
17/04/2009	\$ / R	2010/03/15	3.40	Call	Currency Future	0.0000	6,036.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	547.0000	561.0000	2.559	0	0	0
17/04/2009	\$ / R	2010/03/15	3.40	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	1,114.0000	1,136.0000	1.975	0	0	0
17/04/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	4,372.0000	4,366.0000	(0.137)	0	0	0
17/04/2009	\$ / R	2010/03/15	7.55	Call	Currency Future	1,998.0000	2,018.0000	1.001	0	0	0
17/04/2009	\$ / R	2010/03/15	4.90	Put	Currency Future	0.0000	12.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	4.90	Call	Currency Future	0.0000	4,546.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,997.0000	3,992.0000	(0.125)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	734.0000	752.0000	2.452	0	0	0
17/04/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	209.0000	218.0000	4.306	0	0	0
17/04/2009	\$ / R	2010/03/15	15.40	Put	Currency Future	0.0000	6,086.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	909.0000	930.0000	2.310	0	0	0
17/04/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	909.0000	930.0000	2.310	0	0	0
17/04/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	201.0000	207.0000	2.985	0	0	0
17/04/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,667.0000	1,688.0000	1.260	0	0	0
17/04/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	3,536.0000	3,532.0000	(0.113)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,112.0000	1,118.0000	0.540	0	0	0
17/04/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	195.0000	204.0000	4.615	0	0	0
17/04/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	4,278.0000	4,272.0000	(0.140)	0	0	0
17/04/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	287.0000	295.0000	2.787	0	0	0
17/04/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	787.0000	795.0000	1.017	0	0	0
17/04/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	787.0000	795.0000	1.017	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	259.0000	267.0000	3.089	0	0	0
17/04/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	132.0000	140.0000	6.061	0	0	0
17/04/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	719.0000	737.0000	2.503	0	0	0
17/04/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	995.0000	1,016.0000	2.111	0	0	0
17/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,147.0000	1,152.0000	0.436	0	0	0
17/04/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	4,561.0000	4,555.0000	(0.132)	0	0	0
17/04/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	282.0000	290.0000	2.837	0	0	0
17/04/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	207.0000	213.0000	2.899	0	0	0
17/04/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
17/04/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	3,264.0000	3,261.0000	(0.092)	0	0	0
17/04/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	224.0000	233.0000	4.018	0	0	0
17/04/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	4,184.0000	4,179.0000	(0.120)	0	0	0
17/04/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	291.0000	300.0000	3.093	0	0	0
17/04/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,596.0000	1,617.0000	1.316	0	0	0
17/04/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,403.0000	1,406.0000	0.214	0	0	0
17/04/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,631.0000	1,652.0000	1.288	0	0	0
17/04/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	3,720.0000	3,715.0000	(0.134)	0	0	0
17/04/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	889.0000	909.0000	2.250	0	0	0
17/04/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,219.0000	3,215.0000	(0.124)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,254.0000	1,259.0000	0.399	0	0	0
17/04/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	677.0000	694.0000	2.511	0	0	0
17/04/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	342.0000	352.0000	2.924	0	0	0
17/04/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	1,561.0000	1,583.0000	1.409	0	0	0
17/04/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	165.0000	170.0000	3.030	0	0	0
17/04/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	239.0000	248.0000	3.766	0	0	0
17/04/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	404.0000	414.0000	2.475	0	0	0
17/04/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	1,248.0000	1,270.0000	1.763	0	0	0
17/04/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	1,556.0000	1,559.0000	0.193	0	0	0
17/04/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	765.0000	784.0000	2.484	0	0	0
17/04/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	816.0000	825.0000	1.103	0	0	0
17/04/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	1,043.0000	1,049.0000	0.575	0	0	0
17/04/2009	\$ / R	2010/03/15	6.65	Call	Currency Future	2,814.0000	2,831.0000	0.604	0	0	0
17/04/2009	\$ / R	2010/03/15	12.65	Call	Currency Future	263.0000	271.0000	3.042	0	0	0
17/04/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	360.0000	370.0000	2.778	0	0	0
17/04/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	12.0000	14.0000	16.667	0	0	0
17/04/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,770.0000	2,768.0000	(0.072)	0	0	0
17/04/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	4,284.0000	4,299.0000	0.350	0	0	0
17/04/2009	\$ / R	2010/03/15	12.65	Put	Currency Future	3,491.0000	3,487.0000	(0.115)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	4,703.0000	4,697.0000	(0.128)	0	0	0
17/04/2009	\$ / R	2010/03/15	15.65	Put	Currency Future	6,332.0000	6,324.0000	(0.126)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
17/04/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	342.0000	352.0000	2.924	0	0	0
17/04/2009	\$ / R	2010/03/15	15.65	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
17/04/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	2,638.0000	2,636.0000	(0.076)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,726.0000	2,724.0000	(0.073)	0	0	0
17/04/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	348.0000	358.0000	2.874	0	0	0
17/04/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	5,775.0000	5,787.0000	0.208	0	0	0
17/04/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	234.0000	242.0000	3.419	0	0	0
17/04/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	426.0000	436.0000	2.347	0	0	0
17/04/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,656.0000	4,649.0000	(0.150)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	3,812.0000	3,807.0000	(0.131)	0	0	0
17/04/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	178.0000	184.0000	3.371	0	0	0
17/04/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	1,277.0000	1,299.0000	1.723	0	0	0
17/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	491.0000	503.0000	2.444	0	0	0
17/04/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	198.0000	204.0000	3.030	0	0	0
17/04/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	4,325.0000	4,319.0000	(0.139)	0	0	0
17/04/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	579.0000	593.0000	2.418	0	0	0
17/04/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,918.0000	1,919.0000	0.052	0	0	0
17/04/2009	\$ / R	2010/06/14			Currency Future	9.5175	9.5280	0.110	0.0000	0.0000	0
17/04/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	1,038.0000	1,041.0000	0.289	0	0	0
17/04/2009	\$ / R	2010/06/14	9.50	Put	Currency Future	974.0000	977.0000	0.308	0	0	0
17/04/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	955.0000	969.0000	1.466	0	0	0
17/04/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,071.0000	1,073.0000	0.187	0	0	0
17/04/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	992.0000	1,005.0000	1.310	0	0	0
17/04/2009	\$ / R	2010/06/14	11.90	Call	Currency Future	448.0000	456.0000	1.786	0	0	21,978
17/04/2009	\$ / R	2010/06/14	11.90	Put	Currency Future	2,831.0000	2,828.0000	(0.106)	0	0	0
17/04/2009	\$ / R	2010/06/14	9.15	Put	Currency Future	764.0000	769.0000	0.654	0	0	0
17/04/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	938.0000	951.0000	1.386	0	0	0
17/04/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	1,132.0000	1,147.0000	1.325	0	0	21,978
17/04/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	720.0000	731.0000	1.528	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,137.0000	1,139.0000	0.176	0	0	0
17/04/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	904.0000	917.0000	1.438	0	0	0
17/04/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	771.0000	782.0000	1.427	0	0	0
17/04/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,453.0000	1,454.0000	0.069	0	0	0
17/04/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,602.0000	1,603.0000	0.062	0	0	0
17/04/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,104.0000	1,106.0000	0.181	0	0	0
17/04/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,417.0000	1,418.0000	0.071	0	0	0
17/04/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	921.0000	934.0000	1.412	0	0	0
17/04/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	784.0000	796.0000	1.531	0	0	0
17/04/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	827.0000	839.0000	1.451	0	0	0
17/04/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	384.0000	391.0000	1.823	0	0	0
17/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,565.0000	1,565.0000	-	0	0	0
17/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	732.0000	743.0000	1.503	0	0	0
17/04/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,490.0000	1,491.0000	0.067	0	0	0
17/04/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,317.0000	3,313.0000	(0.121)	0	0	0
17/04/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	321.0000	327.0000	1.869	0	0	0
17/04/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,050.0000	3,046.0000	(0.131)	0	0	0
17/04/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,638.0000	1,655.0000	1.038	0	0	0
17/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,345.0000	1,346.0000	0.074	0	0	0
17/04/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	417.0000	424.0000	1.679	0	0	26,596
17/04/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	758.0000	769.0000	1.451	0	0	0
17/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	943.0000	946.0000	0.318	0	0	0
17/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,274.0000	1,276.0000	0.157	0	0	0
17/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	812.0000	824.0000	1.478	0	0	0
17/04/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,138.0000	3,135.0000	(0.096)	0	0	0
17/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	842.0000	854.0000	1.425	0	0	0
17/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	872.0000	885.0000	1.491	0	0	0
17/04/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,272.0000	3,268.0000	(0.122)	0	0	0
17/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,205.0000	1,207.0000	0.166	0	0	0
17/04/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,309.0000	1,311.0000	0.153	0	0	0
17/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,029.0000	1,044.0000	1.458	0	0	26,596
17/04/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	389.0000	396.0000	1.799	0	0	0
17/04/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	373.0000	380.0000	1.877	0	0	0
17/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,527.0000	1,528.0000	0.065	0	0	0
17/04/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,406.0000	3,402.0000	(0.117)	0	0	0
17/04/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	232.0000	236.0000	1.724	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	1,010.0000	1,024.0000	1.386	0	0	0
17/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	912.0000	916.0000	0.439	0	0	0
17/04/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	882.0000	885.0000	0.340	0	0	0
17/04/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	303.0000	309.0000	1.980	0	0	0
17/04/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	176.0000	183.0000	3.977	0	0	0
17/04/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,205.0000	1,207.0000	0.166	0	0	0
17/04/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	872.0000	885.0000	1.491	0	0	0
17/04/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	269.0000	275.0000	2.230	0	0	0
17/04/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	1,006.0000	1,009.0000	0.298	0	0	0
17/04/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	857.0000	869.0000	1.400	0	0	0
17/04/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	842.0000	854.0000	1.425	0	0	0
17/04/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,239.0000	1,241.0000	0.161	0	0	0
17/04/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,274.0000	1,276.0000	0.157	0	0	0
17/04/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	2,044.0000	2,061.0000	0.832	0	0	0
17/04/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	745.0000	756.0000	1.477	0	0	0
17/04/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	1,049.0000	1,063.0000	1.335	0	0	0
17/04/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,527.0000	1,528.0000	0.065	0	0	0
17/04/2009	\$ / R	2010/06/14	9.55	Call	Currency Future	973.0000	987.0000	1.439	0	0	0
17/04/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	167.0000	173.0000	3.593	0	0	0
17/04/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	943.0000	946.0000	0.318	0	0	0
17/04/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	2,084.0000	2,101.0000	0.816	0	0	0
17/04/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	196.0000	203.0000	3.571	0	0	0
17/04/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	852.0000	856.0000	0.469	0	0	0
17/04/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	1,069.0000	1,084.0000	1.403	0	0	0
17/04/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	1,964.0000	1,981.0000	0.866	0	0	0
17/04/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	1,010.0000	1,024.0000	1.386	0	0	0
17/04/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	745.0000	756.0000	1.477	0	0	0
17/04/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,671.0000	1,687.0000	0.958	0	0	0
17/04/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	368.0000	374.0000	1.630	0	0	0
17/04/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,679.0000	1,679.0000	-	0	0	0
17/04/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	696.0000	707.0000	1.580	0	0	0
17/04/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,584.0000	3,580.0000	(0.112)	0	0	0
17/04/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,450.0000	3,446.0000	(0.116)	0	0	0
17/04/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	351.0000	358.0000	1.994	0	0	0
17/04/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	732.0000	743.0000	1.503	0	0	0
17/04/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	406.0000	413.0000	1.724	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,094.0000	3,090.0000	(0.129)	0	0	0
17/04/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	411.0000	418.0000	1.703	0	0	0
17/04/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,381.0000	1,382.0000	0.072	0	0	0
17/04/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	1,795.0000	1,795.0000	-	0	0	0
17/04/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,737.0000	1,753.0000	0.921	0	0	0
17/04/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	1,717.0000	1,717.0000	-	0	0	0
17/04/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,239.0000	1,241.0000	0.161	0	0	0
17/04/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	812.0000	824.0000	1.478	0	0	0
17/04/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	708.0000	719.0000	1.554	0	0	0
17/04/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,565.0000	1,565.0000	-	0	0	0
17/04/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	888.0000	901.0000	1.464	0	0	0
17/04/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	663.0000	673.0000	1.508	0	0	0
17/04/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,171.0000	1,173.0000	0.171	0	0	0
17/04/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	378.0000	384.0000	1.587	0	0	0
17/04/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	2,003.0000	2,021.0000	0.899	0	0	0
17/04/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,545.0000	1,562.0000	1.100	0	0	0
17/04/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	186.0000	193.0000	3.763	0	0	0
17/04/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	685.0000	695.0000	1.460	0	0	0
17/04/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	1,029.0000	1,044.0000	1.458	0	0	0
17/04/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,640.0000	1,641.0000	0.061	0	0	0
17/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	912.0000	916.0000	0.439	0	0	0
17/04/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,345.0000	1,346.0000	0.074	0	0	0
17/04/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	798.0000	810.0000	1.504	0	0	0
17/04/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	1,771.0000	1,787.0000	0.903	0	0	0
17/04/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,171.0000	1,173.0000	0.171	0	0	0
17/04/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	888.0000	901.0000	1.464	0	0	0
17/04/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	857.0000	869.0000	1.400	0	0	0
17/04/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	253.0000	259.0000	2.372	0	0	0
17/04/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,279.0000	2,277.0000	(0.088)	0	0	0
17/04/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,388.0000	6,380.0000	(0.125)	0	0	0
17/04/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
17/04/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,772.0000	5,783.0000	0.191	0	0	0
17/04/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
17/04/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	4,965.0000	4,958.0000	(0.141)	0	0	0
17/04/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,824.0000	2,839.0000	0.531	0	0	0
17/04/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	4,285.0000	4,299.0000	0.327	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	56.0000	61.0000	8.929	0	0	0
17/04/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	339.0000	345.0000	1.770	0	0	0
17/04/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	547.0000	555.0000	1.463	0	0	0
17/04/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,607.0000	1,623.0000	0.996	0	0	0
17/04/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
17/04/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	0.0000	602.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	0.0000	4,545.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	0.0000	6,032.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	0.0000	6,145.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	0.0000	3,071.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	0.0000	173.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	0.0000	3,357.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	0.0000	385.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	0.0000	2,074.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	0.0000	43.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	0.0000	253.0000	100.000	0	0	0
17/04/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	0.0000	4,725.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12			Currency Future	13.4723	13.4173	(0.408)	13.4300	13.3100	16,893
17/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	163.0000	142.0000	(12.883)	0	0	0
17/04/2009	£ / R	2009/06/12	13.50	Put	Currency Future	453.0000	466.0000	2.870	0	0	0
17/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
17/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,477.0000	2,527.0000	2.019	0	0	0
17/04/2009	£ / R	2009/06/12	19.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
17/04/2009	£ / R	2009/06/12	8.95	Call	Currency Future	0.0000	4,469.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12	18.55	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/04/2009	£ / R	2009/06/12	13.70	Call	Currency Future	355.0000	317.0000	(10.704)	0	0	0
17/04/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,162.0000	1,193.0000	2.668	0	0	0
17/04/2009	£ / R	2009/06/12	13.75	Call	Currency Future	339.0000	302.0000	(10.914)	0	0	0
17/04/2009	£ / R	2009/06/12	13.50	Call	Currency Future	426.0000	383.0000	(10.094)	0	0	0
17/04/2009	£ / R	2009/06/12	18.35	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	19.45	Put	Currency Future	5,985.0000	6,039.0000	0.902	0	0	0
17/04/2009	£ / R	2009/06/12	7.45	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
17/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
17/04/2009	£ / R	2009/06/12	14.45	Call	Currency Future	184.0000	161.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	260.0000	229.0000	(11.923)	0	0	0
17/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	324.0000	288.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
17/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,147.0000	2,193.0000	2.143	0	0	0
17/04/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,885.0000	5,939.0000	0.918	0	0	0
17/04/2009	£ / R	2009/06/12	11.95	Put	Currency Future	0.0000	49.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,487.0000	5,540.0000	0.966	0	0	0
17/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	652.0000	671.0000	2.914	0	0	0
17/04/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,890.0000	4,943.0000	1.084	0	0	0
17/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,240.0000	2,288.0000	2.143	0	0	0
17/04/2009	£ / R	2009/06/12	19.55	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
17/04/2009	£ / R	2009/06/12	10.45	Put	Currency Future	0.0000	10.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,586.0000	5,640.0000	0.967	0	0	0
17/04/2009	£ / R	2009/06/12	13.70	Put	Currency Future	583.0000	600.0000	2.916	0	0	0
17/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	837.0000	861.0000	2.867	0	0	0
17/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,007.0000	3,060.0000	1.763	0	0	0
17/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,382.0000	2,431.0000	2.057	0	0	0
17/04/2009	£ / R	2009/06/12	18.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	11.95	Call	Currency Future	0.0000	1,516.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12	16.85	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	102.0000	89.0000	(12.745)	0	0	0
17/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,861.0000	2,914.0000	1.852	0	0	0
17/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
17/04/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,432.0000	6,487.0000	0.855	0	0	0
17/04/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,437.0000	5,490.0000	0.975	0	0	0
17/04/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,910.0000	2,962.0000	1.787	0	0	0
17/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,780.0000	1,821.0000	2.303	0	0	0
17/04/2009	£ / R	2009/06/12	13.75	Put	Currency Future	617.0000	635.0000	2.917	0	0	0
17/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
17/04/2009	£ / R	2009/06/12	19.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
17/04/2009	£ / R	2009/06/12	19.55	Put	Currency Future	6,084.0000	6,138.0000	0.888	0	0	0
17/04/2009	£ / R	2009/06/12	7.45	Call	Currency Future	0.0000	5,967.0000	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
17/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,690.0000	1,730.0000	2.367	0	0	0
17/04/2009	£ / R	2009/06/12	17.25	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
17/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	12.40	Call	Currency Future	1,175.0000	1,121.0000	(4.596)	0	0	0
17/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,586.0000	5,640.0000	0.967	0	0	0
17/04/2009	£ / R	2009/06/12	10.45	Call	Currency Future	0.0000	2,977.0000	100.000	0	0	0
17/04/2009	£ / R	2009/06/12	18.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	192.0000	168.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,765.0000	2,816.0000	1.844	0	0	0
17/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	102.0000	89.0000	(12.745)	0	0	0
17/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,935.0000	5,989.0000	0.910	0	0	0
17/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
17/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,291.0000	1,325.0000	2.634	0	0	0
17/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,120.0000	1,151.0000	2.768	0	0	0
17/04/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,288.0000	5,341.0000	1.002	0	0	0
17/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
17/04/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,835.0000	5,889.0000	0.925	0	0	0
17/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,717.0000	2,768.0000	1.877	0	0	0
17/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,962.0000	2,006.0000	2.243	0	0	0
17/04/2009	£ / R	2009/06/12	18.75	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,765.0000	2,816.0000	1.844	0	0	0
17/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,940.0000	4,993.0000	1.073	0	0	0
17/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,387.0000	5,441.0000	1.002	0	0	0
17/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,387.0000	5,441.0000	1.002	0	0	0
17/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	84.0000	73.0000	(13.095)	0	0	0
17/04/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,791.0000	4,844.0000	1.106	0	0	0
17/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
17/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
17/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	324.0000	288.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	18.25	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,780.0000	1,821.0000	2.303	0	0	0
17/04/2009	£ / R	2009/06/12	19.40	Call	Currency Future	7.0000	6.0000	(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
17/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,188.0000	5,242.0000	1.041	0	0	0
17/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,962.0000	2,006.0000	2.243	0	0	0
17/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	652.0000	671.0000	2.914	0	0	0
17/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
17/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,477.0000	2,527.0000	2.019	0	0	0
17/04/2009	£ / R	2009/06/12	19.25	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,095.0000	4,148.0000	1.294	0	0	0
17/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,958.0000	3,011.0000	1.792	0	0	0
17/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,668.0000	2,719.0000	1.912	0	0	0
17/04/2009	£ / R	2009/06/12	19.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
17/04/2009	£ / R	2009/06/12	17.65	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	84.0000	73.0000	(13.095)	0	0	0
17/04/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,798.0000	3,850.0000	1.369	0	0	0
17/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
17/04/2009	£ / R	2009/06/12	19.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
17/04/2009	£ / R	2009/06/12	17.65	Put	Currency Future	4,195.0000	4,247.0000	1.240	0	0	0
17/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	472.0000	422.0000	(10.593)	0	0	0
17/04/2009	£ / R	2009/06/12	16.25	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
17/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,786.0000	5,839.0000	0.916	0	0	0
17/04/2009	£ / R	2009/06/12	17.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
17/04/2009	£ / R	2009/06/12	14.50	Call	Currency Future	177.0000	154.0000	(12.994)	0	0	0
17/04/2009	£ / R	2009/06/12	17.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,382.0000	2,431.0000	2.057	0	0	0
17/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
17/04/2009	£ / R	2009/06/12	17.45	Put	Currency Future	3,996.0000	4,049.0000	1.326	0	0	0
17/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
17/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
17/04/2009	£ / R	2009/06/12	19.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	17.45	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	400.0000	405.0000	1.250	0	0	0
17/04/2009	£ / R	2009/06/12	15.45	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
17/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,698.0000	3,751.0000	1.433	0	0	0
17/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
17/04/2009	£ / R	2009/06/12	19.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,897.0000	3,949.0000	1.334	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/06/12	15.45	Put	Currency Future	2,054.0000	2,099.0000	2.191	0	0	0
17/04/2009	£ / R 2009/06/12	17.15	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/04/2009	£ / R 2009/06/12	15.30	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0
17/04/2009	£ / R 2009/06/12	18.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/04/2009	£ / R 2009/06/12	18.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	£ / R 2009/06/12	13.20	Call	Currency Future	588.0000	536.0000	(8.844)	0	0	0
17/04/2009	£ / R 2009/06/12	14.35	Call	Currency Future	201.0000	175.0000	(12.935)	0	0	0
17/04/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,599.0000	3,652.0000	1.473	0	0	0
17/04/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,467.0000	1,503.0000	2.454	0	0	0
17/04/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,691.0000	4,744.0000	1.130	0	0	0
17/04/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,989.0000	5,043.0000	1.082	0	0	0
17/04/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,078.0000	1,108.0000	2.783	0	0	0
17/04/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,429.0000	2,479.0000	2.058	0	0	0
17/04/2009	£ / R 2009/06/12	17.50	Put	Currency Future	4,046.0000	4,098.0000	1.285	0	0	0
17/04/2009	£ / R 2009/06/12	15.30	Call	Currency Future	88.0000	77.0000	(12.500)	0	0	0
17/04/2009	£ / R 2009/06/12	18.05	Put	Currency Future	4,592.0000	4,645.0000	1.154	0	0	0
17/04/2009	£ / R 2009/06/12	18.55	Put	Currency Future	5,089.0000	5,142.0000	1.041	0	0	0
17/04/2009	£ / R 2009/06/12	13.20	Put	Currency Future	316.0000	318.0000	0.633	0	0	0
17/04/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,248.0000	1,281.0000	2.644	0	0	0
17/04/2009	£ / R 2009/06/12	16.75	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
17/04/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,916.0000	1,959.0000	2.244	0	0	0
17/04/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,039.0000	5,092.0000	1.052	0	0	0
17/04/2009	£ / R 2009/06/12	17.35	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/04/2009	£ / R 2009/06/12	15.75	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0
17/04/2009	£ / R 2009/06/12	14.55	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
17/04/2009	£ / R 2009/06/12	13.60	Put	Currency Future	516.0000	531.0000	2.907	0	0	0
17/04/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,155.0000	3,208.0000	1.680	0	0	0
17/04/2009	£ / R 2009/06/12	14.80	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
17/04/2009	£ / R 2009/06/12	18.50	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
17/04/2009	£ / R 2009/06/12	16.85	Put	Currency Future	3,402.0000	3,454.0000	1.529	0	0	0
17/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	49.0000	44.0000	(10.204)	0	0	0
17/04/2009	£ / R 2009/06/12	16.45	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/04/2009	£ / R 2009/06/12	15.50	Put	Currency Future	2,100.0000	2,146.0000	2.190	0	0	0
17/04/2009	£ / R 2009/06/12	18.05	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/04/2009	£ / R 2009/06/12	18.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/04/2009	£ / R 2009/06/12	15.75	Put	Currency Future	2,335.0000	2,383.0000	2.056	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/06/12	13.65	Put	Currency Future	549.0000	565.0000	2.914	0	0	0
17/04/2009	£ / R 2009/06/12	16.75	Put	Currency Future	3,303.0000	3,355.0000	1.574	0	0	0
17/04/2009	£ / R 2009/06/12	15.50	Call	Currency Future	73.0000	64.0000	(12.329)	0	0	0
17/04/2009	£ / R 2009/06/12	17.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/04/2009	£ / R 2009/06/12	14.15	Call	Currency Future	238.0000	209.0000	(12.185)	0	0	0
17/04/2009	£ / R 2009/06/12	16.55	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
17/04/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,477.0000	2,527.0000	2.019	0	0	0
17/04/2009	£ / R 2009/06/12	13.65	Call	Currency Future	371.0000	332.0000	(10.512)	0	0	0
17/04/2009	£ / R 2009/06/12	15.85	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
17/04/2009	£ / R 2009/06/12	17.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
17/04/2009	£ / R 2009/06/12	15.40	Put	Currency Future	2,008.0000	2,053.0000	2.241	0	0	0
17/04/2009	£ / R 2009/06/12	18.15	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/04/2009	£ / R 2009/06/12	14.15	Put	Currency Future	916.0000	942.0000	2.838	0	0	0
17/04/2009	£ / R 2009/06/12	16.95	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
17/04/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,646.0000	1,685.0000	2.369	0	0	0
17/04/2009	£ / R 2009/06/12	17.80	Put	Currency Future	4,344.0000	4,397.0000	1.220	0	0	0
17/04/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,735.0000	1,776.0000	2.363	0	0	0
17/04/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,989.0000	5,043.0000	1.082	0	0	0
17/04/2009	£ / R 2009/06/12	14.20	Put	Currency Future	955.0000	983.0000	2.932	0	0	0
17/04/2009	£ / R 2009/06/12	16.60	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
17/04/2009	£ / R 2009/06/12	18.40	Put	Currency Future	4,940.0000	4,993.0000	1.073	0	0	0
17/04/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,916.0000	1,959.0000	2.244	0	0	0
17/04/2009	£ / R 2009/06/12	7.90	Call	Currency Future	5,572.0000	5,517.0000	(0.987)	0	0	0
17/04/2009	£ / R 2009/06/12	17.95	Put	Currency Future	4,493.0000	4,546.0000	1.180	0	0	0
17/04/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,861.0000	2,914.0000	1.852	0	0	0
17/04/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,717.0000	2,768.0000	1.877	0	0	0
17/04/2009	£ / R 2009/06/12	15.10	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
17/04/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,205.0000	1,237.0000	2.656	0	0	0
17/04/2009	£ / R 2009/06/12	13.60	Call	Currency Future	389.0000	348.0000	(10.540)	0	0	0
17/04/2009	£ / R 2009/06/12	18.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	£ / R 2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	£ / R 2009/06/12	18.45	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,155.0000	3,208.0000	1.680	0	0	0
17/04/2009	£ / R 2009/06/12	15.65	Call	Currency Future	63.0000	55.0000	(12.698)	0	0	0
17/04/2009	£ / R 2009/06/12	15.00	Call	Currency Future	118.0000	102.0000	(13.559)	0	0	0
17/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,253.0000	3,306.0000	1.629	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/06/12	9.40	Call	Currency Future	4,076.0000	4,021.0000	(1.349)	0	0	0
17/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,691.0000	4,744.0000	1.130	0	0	0
17/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,352.0000	3,405.0000	1.581	0	0	0
17/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,240.0000	2,288.0000	2.143	0	0	0
17/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	80.0000	70.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	19.15	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	9.40	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
17/04/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,736.0000	5,789.0000	0.924	0	0	0
17/04/2009	£ / R	2009/06/12	14.20	Call	Currency Future	228.0000	200.0000	(12.281)	0	0	0
17/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/04/2009	£ / R	2009/06/12	15.70	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
17/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,735.0000	1,776.0000	2.363	0	0	0
17/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	192.0000	168.0000	(12.500)	0	0	0
17/04/2009	£ / R	2009/06/12	13.45	Put	Currency Future	423.0000	435.0000	2.837	0	0	0
17/04/2009	£ / R	2009/06/12	16.70	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/04/2009	£ / R	2009/06/12	10.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
17/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,037.0000	1,066.0000	2.797	0	0	0
17/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
17/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
17/04/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,686.0000	5,740.0000	0.950	0	0	0
17/04/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,589.0000	2,533.0000	(2.163)	0	0	0
17/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,493.0000	4,546.0000	1.180	0	0	0
17/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,573.0000	2,623.0000	1.943	0	0	0
17/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,194.0000	2,241.0000	2.142	0	0	0
17/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,008.0000	2,053.0000	2.241	0	0	0
17/04/2009	£ / R	2009/06/12	13.95	Put	Currency Future	761.0000	783.0000	2.891	0	0	0
17/04/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,337.0000	5,391.0000	1.012	0	0	0
17/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	407.0000	366.0000	(10.074)	0	0	0
17/04/2009	£ / R	2009/06/12	12.40	Put	Currency Future	103.0000	103.0000	-	0	0	0
17/04/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,394.0000	4,446.0000	1.183	0	0	0
17/04/2009	£ / R	2009/06/12	14.25	Put	Currency Future	996.0000	1,024.0000	2.811	0	0	0
17/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
17/04/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,056.0000	3,109.0000	1.734	0	0	0
17/04/2009	£ / R	2009/06/12	13.45	Call	Currency Future	446.0000	402.0000	(9.865)	0	0	0
17/04/2009	£ / R	2009/06/12	18.80	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,847.0000	3,900.0000	1.378	0	0	0
17/04/2009	£ / R 2009/06/12	18.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
17/04/2009	£ / R 2009/06/12	14.30	Call	Currency Future	209.0000	183.0000	(12.440)	0	0	0
17/04/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,525.0000	2,575.0000	1.980	0	0	0
17/04/2009	£ / R 2009/06/12	15.85	Call	Currency Future	52.0000	46.0000	(11.538)	0	0	0
17/04/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,423.0000	1,458.0000	2.460	0	0	0
17/04/2009	£ / R 2009/06/12	16.80	Put	Currency Future	3,352.0000	3,405.0000	1.581	0	0	0
17/04/2009	£ / R 2009/06/12	17.70	Put	Currency Future	4,244.0000	4,297.0000	1.249	0	0	0
17/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,437.0000	5,490.0000	0.975	0	0	0
17/04/2009	£ / R 2009/06/12	14.25	Call	Currency Future	218.0000	191.0000	(12.385)	0	0	0
17/04/2009	£ / R 2009/06/12	16.05	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
17/04/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,429.0000	2,479.0000	2.058	0	0	0
17/04/2009	£ / R 2009/06/12	14.90	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0
17/04/2009	£ / R 2009/06/12	13.90	Put	Currency Future	724.0000	745.0000	2.901	0	0	0
17/04/2009	£ / R 2009/06/12	19.00	Put	Currency Future	5,537.0000	5,590.0000	0.957	0	0	0
17/04/2009	£ / R 2009/06/12	17.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
17/04/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,636.0000	5,690.0000	0.958	0	0	0
17/04/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,620.0000	2,671.0000	1.947	0	0	0
17/04/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,813.0000	2,865.0000	1.849	0	0	0
17/04/2009	£ / R 2009/06/12	17.90	Put	Currency Future	4,443.0000	4,496.0000	1.193	0	0	0
17/04/2009	£ / R 2009/06/12	18.70	Put	Currency Future	5,238.0000	5,291.0000	1.012	0	0	0
17/04/2009	£ / R 2009/06/12	16.40	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
17/04/2009	£ / R 2009/06/12	18.00	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/04/2009	£ / R 2009/06/12	17.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
17/04/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,958.0000	3,011.0000	1.792	0	0	0
17/04/2009	£ / R 2009/06/12	17.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
17/04/2009	£ / R 2009/06/12	18.70	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
17/04/2009	£ / R 2009/06/12	16.95	Put	Currency Future	3,500.0000	3,553.0000	1.514	0	0	0
17/04/2009	£ / R 2009/06/12	17.60	Put	Currency Future	4,145.0000	4,198.0000	1.279	0	0	0
17/04/2009	£ / R 2009/06/12	18.60	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/04/2009	£ / R 2009/06/12	16.70	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
17/04/2009	£ / R 2009/06/12	17.60	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/04/2009	£ / R 2009/06/12	17.85	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
17/04/2009	£ / R 2009/06/12	15.95	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
17/04/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,946.0000	3,999.0000	1.343	0	0	0
17/04/2009	£ / R 2009/06/12	18.60	Put	Currency Future	5,138.0000	5,192.0000	1.051	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/06/12	16.90	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/04/2009	£ / R 2009/06/12	16.45	Put	Currency Future	3,007.0000	3,060.0000	1.763	0	0	0
17/04/2009	£ / R 2009/06/12	18.65	Put	Currency Future	5,188.0000	5,242.0000	1.041	0	0	0
17/04/2009	£ / R 2009/06/12	17.10	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/04/2009	£ / R 2009/06/12	16.45	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
17/04/2009	£ / R 2009/06/12	16.15	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
17/04/2009	£ / R 2009/06/12	16.90	Put	Currency Future	3,451.0000	3,504.0000	1.536	0	0	0
17/04/2009	£ / R 2009/06/12	18.00	Put	Currency Future	4,543.0000	4,595.0000	1.145	0	0	0
17/04/2009	£ / R 2009/06/12	16.50	Call	Currency Future	29.0000	26.0000	(10.345)	0	0	0
17/04/2009	£ / R 2009/06/12	16.90	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
17/04/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,095.0000	4,148.0000	1.294	0	0	0
17/04/2009	£ / R 2009/06/12	15.55	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
17/04/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,649.0000	3,702.0000	1.452	0	0	0
17/04/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,897.0000	3,949.0000	1.334	0	0	0
17/04/2009	£ / R 2009/06/12	16.00	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
17/04/2009	£ / R 2009/06/12	16.55	Put	Currency Future	3,106.0000	3,158.0000	1.674	0	0	0
17/04/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,335.0000	1,369.0000	2.547	0	0	0
17/04/2009	£ / R 2009/06/12	17.40	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
17/04/2009	£ / R 2009/06/12	16.35	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
17/04/2009	£ / R 2009/06/12	16.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/04/2009	£ / R 2009/06/12	17.55	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
17/04/2009	£ / R 2009/06/12	16.10	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
17/04/2009	£ / R 2009/06/12	16.85	Put	Currency Future	3,402.0000	3,454.0000	1.529	0	0	0
17/04/2009	£ / R 2009/06/12	18.10	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
17/04/2009	£ / R 2009/06/12	14.85	Call	Currency Future	134.0000	116.0000	(13.433)	0	0	0
17/04/2009	£ / R 2009/06/12	16.85	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/04/2009	£ / R 2009/06/12	18.10	Put	Currency Future	4,642.0000	4,695.0000	1.142	0	0	0
17/04/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,512.0000	1,549.0000	2.447	0	0	0
17/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,204.0000	3,257.0000	1.654	0	0	0
17/04/2009	£ / R 2009/06/12	18.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/04/2009	£ / R 2009/06/12	14.15	Call	Currency Future	238.0000	209.0000	(12.185)	0	0	0
17/04/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,550.0000	3,603.0000	1.493	0	0	0
17/04/2009	£ / R 2009/06/12	17.10	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
17/04/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,573.0000	2,623.0000	1.943	0	0	0
17/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,253.0000	3,306.0000	1.629	0	0	0
17/04/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,649.0000	3,702.0000	1.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	916.0000	942.0000	2.838	0	0	0
17/04/2009	£ / R	2009/06/12	17.00	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
17/04/2009	£ / R	2009/06/12	17.20	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
17/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,910.0000	2,962.0000	1.787	0	0	0
17/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,451.0000	3,504.0000	1.536	0	0	0
17/04/2009	£ / R	2009/06/12	14.10	Put	Currency Future	876.0000	901.0000	2.854	0	0	0
17/04/2009	£ / R	2009/06/12	13.25	Put	Currency Future	335.0000	339.0000	1.194	0	0	0
17/04/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,748.0000	3,801.0000	1.414	0	0	0
17/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	157.0000	136.0000	(13.376)	0	0	0
17/04/2009	£ / R	2009/06/12	17.30	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,147.0000	2,193.0000	2.143	0	0	0
17/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,120.0000	1,151.0000	2.768	0	0	0
17/04/2009	£ / R	2009/06/12	13.35	Put	Currency Future	378.0000	382.0000	1.058	0	0	0
17/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,946.0000	3,999.0000	1.343	0	0	0
17/04/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,288.0000	2,335.0000	2.054	0	0	0
17/04/2009	£ / R	2009/06/12	14.10	Call	Currency Future	248.0000	219.0000	(11.694)	0	0	0
17/04/2009	£ / R	2009/06/12	13.30	Put	Currency Future	356.0000	360.0000	1.124	0	0	0
17/04/2009	£ / R	2009/06/12	16.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
17/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	163.0000	142.0000	(12.883)	0	0	0
17/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,557.0000	1,594.0000	2.376	0	0	0
17/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	484.0000	498.0000	2.893	0	0	0
17/04/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,204.0000	3,257.0000	1.654	0	0	0
17/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,291.0000	1,325.0000	2.634	0	0	0
17/04/2009	£ / R	2009/06/12	13.30	Call	Currency Future	528.0000	477.0000	(9.659)	0	0	0
17/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
17/04/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,870.0000	1,913.0000	2.299	0	0	0
17/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	113.0000	98.0000	(13.274)	0	0	0
17/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	296.0000	263.0000	(11.149)	0	0	0
17/04/2009	£ / R	2009/06/12	13.35	Call	Currency Future	500.0000	449.0000	(10.200)	0	0	0
17/04/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,741.0000	4,794.0000	1.118	0	0	0
17/04/2009	£ / R	2009/06/12	15.25	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
17/04/2009	£ / R	2009/06/12	14.00	Put	Currency Future	799.0000	822.0000	2.879	0	0	0
17/04/2009	£ / R	2009/06/12	13.25	Call	Currency Future	558.0000	506.0000	(9.319)	0	0	0
17/04/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,599.0000	3,652.0000	1.473	0	0	0
17/04/2009	£ / R	2009/06/12	14.00	Call	Currency Future	271.0000	239.0000	(11.808)	0	0	0
17/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	472.0000	422.0000	(10.593)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
17/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,668.0000	2,719.0000	1.912	0	0	0
17/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,690.0000	1,730.0000	2.367	0	0	0
17/04/2009	£ / R	2009/06/12	13.95	Call	Currency Future	283.0000	251.0000	(11.307)	0	0	0
17/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	400.0000	405.0000	1.250	0	0	0
17/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
17/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	66.0000	58.0000	(12.121)	0	0	0
17/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	129.0000	112.0000	(13.178)	0	0	0
17/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	296.0000	263.0000	(11.149)	0	0	0
17/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
17/04/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,825.0000	1,867.0000	2.301	0	0	0
17/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	724.0000	745.0000	2.901	0	0	0
17/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,698.0000	3,751.0000	1.433	0	0	0
17/04/2009	£ / R	2009/06/12	15.20	Call	Currency Future	97.0000	84.0000	(13.402)	0	0	0
17/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	260.0000	229.0000	(11.923)	0	0	0
17/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,443.0000	4,496.0000	1.193	0	0	0
17/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,194.0000	2,241.0000	2.142	0	0	0
17/04/2009	£ / R	2009/06/12	19.00	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
17/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,557.0000	1,594.0000	2.376	0	0	0
17/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
17/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
17/04/2009	£ / R	2009/06/12	14.55	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
17/04/2009	£ / R	2009/06/12	14.75	Call	Currency Future	145.0000	126.0000	(13.103)	0	0	0
17/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,467.0000	1,503.0000	2.454	0	0	0
17/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
17/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	134.0000	116.0000	(13.433)	0	0	0
17/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,512.0000	1,549.0000	2.447	0	0	0
17/04/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,602.0000	1,640.0000	2.372	0	0	0
17/04/2009	£ / R	2009/06/12	14.95	Call	Currency Future	124.0000	107.0000	(13.710)	0	0	0
17/04/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,378.0000	1,413.0000	2.540	0	0	0
17/04/2009	£ / R	2009/06/12	14.70	Call	Currency Future	151.0000	131.0000	(13.245)	0	0	0
17/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	157.0000	136.0000	(13.376)	0	0	0
17/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,248.0000	1,281.0000	2.644	0	0	0
17/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,335.0000	1,369.0000	2.547	0	0	0
17/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	310.0000	275.0000	(11.290)	0	0	0
17/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	688.0000	708.0000	2.907	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	837.0000	861.0000	2.867	0	0	0
17/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	688.0000	708.0000	2.907	0	0	0
17/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	310.0000	275.0000	(11.290)	0	0	0
17/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	201.0000	175.0000	(12.935)	0	0	0
17/04/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,078.0000	1,108.0000	2.783	0	0	0
17/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	371.0000	332.0000	(10.512)	0	0	0
17/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	209.0000	183.0000	(12.440)	0	0	0
17/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,037.0000	1,066.0000	2.797	0	0	0
17/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	484.0000	498.0000	2.893	0	0	0
17/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	549.0000	565.0000	2.914	0	0	0
17/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	407.0000	366.0000	(10.074)	0	0	0
17/04/2009	£ / R	2009/09/14			Currency Future	13.6748	13.6193	(0.406)	0.0000	0.0000	3,466
17/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,495.0000	2,530.0000	1.403	0	0	0
17/04/2009	£ / R	2009/09/14	11.10	Put	Currency Future	66.0000	65.0000	(1.515)	0	0	0
17/04/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,582.0000	5,526.0000	(1.003)	0	0	0
17/04/2009	£ / R	2009/09/14	9.60	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	688.0000	647.0000	(5.959)	0	0	0
17/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,232.0000	2,265.0000	1.478	0	0	0
17/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	552.0000	516.0000	(6.522)	0	0	0
17/04/2009	£ / R	2009/09/14	9.60	Call	Currency Future	4,097.0000	4,041.0000	(1.367)	0	0	0
17/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	307.0000	284.0000	(7.492)	0	0	0
17/04/2009	£ / R	2009/09/14	8.10	Put	Currency Future	7.0000	7.0000	-	0	0	0
17/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	864.0000	877.0000	1.505	0	0	0
17/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,177.0000	1,197.0000	1.699	0	0	0
17/04/2009	£ / R	2009/09/14	13.75	Put	Currency Future	799.0000	811.0000	1.502	0	0	0
17/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	897.0000	911.0000	1.561	0	0	0
17/04/2009	£ / R	2009/09/14	13.75	Call	Currency Future	724.0000	681.0000	(5.939)	0	0	0
17/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	270.0000	249.0000	(7.778)	0	0	0
17/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,444.0000	1,468.0000	1.662	0	0	0
17/04/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,103.0000	2,135.0000	1.522	0	0	0
17/04/2009	£ / R	2009/09/14	9.15	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	7.65	Call	Currency Future	0.0000	5,974.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,851.0000	1,880.0000	1.567	0	0	0
17/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	671.0000	630.0000	(6.110)	0	0	0
17/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	351.0000	326.0000	(7.123)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	480.0000	447.0000	(6.875)	0	0	0
17/04/2009	£ / R	2009/09/14	12.15	Call	Currency Future	0.0000	1,612.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	376.0000	350.0000	(6.915)	0	0	0
17/04/2009	£ / R	2009/09/14	13.40	Put	Currency Future	601.0000	607.0000	0.998	0	0	0
17/04/2009	£ / R	2009/09/14	14.00	Put	Currency Future	964.0000	980.0000	1.660	0	0	0
17/04/2009	£ / R	2009/09/14	10.65	Put	Currency Future	0.0000	47.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	706.0000	663.0000	(6.091)	0	0	0
17/04/2009	£ / R	2009/09/14	10.65	Call	Currency Future	0.0000	3,016.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	831.0000	844.0000	1.564	0	0	0
17/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,405.0000	1,428.0000	1.637	0	0	0
17/04/2009	£ / R	2009/09/14	12.15	Put	Currency Future	0.0000	143.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,069.0000	1,086.0000	1.590	0	0	0
17/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	708.0000	717.0000	1.271	0	0	0
17/04/2009	£ / R	2009/09/14	15.45	Call	Currency Future	328.0000	304.0000	(7.317)	0	0	0
17/04/2009	£ / R	2009/09/14	13.95	Call	Currency Future	655.0000	614.0000	(6.260)	0	0	0
17/04/2009	£ / R	2009/09/14	9.15	Call	Currency Future	0.0000	4,485.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	594.0000	556.0000	(6.397)	0	0	0
17/04/2009	£ / R	2009/09/14	13.40	Call	Currency Future	875.0000	826.0000	(5.600)	0	0	0
17/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,976.0000	2,007.0000	1.569	0	0	0
17/04/2009	£ / R	2009/09/14	16.65	Call	Currency Future	0.0000	183.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	469.0000	437.0000	(6.823)	0	0	0
17/04/2009	£ / R	2009/09/14	15.65	Call	Currency Future	300.0000	278.0000	(7.333)	0	0	0
17/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,069.0000	1,086.0000	1.590	0	0	0
17/04/2009	£ / R	2009/09/14	12.60	Call	Currency Future	1,340.0000	1,284.0000	(4.179)	0	0	0
17/04/2009	£ / R	2009/09/14	18.15	Call	Currency Future	0.0000	98.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,366.0000	1,389.0000	1.684	0	0	0
17/04/2009	£ / R	2009/09/14	19.65	Put	Currency Future	0.0000	6,063.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	783.0000	736.0000	(6.003)	0	0	0
17/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	351.0000	326.0000	(7.123)	0	0	0
17/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	491.0000	458.0000	(6.721)	0	0	0
17/04/2009	£ / R	2009/09/14	19.65	Call	Currency Future	0.0000	33.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	14.00	Call	Currency Future	639.0000	599.0000	(6.260)	0	0	0
17/04/2009	£ / R	2009/09/14	7.65	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	594.0000	556.0000	(6.397)	0	0	0
17/04/2009	£ / R	2009/09/14	16.65	Put	Currency Future	0.0000	3,214.0000	100.000	0	0	0
17/04/2009	£ / R	2009/09/14	16.30	Call	Currency Future	229.0000	211.0000	(7.860)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/09/14	13.95	Put	Currency Future	930.0000	945.0000	1.613	0	0	0
17/04/2009	£ / R 2009/09/14	20.10	Call	Currency Future	36.0000	24.0000	(33.333)	0	0	0
17/04/2009	£ / R 2009/09/14	18.15	Put	Currency Future	0.0000	4,629.0000	100.000	0	0	0
17/04/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,854.0000	2,891.0000	1.296	0	0	0
17/04/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,214.0000	1,235.0000	1.730	0	0	0
17/04/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,976.0000	2,007.0000	1.569	0	0	0
17/04/2009	£ / R 2009/09/14	12.60	Put	Currency Future	265.0000	265.0000	-	0	0	0
17/04/2009	£ / R 2009/09/14	15.05	Call	Currency Future	392.0000	365.0000	(6.888)	0	0	0
17/04/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,275.0000	2,309.0000	1.495	0	0	0
17/04/2009	£ / R 2009/09/14	17.10	Put	Currency Future	3,590.0000	3,631.0000	1.142	0	0	0
17/04/2009	£ / R 2009/09/14	14.35	Call	Currency Future	539.0000	504.0000	(6.494)	0	0	0
17/04/2009	£ / R 2009/09/14	16.00	Call	Currency Future	259.0000	239.0000	(7.722)	0	0	0
17/04/2009	£ / R 2009/09/14	15.20	Call	Currency Future	367.0000	341.0000	(7.084)	0	0	0
17/04/2009	£ / R 2009/09/14	14.65	Call	Currency Future	469.0000	437.0000	(6.823)	0	0	0
17/04/2009	£ / R 2009/09/14	17.10	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
17/04/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,495.0000	2,530.0000	1.403	0	0	0
17/04/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,483.0000	1,508.0000	1.686	0	0	0
17/04/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,444.0000	1,468.0000	1.662	0	0	0
17/04/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,461.0000	6,505.0000	0.681	0	0	0
17/04/2009	£ / R 2009/09/14	15.95	Call	Currency Future	264.0000	244.0000	(7.576)	0	0	0
17/04/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,018.0000	2,049.0000	1.536	0	0	0
17/04/2009	£ / R 2009/09/14	18.60	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
17/04/2009	£ / R 2009/09/14	15.85	Call	Currency Future	275.0000	254.0000	(7.636)	0	0	0
17/04/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,252.0000	1,273.0000	1.677	0	0	0
17/04/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,893.0000	1,922.0000	1.532	0	0	0
17/04/2009	£ / R 2009/09/14	15.40	Call	Currency Future	335.0000	311.0000	(7.164)	0	0	0
17/04/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,034.0000	1,050.0000	1.547	0	0	0
17/04/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,641.0000	2,584.0000	(2.158)	0	0	0
17/04/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,451.0000	2,485.0000	1.387	0	0	0
17/04/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,319.0000	2,352.0000	1.423	0	0	0
17/04/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,018.0000	2,049.0000	1.536	0	0	0
17/04/2009	£ / R 2009/09/14	15.35	Call	Currency Future	343.0000	318.0000	(7.289)	0	0	0
17/04/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,563.0000	1,589.0000	1.663	0	0	0
17/04/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,290.0000	1,311.0000	1.628	0	0	0
17/04/2009	£ / R 2009/09/14	15.90	Call	Currency Future	270.0000	249.0000	(7.778)	0	0	0
17/04/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,061.0000	2,092.0000	1.504	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/09/14	14.45	Call	Currency Future	514.0000	480.0000	(6.615)	0	0	0
17/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,407.0000	2,441.0000	1.413	0	0	0
17/04/2009	£ / R	2009/09/14	14.70	Call	Currency Future	458.0000	427.0000	(6.769)	0	0	0
17/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	438.0000	408.0000	(6.849)	0	0	0
17/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	608.0000	570.0000	(6.250)	0	0	0
17/04/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,328.0000	1,350.0000	1.657	0	0	0
17/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	281.0000	260.0000	(7.473)	0	0	0
17/04/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,726.0000	1,754.0000	1.622	0	0	0
17/04/2009	£ / R	2009/09/14	13.65	Call	Currency Future	761.0000	717.0000	(5.782)	0	0	0
17/04/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,628.0000	2,664.0000	1.370	0	0	0
17/04/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,105.0000	1,123.0000	1.629	0	0	0
17/04/2009	£ / R	2009/09/14	16.05	Call	Currency Future	253.0000	234.0000	(7.510)	0	0	0
17/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	343.0000	318.0000	(7.289)	0	0	0
17/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,603.0000	1,629.0000	1.622	0	0	0
17/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,034.0000	1,050.0000	1.547	0	0	0
17/04/2009	£ / R	2009/09/14	14.50	Call	Currency Future	502.0000	469.0000	(6.574)	0	0	0
17/04/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,539.0000	2,574.0000	1.378	0	0	0
17/04/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,685.0000	1,712.0000	1.602	0	0	0
17/04/2009	£ / R	2009/09/14	13.65	Put	Currency Future	737.0000	748.0000	1.493	0	0	0
17/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	335.0000	311.0000	(7.164)	0	0	0
17/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,232.0000	2,265.0000	1.478	0	0	0
17/04/2009	£ / R	2009/09/14	14.95	Call	Currency Future	410.0000	381.0000	(7.073)	0	0	0
17/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	608.0000	570.0000	(6.250)	0	0	0
17/04/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,061.0000	2,092.0000	1.504	0	0	0
17/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	307.0000	284.0000	(7.492)	0	0	0
17/04/2009	£ / R	2009/09/14	14.20	Call	Currency Future	579.0000	542.0000	(6.390)	0	0	0
17/04/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,010.0000	5,053.0000	0.858	0	0	0
17/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	783.0000	736.0000	(6.003)	0	0	0
17/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,189.0000	2,221.0000	1.462	0	0	0
17/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	419.0000	390.0000	(6.921)	0	0	0
17/04/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,584.0000	2,619.0000	1.354	0	0	0
17/04/2009	£ / R	2009/09/14	15.70	Call	Currency Future	294.0000	272.0000	(7.483)	0	0	0
17/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	428.0000	399.0000	(6.776)	0	0	0
17/04/2009	£ / R	2009/09/14	16.10	Call	Currency Future	248.0000	229.0000	(7.661)	0	0	0
17/04/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,673.0000	2,709.0000	1.347	0	0	0
17/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	314.0000	291.0000	(7.325)	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
17/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,189.0000	2,221.0000	1.462	0	0	0
17/04/2009	£ / R	2009/09/14	15.75	Call	Currency Future	287.0000	266.0000	(7.317)	0	0	0
17/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,768.0000	1,796.0000	1.584	0	0	0
17/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	527.0000	492.0000	(6.641)	0	0	0
17/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,252.0000	1,273.0000	1.677	0	0	0
17/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	314.0000	291.0000	(7.325)	0	0	0
17/04/2009	£ / R	2009/09/14	13.55	Put	Currency Future	681.0000	688.0000	1.028	0	0	0
17/04/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,363.0000	2,397.0000	1.439	0	0	0
17/04/2009	£ / R	2009/09/14	13.55	Call	Currency Future	805.0000	758.0000	(5.839)	0	0	0
17/04/2009	£ / R	2009/09/14	13.45	Call	Currency Future	852.0000	803.0000	(5.751)	0	0	0
17/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	552.0000	516.0000	(6.522)	0	0	0
17/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	708.0000	717.0000	1.271	0	0	0
17/04/2009	£ / R	2009/09/14	13.45	Put	Currency Future	627.0000	633.0000	0.957	0	0	0
17/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,177.0000	1,197.0000	1.699	0	0	0
17/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	539.0000	504.0000	(6.494)	0	0	0
17/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,603.0000	1,629.0000	1.622	0	0	0
17/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,214.0000	1,235.0000	1.730	0	0	0
17/04/2009	£ / R	2009/09/14	13.50	Call	Currency Future	828.0000	780.0000	(5.797)	0	0	0
17/04/2009	£ / R	2009/09/14	13.50	Put	Currency Future	653.0000	660.0000	1.072	0	0	0
17/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	428.0000	399.0000	(6.776)	0	0	0
17/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	527.0000	492.0000	(6.641)	0	0	0
17/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	480.0000	447.0000	(6.875)	0	0	0
17/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,809.0000	1,838.0000	1.603	0	0	0
17/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,851.0000	1,880.0000	1.567	0	0	0
17/04/2009	£ / R	2009/09/14	15.50	Call	Currency Future	321.0000	297.0000	(7.477)	0	0	0
17/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,407.0000	2,441.0000	1.413	0	0	0
17/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	384.0000	357.0000	(7.031)	0	0	0
17/04/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,934.0000	1,964.0000	1.551	0	0	0
17/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	281.0000	260.0000	(7.473)	0	0	0
17/04/2009	£ / R	2009/09/14	15.25	Call	Currency Future	359.0000	334.0000	(6.964)	0	0	0
17/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,563.0000	1,589.0000	1.663	0	0	0
17/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	623.0000	584.0000	(6.260)	0	0	0
17/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	376.0000	350.0000	(6.915)	0	0	0
17/04/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,146.0000	2,178.0000	1.491	0	0	0
17/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	438.0000	408.0000	(6.849)	0	0	0
17/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,405.0000	1,428.0000	1.637	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,644.0000	1,671.0000	1.642	0	0	0
17/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	392.0000	365.0000	(6.888)	0	0	0
17/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,768.0000	1,796.0000	1.584	0	0	0
17/04/2009	£ / R	2009/09/14	15.00	Call	Currency Future	401.0000	373.0000	(6.983)	0	0	0
17/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	419.0000	390.0000	(6.921)	0	0	0
17/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,644.0000	1,671.0000	1.642	0	0	0
17/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,809.0000	1,838.0000	1.603	0	0	0
17/04/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,523.0000	1,548.0000	1.641	0	0	0
17/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	384.0000	357.0000	(7.031)	0	0	0
17/04/2009	£ / R	2009/09/14	14.75	Call	Currency Future	448.0000	417.0000	(6.920)	0	0	0
17/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	999.0000	1,015.0000	1.602	0	0	0
17/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	897.0000	911.0000	1.561	0	0	0
17/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	671.0000	630.0000	(6.110)	0	0	0
17/04/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,141.0000	1,160.0000	1.665	0	0	0
17/04/2009	£ / R	2009/09/14	14.25	Call	Currency Future	566.0000	529.0000	(6.537)	0	0	0
17/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	491.0000	458.0000	(6.721)	0	0	0
17/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	623.0000	584.0000	(6.260)	0	0	0
17/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	999.0000	1,015.0000	1.602	0	0	0
17/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	864.0000	877.0000	1.505	0	0	0
17/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,366.0000	1,389.0000	1.684	0	0	0
17/04/2009	£ / R	2009/09/14	13.70	Put	Currency Future	768.0000	779.0000	1.432	0	0	0
17/04/2009	£ / R	2009/09/14	13.70	Call	Currency Future	742.0000	699.0000	(5.795)	0	0	0
17/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	706.0000	663.0000	(6.091)	0	0	0
17/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	831.0000	844.0000	1.564	0	0	0
17/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	688.0000	647.0000	(5.959)	0	0	0
17/04/2009	£ / R	2009/12/14			Currency Future	13.8525	13.7979	(0.394)	0.0000	0.0000	55
17/04/2009	£ / R	2009/12/14	14.80	Call	Currency Future	690.0000	667.0000	(3.333)	0	0	0
17/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,105.0000	1,130.0000	2.262	0	0	0
17/04/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,638.0000	1,669.0000	1.893	0	0	0
17/04/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,870.0000	1,904.0000	1.818	0	0	0
17/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	907.0000	878.0000	(3.197)	0	0	0
17/04/2009	£ / R	2009/12/14	15.00	Call	Currency Future	644.0000	623.0000	(3.261)	0	0	0
17/04/2009	£ / R	2009/12/14	15.20	Call	Currency Future	602.0000	582.0000	(3.322)	0	0	0
17/04/2009	£ / R	2009/12/14	14.20	Call	Currency Future	858.0000	830.0000	(3.263)	0	0	0
17/04/2009	£ / R	2009/12/14	15.10	Call	Currency Future	623.0000	602.0000	(3.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,792.0000	1,825.0000	1.842	0	0	0
17/04/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,950.0000	1,984.0000	1.744	0	0	0
17/04/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,105.0000	1,130.0000	2.262	0	0	0
17/04/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,205.0000	1,232.0000	2.241	0	0	0
17/04/2009	£ / R 2009/12/14	13.80	Put	Currency Future	946.0000	969.0000	2.431	0	0	0
17/04/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,489.0000	1,519.0000	2.015	0	0	0
17/04/2009	£ / R 2009/12/14	15.60	Put	Currency Future	2,274.0000	2,311.0000	1.627	0	0	0
17/04/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,072.0000	1,097.0000	2.332	0	0	0
17/04/2009	£ / R 2009/12/14	14.15	Call	Currency Future	874.0000	846.0000	(3.204)	0	0	0
17/04/2009	£ / R 2009/12/14	14.00	Call	Currency Future	925.0000	895.0000	(3.243)	0	0	0
17/04/2009	£ / R 2009/12/14	14.60	Call	Currency Future	741.0000	717.0000	(3.239)	0	0	0
17/04/2009	£ / R 2009/12/14	15.60	Call	Currency Future	527.0000	508.0000	(3.605)	0	0	0
17/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,008.0000	1,032.0000	2.381	0	0	0
17/04/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,563.0000	1,593.0000	1.919	0	0	0
17/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	960.0000	930.0000	(3.125)	0	0	0
17/04/2009	£ / R 2009/12/14	13.80	Call	Currency Future	999.0000	966.0000	(3.303)	0	0	0
17/04/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,171.0000	1,198.0000	2.306	0	0	0
17/04/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,452.0000	1,482.0000	2.066	0	0	0
17/04/2009	£ / R 2009/12/14	14.70	Call	Currency Future	715.0000	691.0000	(3.357)	0	0	0
17/04/2009	£ / R 2009/12/14	13.60	Call	Currency Future	1,083.0000	1,049.0000	(3.139)	0	0	0
17/04/2009	£ / R 2009/12/14	15.15	Put	Currency Future	1,910.0000	1,944.0000	1.780	0	0	0
17/04/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,662.0000	2,610.0000	(1.953)	0	0	0
17/04/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,138.0000	1,164.0000	2.285	0	0	0
17/04/2009	£ / R 2009/12/14	13.60	Put	Currency Future	831.0000	851.0000	2.407	0	0	0
17/04/2009	£ / R 2009/12/14	15.15	Call	Currency Future	612.0000	592.0000	(3.268)	0	0	0
17/04/2009	£ / R 2009/12/14	20.30	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
17/04/2009	£ / R 2009/12/14	14.60	Call	Currency Future	741.0000	717.0000	(3.239)	0	0	0
17/04/2009	£ / R 2009/12/14	14.55	Call	Currency Future	755.0000	730.0000	(3.311)	0	0	0
17/04/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,575.0000	6,624.0000	0.745	0	0	0
17/04/2009	£ / R 2009/12/14	14.10	Call	Currency Future	890.0000	862.0000	(3.146)	0	0	0
17/04/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,600.0000	1,631.0000	1.938	0	0	0
17/04/2009	£ / R 2009/12/14	8.30	Call	Currency Future	5,570.0000	5,516.0000	(0.969)	0	0	0
17/04/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,526.0000	1,556.0000	1.966	0	0	0
17/04/2009	£ / R 2009/12/14	14.05	Call	Currency Future	907.0000	878.0000	(3.197)	0	0	0
17/04/2009	£ / R 2009/12/14	14.65	Call	Currency Future	728.0000	704.0000	(3.297)	0	0	0
17/04/2009	£ / R 2009/12/14	9.80	Call	Currency Future	4,095.0000	4,041.0000	(1.319)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,489.0000	1,519.0000	2.015	0	0	0
17/04/2009	£ / R 2009/12/14	14.75	Call	Currency Future	703.0000	679.0000	(3.414)	0	0	0
17/04/2009	£ / R 2009/12/14	14.50	Call	Currency Future	768.0000	743.0000	(3.255)	0	0	0
17/04/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,274.0000	1,302.0000	2.198	0	0	0
17/04/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,416.0000	1,445.0000	2.048	0	0	0
17/04/2009	£ / R 2009/12/14	14.30	Call	Currency Future	827.0000	800.0000	(3.265)	0	0	0
17/04/2009	£ / R 2009/12/14	9.80	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
17/04/2009	£ / R 2009/12/14	8.30	Put	Currency Future	18.0000	18.0000	-	0	0	0
17/04/2009	£ / R 2009/12/14	11.30	Put	Currency Future	110.0000	112.0000	1.818	0	0	0
17/04/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,759.0000	3,802.0000	1.144	0	0	0
17/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,309.0000	1,337.0000	2.139	0	0	0
17/04/2009	£ / R 2009/12/14	18.80	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
17/04/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,150.0000	5,197.0000	0.913	0	0	0
17/04/2009	£ / R 2009/12/14	13.85	Call	Currency Future	979.0000	948.0000	(3.166)	0	0	0
17/04/2009	£ / R 2009/12/14	17.30	Call	Currency Future	311.0000	300.0000	(3.537)	0	0	0
17/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,714.0000	1,747.0000	1.925	0	0	0
17/04/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,440.0000	2,478.0000	1.557	0	0	0
17/04/2009	£ / R 2009/12/14	15.80	Call	Currency Future	493.0000	476.0000	(3.448)	0	0	0
17/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	667.0000	644.0000	(3.448)	0	0	0
17/04/2009	£ / R 2009/12/14	13.85	Put	Currency Future	976.0000	1,000.0000	2.459	0	0	0
17/04/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,496.0000	1,454.0000	(2.807)	0	0	0
17/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,344.0000	1,373.0000	2.158	0	0	0
17/04/2009	£ / R 2009/12/14	14.85	Call	Currency Future	679.0000	656.0000	(3.387)	0	0	0
17/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	811.0000	785.0000	(3.206)	0	0	0
17/04/2009	£ / R 2009/12/14	12.80	Put	Currency Future	443.0000	456.0000	2.935	0	0	0
17/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	811.0000	785.0000	(3.206)	0	0	0
17/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,309.0000	1,337.0000	2.139	0	0	0
17/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	960.0000	930.0000	(3.125)	0	0	0
17/04/2009	£ / R 2009/12/14	13.75	Put	Currency Future	917.0000	938.0000	2.290	0	0	0
17/04/2009	£ / R 2009/12/14	13.75	Call	Currency Future	1,019.0000	986.0000	(3.238)	0	0	0
17/04/2009	£ / R 2009/12/14	13.65	Put	Currency Future	859.0000	880.0000	2.445	0	0	0
17/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	797.0000	771.0000	(3.262)	0	0	0
17/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,008.0000	1,032.0000	2.381	0	0	0
17/04/2009	£ / R 2009/12/14	13.65	Call	Currency Future	1,062.0000	1,028.0000	(3.202)	0	0	0
17/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	667.0000	644.0000	(3.448)	0	0	0
17/04/2009	£ / R 2009/12/14	7.85	Call	Currency Future	0.0000	5,961.0000	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
17/04/2009	£ / R	2009/12/14	19.85	Put	Currency Future	0.0000	6,199.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	10.85	Put	Currency Future	0.0000	70.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,714.0000	1,747.0000	1.925	0	0	0
17/04/2009	£ / R	2009/12/14	10.85	Call	Currency Future	0.0000	3,018.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,676.0000	1,708.0000	1.909	0	0	0
17/04/2009	£ / R	2009/12/14	9.35	Put	Currency Future	0.0000	35.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	13.70	Put	Currency Future	888.0000	909.0000	2.365	0	0	0
17/04/2009	£ / R	2009/12/14	9.35	Call	Currency Future	0.0000	4,483.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	7.85	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	13.70	Call	Currency Future	1,040.0000	1,007.0000	(3.173)	0	0	0
17/04/2009	£ / R	2009/12/14	12.35	Call	Currency Future	0.0000	1,739.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	12.35	Put	Currency Future	0.0000	291.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	15.35	Put	Currency Future	0.0000	2,106.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	19.85	Call	Currency Future	0.0000	147.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	18.35	Put	Currency Future	0.0000	4,774.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	18.35	Call	Currency Future	0.0000	222.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	16.85	Put	Currency Future	0.0000	3,397.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	16.85	Call	Currency Future	0.0000	345.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,344.0000	1,373.0000	2.158	0	0	0
17/04/2009	£ / R	2009/12/14	15.35	Call	Currency Future	0.0000	554.0000	100.000	0	0	0
17/04/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,239.0000	1,267.0000	2.260	0	0	0
17/04/2009	£ / R	2009/12/14	14.25	Call	Currency Future	842.0000	815.0000	(3.207)	0	0	0
17/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	890.0000	862.0000	(3.146)	0	0	0
17/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,138.0000	1,164.0000	2.285	0	0	0
17/04/2009	£ / R	2009/12/14	14.45	Call	Currency Future	782.0000	757.0000	(3.197)	0	0	0
17/04/2009	£ / R	2009/12/14	14.40	Call	Currency Future	797.0000	771.0000	(3.262)	0	0	0
17/04/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,380.0000	1,409.0000	2.101	0	0	0
17/04/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,831.0000	1,864.0000	1.802	0	0	0
17/04/2009	£ / R	2009/12/14	15.05	Call	Currency Future	633.0000	612.0000	(3.318)	0	0	0
17/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,526.0000	1,556.0000	1.966	0	0	0
17/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	979.0000	948.0000	(3.166)	0	0	0
17/04/2009	£ / R	2009/12/14	13.85	Put	Currency Future	976.0000	1,000.0000	2.459	0	0	0
17/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	728.0000	704.0000	(3.297)	0	0	0
17/04/2009	£ / R	2009/12/14	13.95	Put	Currency Future	1,040.0000	1,064.0000	2.308	0	0	0
17/04/2009	£ / R	2009/12/14	13.95	Call	Currency Future	942.0000	912.0000	(3.185)	0	0	0
17/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,171.0000	1,198.0000	2.306	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	874.0000	846.0000	(3.204)	0	0	0
17/04/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,753.0000	1,785.0000	1.825	0	0	0
17/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,452.0000	1,482.0000	2.066	0	0	0
17/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	755.0000	730.0000	(3.311)	0	0	0
17/04/2009	£ / R	2009/12/14	14.95	Call	Currency Future	655.0000	633.0000	(3.359)	0	0	0
17/04/2009	£ / R	2010/06/14			Currency Future	14.1693	14.0968	(0.512)	0.0000	0.0000	0
17/04/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,441.0000	1,392.0000	(3.400)	0	0	0
17/04/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,615.0000	5,542.0000	(1.300)	0	0	0
17/04/2009	£ / R	2010/06/14	12.35	Put	Currency Future	446.0000	455.0000	2.018	0	0	0
17/04/2009	£ / R	2010/06/14	11.60	Put	Currency Future	259.0000	263.0000	1.544	0	0	0
17/04/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,265.0000	2,201.0000	(2.826)	0	0	0
17/04/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,161.0000	4,090.0000	(1.706)	0	0	0
17/04/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,947.0000	1,887.0000	(3.082)	0	0	0
17/04/2009	£ / R	2010/06/14	19.10	Call	Currency Future	444.0000	424.0000	(4.505)	0	0	0
17/04/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,824.0000	3,871.0000	1.229	0	0	0
17/04/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,039.0000	4,087.0000	1.188	0	0	0
17/04/2009	£ / R	2010/06/14	17.35	Call	Currency Future	643.0000	618.0000	(3.888)	0	0	0
17/04/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,374.0000	5,427.0000	0.986	0	0	0
17/04/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,185.0000	2,220.0000	1.602	0	0	0
17/04/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,747.0000	6,805.0000	0.860	0	0	0
17/04/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,222.0000	1,245.0000	1.882	0	0	0
17/04/2009	£ / R	2010/06/14	20.60	Call	Currency Future	316.0000	302.0000	(4.430)	0	0	0
17/04/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,160.0000	1,183.0000	1.983	0	0	0
17/04/2009	£ / R	2010/06/14	8.60	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
17/04/2009	£ / R	2010/06/14	16.35	Call	Currency Future	796.0000	766.0000	(3.769)	0	0	0
17/04/2009	£ / R	2010/06/14	17.60	Call	Currency Future	609.0000	584.0000	(4.105)	0	0	0
17/04/2009	£ / R	2010/06/14	15.30	Call	Currency Future	1,017.0000	979.0000	(3.736)	0	0	0
17/04/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,480.0000	1,430.0000	(3.378)	0	0	0
17/04/2009	£ / R	2010/06/14	16.10	Call	Currency Future	842.0000	810.0000	(3.800)	0	0	0
17/04/2009	£ / R	2010/06/14	10.10	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
17/04/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,444.0000	1,470.0000	1.801	0	0	0
17/04/2009	£ / R	2010/06/14	15.35	Call	Currency Future	1,005.0000	967.0000	(3.781)	0	0	0
17/04/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,773.0000	2,813.0000	1.442	0	0	0
17/04/2009	£ / R	2010/06/14	16.30	Call	Currency Future	805.0000	774.0000	(3.851)	0	0	0
17/04/2009	£ / R	2010/06/14	16.35	Put	Currency Future	2,977.0000	3,019.0000	1.411	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,828.0000	2,760.0000	(2.405)	0	0	0
17/04/2009	£ / R	2010/06/14	17.30	Call	Currency Future	651.0000	625.0000	(3.994)	0	0	0
17/04/2009	£ / R	2010/06/14	13.35	Put	Currency Future	875.0000	892.0000	1.943	0	0	0
17/04/2009	£ / R	2010/06/14	13.10	Put	Currency Future	746.0000	761.0000	2.011	0	0	0
17/04/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,781.0000	3,828.0000	1.243	0	0	0
17/04/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,816.0000	1,758.0000	(3.194)	0	0	0
17/04/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,936.0000	2,977.0000	1.396	0	0	0
17/04/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,699.0000	4,750.0000	1.085	0	0	0
17/04/2009	£ / R	2010/06/14	18.30	Call	Currency Future	524.0000	502.0000	(4.198)	0	0	0
17/04/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,316.0000	1,341.0000	1.900	0	0	0
17/04/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,314.0000	1,267.0000	(3.577)	0	0	0
17/04/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,499.0000	1,449.0000	(3.336)	0	0	0
17/04/2009	£ / R	2010/06/14	18.35	Call	Currency Future	519.0000	496.0000	(4.432)	0	0	0
17/04/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,301.0000	2,236.0000	(2.825)	0	0	0
17/04/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,694.0000	1,639.0000	(3.247)	0	0	0
17/04/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,385.0000	1,338.0000	(3.394)	0	0	0
17/04/2009	£ / R	2010/06/14	12.30	Put	Currency Future	431.0000	439.0000	1.856	0	0	0
17/04/2009	£ / R	2010/06/14	17.50	Put	Currency Future	3,953.0000	4,000.0000	1.189	0	0	0
17/04/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,130.0000	1,152.0000	1.947	0	0	0
17/04/2009	£ / R	2010/06/14	12.85	Put	Currency Future	628.0000	641.0000	2.070	0	0	0
17/04/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,975.0000	1,915.0000	(3.038)	0	0	0
17/04/2009	£ / R	2010/06/14	13.40	Put	Currency Future	902.0000	920.0000	1.996	0	0	0
17/04/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,718.0000	1,662.0000	(3.260)	0	0	0
17/04/2009	£ / R	2010/06/14	17.50	Call	Currency Future	622.0000	597.0000	(4.019)	0	0	11,194
17/04/2009	£ / R	2010/06/14	13.30	Put	Currency Future	848.0000	865.0000	2.005	0	0	0
17/04/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,671.0000	1,617.0000	(3.232)	0	0	11,194
17/04/2009	£ / R	2010/06/14	12.80	Put	Currency Future	606.0000	618.0000	1.980	0	0	0
17/04/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,296.0000	1,250.0000	(3.549)	0	0	0
17/04/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,655.0000	4,705.0000	1.074	0	0	0
17/04/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,148.0000	2,182.0000	1.583	0	0	0
17/04/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,477.0000	1,503.0000	1.760	0	0	0
17/04/2009	£ / R	2010/06/14	14.15	Call	Currency Future	0.0000	1,320.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	8.15	Call	Currency Future	0.0000	5,984.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	14.15	Put	Currency Future	0.0000	1,373.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	17.15	Put	Currency Future	0.0000	3,700.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	18.65	Call	Currency Future	0.0000	467.0000	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
17/04/2009	£ / R	2010/06/14	18.65	Put	Currency Future	0.0000	5,020.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	17.15	Call	Currency Future	0.0000	647.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	15.65	Put	Currency Future	0.0000	2,453.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	15.65	Call	Currency Future	0.0000	900.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	12.65	Put	Currency Future	0.0000	552.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	9.65	Put	Currency Future	0.0000	68.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	9.65	Call	Currency Future	0.0000	4,515.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	11.15	Call	Currency Future	0.0000	3,127.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	12.65	Call	Currency Future	0.0000	1,999.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	11.15	Put	Currency Future	0.0000	180.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	8.15	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	20.15	Call	Currency Future	0.0000	344.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	20.15	Put	Currency Future	0.0000	6,397.0000	100.000	0	0	0
17/04/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,214.0000	1,170.0000	(3.624)	0	0	0
17/04/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,644.0000	1,673.0000	1.764	0	0	0
17/04/2009	€ / R	2009/06/12			Currency Future	11.9252	11.8187	(0.893)	11.8900	11.7200	20,873
17/04/2009	€ / R	2009/06/12	14.40	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
17/04/2009	€ / R	2009/06/12	14.95	Put	Currency Future	3,042.0000	3,145.0000	3.386	0	0	0
17/04/2009	€ / R	2009/06/12	14.15	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
17/04/2009	€ / R	2009/06/12	13.55	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
17/04/2009	€ / R	2009/06/12	12.30	Call	Currency Future	261.0000	220.0000	(15.709)	0	0	0
17/04/2009	€ / R	2009/06/12	12.60	Call	Currency Future	195.0000	163.0000	(16.410)	0	0	0
17/04/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,506.0000	2,607.0000	4.030	0	0	0
17/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	162.0000	134.0000	(17.284)	0	0	0
17/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,172.0000	2,270.0000	4.512	0	0	0
17/04/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,707.0000	1,799.0000	5.390	0	0	0
17/04/2009	€ / R	2009/06/12	14.10	Put	Currency Future	2,219.0000	2,317.0000	4.416	0	0	0
17/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	162.0000	134.0000	(17.284)	0	0	0
17/04/2009	€ / R	2009/06/12	14.60	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
17/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,036.0000	1,116.0000	7.722	0	0	0
17/04/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,387.0000	3,491.0000	3.071	0	0	0
17/04/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,752.0000	1,845.0000	5.308	0	0	0
17/04/2009	€ / R	2009/06/12	14.10	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
17/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,036.0000	1,116.0000	7.722	0	0	0
17/04/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,700.0000	2,802.0000	3.778	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/06/12	14.25	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
17/04/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,661.0000	1,753.0000	5.539	0	0	0
17/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	14.65	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	673.0000	740.0000	9.955	0	0	0
17/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,079.0000	1,160.0000	7.507	0	0	0
17/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
17/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	711.0000	780.0000	9.705	0	0	0
17/04/2009	€ / R 2009/06/12	13.50	Call	Currency Future	87.0000	72.0000	(17.241)	0	0	0
17/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	495.0000	552.0000	11.515	0	0	0
17/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,993.0000	3,096.0000	3.441	0	0	0
17/04/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,983.0000	2,079.0000	4.841	0	0	0
17/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	636.0000	701.0000	10.220	0	0	0
17/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,410.0000	2,510.0000	4.149	0	0	0
17/04/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,890.0000	1,985.0000	5.026	0	0	0
17/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	129.0000	107.0000	(17.054)	0	0	0
17/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,267.0000	2,365.0000	4.323	0	0	0
17/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	249.0000	209.0000	(16.064)	0	0	0
17/04/2009	€ / R 2009/06/12	15.50	Put	Currency Future	3,585.0000	3,689.0000	2.901	0	0	0
17/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	237.0000	198.0000	(16.456)	0	0	0
17/04/2009	€ / R 2009/06/12	14.05	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
17/04/2009	€ / R 2009/06/12	12.75	Put	Currency Future	994.0000	1,072.0000	7.847	0	0	0
17/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,254.0000	1,339.0000	6.778	0	0	0
17/04/2009	€ / R 2009/06/12	12.60	Put	Currency Future	870.0000	944.0000	8.506	0	0	0
17/04/2009	€ / R 2009/06/12	15.50	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
17/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
17/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,525.0000	1,615.0000	5.902	0	0	0
17/04/2009	€ / R 2009/06/12	11.95	Call	Currency Future	374.0000	318.0000	(14.973)	0	0	0
17/04/2009	€ / R 2009/06/12	13.10	Call	Currency Future	124.0000	103.0000	(16.935)	0	0	0
17/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
17/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,410.0000	2,510.0000	4.149	0	0	0
17/04/2009	€ / R 2009/06/12	13.10	Call	Currency Future	124.0000	103.0000	(16.935)	0	0	0
17/04/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,486.0000	3,590.0000	2.983	0	0	0
17/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,030.0000	2,127.0000	4.778	0	0	0
17/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,030.0000	2,127.0000	4.778	0	0	0
17/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,254.0000	1,339.0000	6.778	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,172.0000	2,270.0000	4.512	0	0	0
17/04/2009	€ / R 2009/06/12	13.95	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
17/04/2009	€ / R 2009/06/12	14.50	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
17/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	154.0000	128.0000	(16.883)	0	0	0
17/04/2009	€ / R 2009/06/12	15.40	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
17/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	73.0000	60.0000	(17.808)	0	0	0
17/04/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,362.0000	2,462.0000	4.234	0	0	0
17/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
17/04/2009	€ / R 2009/06/12	14.05	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
17/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,707.0000	1,799.0000	5.390	0	0	0
17/04/2009	€ / R 2009/06/12	15.20	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
17/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,387.0000	3,491.0000	3.071	0	0	0
17/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,798.0000	1,892.0000	5.228	0	0	0
17/04/2009	€ / R 2009/06/12	14.45	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
17/04/2009	€ / R 2009/06/12	12.25	Call	Currency Future	275.0000	231.0000	(16.000)	0	0	0
17/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,299.0000	1,384.0000	6.543	0	0	0
17/04/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,077.0000	2,174.0000	4.670	0	0	0
17/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	0
17/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	129.0000	107.0000	(17.054)	0	0	0
17/04/2009	€ / R 2009/06/12	15.60	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
17/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	55.0000	45.0000	(18.182)	0	0	0
17/04/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,555.0000	2,656.0000	3.953	0	0	0
17/04/2009	€ / R 2009/06/12	11.95	Put	Currency Future	398.0000	449.0000	12.814	0	0	0
17/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,480.0000	1,568.0000	5.946	0	0	0
17/04/2009	€ / R 2009/06/12	15.20	Put	Currency Future	3,288.0000	3,392.0000	3.163	0	0	0
17/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	148.0000	123.0000	(16.892)	0	0	0
17/04/2009	€ / R 2009/06/12	12.95	Call	Currency Future	141.0000	117.0000	(17.021)	0	0	0
17/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
17/04/2009	€ / R 2009/06/12	13.75	Call	Currency Future	65.0000	54.0000	(16.923)	0	0	0
17/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	320.0000	271.0000	(15.313)	0	0	0
17/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
17/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,140.0000	3,244.0000	3.312	0	0	0
17/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	0
17/04/2009	€ / R 2009/06/12	12.25	Put	Currency Future	600.0000	663.0000	10.500	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
17/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,314.0000	2,414.0000	4.322	0	0	0
17/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,299.0000	1,384.0000	6.543	0	0	0
17/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
17/04/2009	€ / R 2009/06/12	15.05	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
17/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,572.0000	1,662.0000	5.725	0	0	0
17/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	105.0000	87.0000	(17.143)	0	0	0
17/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,993.0000	3,096.0000	3.441	0	0	0
17/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,122.0000	1,204.0000	7.308	0	0	0
17/04/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,684.0000	3,788.0000	2.823	0	0	0
17/04/2009	€ / R 2009/06/12	14.95	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
17/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	77.0000	64.0000	(16.883)	0	0	0
17/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	148.0000	123.0000	(16.892)	0	0	0
17/04/2009	€ / R 2009/06/12	15.10	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
17/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,844.0000	1,938.0000	5.098	0	0	0
17/04/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,944.0000	3,047.0000	3.499	0	0	0
17/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,844.0000	1,938.0000	5.098	0	0	0
17/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
17/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,122.0000	1,204.0000	7.308	0	0	0
17/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
17/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
17/04/2009	€ / R 2009/06/12	14.75	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
17/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
17/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,314.0000	2,414.0000	4.322	0	0	0
17/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,752.0000	1,845.0000	5.308	0	0	0
17/04/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,603.0000	2,704.0000	3.880	0	0	0
17/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,506.0000	2,607.0000	4.030	0	0	0
17/04/2009	€ / R 2009/06/12	14.85	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
17/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	0
17/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,700.0000	2,802.0000	3.778	0	0	0
17/04/2009	€ / R 2009/06/12	14.55	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
17/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,572.0000	1,662.0000	5.725	0	0	0
17/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
17/04/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,652.0000	2,753.0000	3.808	0	0	0
17/04/2009	€ / R 2009/06/12	14.00	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
17/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,937.0000	2,032.0000	4.904	0	0	0
17/04/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,210.0000	1,294.0000	6.942	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,895.0000	2,998.0000	3.558	0	0	0
17/04/2009	€ / R 2009/06/12	13.45	Call	Currency Future	92.0000	76.0000	(17.391)	0	0	0
17/04/2009	€ / R 2009/06/12	14.75	Put	Currency Future	2,846.0000	2,949.0000	3.619	0	0	0
17/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,798.0000	1,892.0000	5.228	0	0	0
17/04/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,458.0000	2,559.0000	4.109	0	0	0
17/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,190.0000	3,293.0000	3.229	0	0	0
17/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	73.0000	60.0000	(17.808)	0	0	0
17/04/2009	€ / R 2009/06/12	14.35	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
17/04/2009	€ / R 2009/06/12	12.75	Call	Currency Future	169.0000	141.0000	(16.568)	0	0	0
17/04/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,166.0000	1,249.0000	7.118	0	0	0
17/04/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,091.0000	3,195.0000	3.365	0	0	0
17/04/2009	€ / R 2009/06/12	14.15	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
17/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
17/04/2009	€ / R 2009/06/12	15.00	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
17/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,937.0000	2,032.0000	4.904	0	0	0
17/04/2009	€ / R 2009/06/12	13.85	Call	Currency Future	58.0000	48.0000	(17.241)	0	0	0
17/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,895.0000	2,998.0000	3.558	0	0	0
17/04/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,616.0000	1,707.0000	5.631	0	0	0
17/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,267.0000	2,365.0000	4.323	0	0	0
17/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,343.0000	1,430.0000	6.478	0	0	0
17/04/2009	€ / R 2009/06/12	13.00	Call	Currency Future	135.0000	112.0000	(17.037)	0	0	0
17/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	0
17/04/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,798.0000	2,900.0000	3.645	0	0	0
17/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,343.0000	1,430.0000	6.478	0	0	0
17/04/2009	€ / R 2009/06/12	8.90	Call	Currency Future	0.0000	2,920.0000	100.000	0	0	0
17/04/2009	€ / R 2009/06/12	14.70	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
17/04/2009	€ / R 2009/06/12	7.40	Call	Currency Future	0.0000	4,419.0000	100.000	0	0	0
17/04/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,749.0000	2,851.0000	3.710	0	0	0
17/04/2009	€ / R 2009/06/12	5.90	Call	Currency Future	0.0000	5,919.0000	100.000	0	0	0
17/04/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,124.0000	2,222.0000	4.614	0	0	0
17/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	119.0000	99.0000	(16.807)	0	0	0
17/04/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	€ / R 2009/06/12	14.10	Call	Currency Future	44.0000	36.0000	(18.182)	0	0	0
17/04/2009	€ / R 2009/06/12	8.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,219.0000	2,317.0000	4.416	0	0	0
17/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	77.0000	64.0000	(16.883)	0	0	0
17/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	119.0000	99.0000	(16.807)	0	0	0
17/04/2009	€ / R 2009/06/12	7.75	Call	Currency Future	4,175.0000	4,069.0000	(2.539)	0	0	0
17/04/2009	€ / R 2009/06/12	10.40	Call	Currency Future	0.0000	1,444.0000	100.000	0	0	0
17/04/2009	€ / R 2009/06/12	10.75	Call	Currency Future	1,227.0000	1,125.0000	(8.313)	0	0	0
17/04/2009	€ / R 2009/06/12	9.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
17/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	320.0000	271.0000	(15.313)	0	0	0
17/04/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,677.0000	2,571.0000	(3.960)	0	0	0
17/04/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,675.0000	5,569.0000	(1.868)	0	0	0
17/04/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,434.0000	1,522.0000	6.137	0	0	0
17/04/2009	€ / R 2009/06/12	10.75	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
17/04/2009	€ / R 2009/06/12	10.40	Put	Currency Future	0.0000	25.0000	100.000	0	0	0
17/04/2009	€ / R 2009/06/12	13.25	Call	Currency Future	109.0000	91.0000	(16.514)	0	0	0
17/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,525.0000	1,615.0000	5.902	0	0	0
17/04/2009	€ / R 2009/06/12	15.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
17/04/2009	€ / R 2009/06/12	16.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
17/04/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,326.0000	6,432.0000	1.676	0	0	0
17/04/2009	€ / R 2009/06/12	12.45	Call	Currency Future	225.0000	189.0000	(16.000)	0	0	0
17/04/2009	€ / R 2009/06/12	18.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
17/04/2009	€ / R 2009/06/12	12.45	Put	Currency Future	750.0000	820.0000	9.333	0	0	0
17/04/2009	€ / R 2009/06/12	16.75	Put	Currency Future	4,828.0000	4,933.0000	2.175	0	0	0
17/04/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,338.0000	3,441.0000	3.086	0	0	0
17/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	495.0000	552.0000	11.515	0	0	0
17/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	911.0000	986.0000	8.233	0	0	0
17/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,079.0000	1,160.0000	7.507	0	0	0
17/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	237.0000	198.0000	(16.456)	0	0	0
17/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,480.0000	1,568.0000	5.946	0	0	0
17/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	154.0000	128.0000	(16.883)	0	0	0
17/04/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,389.0000	1,476.0000	6.263	0	0	0
17/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	186.0000	155.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	105.0000	87.0000	(17.143)	0	0	0
17/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	204.0000	171.0000	(16.176)	0	0	0
17/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	101.0000	84.0000	(16.832)	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
17/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	420.0000	354.0000	(15.714)	0	0	0
17/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	673.0000	740.0000	9.955	0	0	0
17/04/2009	€ / R 2009/06/12	13.20	Call	Currency Future	114.0000	95.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	11.70	Call	Currency Future	504.0000	427.0000	(15.278)	0	0	0
17/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	249.0000	209.0000	(16.064)	0	0	0
17/04/2009	€ / R 2009/06/12	11.70	Put	Currency Future	279.0000	308.0000	10.394	0	0	0
17/04/2009	€ / R 2009/06/12	11.80	Call	Currency Future	447.0000	373.0000	(16.555)	0	0	0
17/04/2009	€ / R 2009/06/12	12.20	Call	Currency Future	289.0000	244.0000	(15.571)	0	0	0
17/04/2009	€ / R 2009/06/12	11.80	Put	Currency Future	322.0000	355.0000	10.248	0	0	0
17/04/2009	€ / R 2009/06/12	12.20	Put	Currency Future	564.0000	625.0000	10.816	0	0	0
17/04/2009	€ / R 2009/06/12	11.90	Call	Currency Future	393.0000	335.0000	(14.758)	0	0	0
17/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	636.0000	701.0000	10.220	0	0	0
17/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	529.0000	588.0000	11.153	0	0	0
17/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	261.0000	220.0000	(15.709)	0	0	0
17/04/2009	€ / R 2009/06/12	11.90	Put	Currency Future	368.0000	416.0000	13.043	0	0	0
17/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	304.0000	257.0000	(15.461)	0	0	0
17/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	337.0000	285.0000	(15.430)	0	0	0
17/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	829.0000	902.0000	8.806	0	0	0
17/04/2009	€ / R 2009/06/12	12.50	Call	Currency Future	215.0000	179.0000	(16.744)	0	0	0
17/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	711.0000	780.0000	9.705	0	0	0
17/04/2009	€ / R 2009/06/12	12.50	Put	Currency Future	789.0000	861.0000	9.125	0	0	0
17/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	186.0000	155.0000	(16.667)	0	0	0
17/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	911.0000	986.0000	8.233	0	0	0
17/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	462.0000	517.0000	11.905	0	0	0
17/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	344.0000	385.0000	11.919	0	0	0
17/04/2009	€ / R 2009/06/12	12.00	Call	Currency Future	355.0000	301.0000	(15.211)	0	0	0
17/04/2009	€ / R 2009/06/12	11.75	Call	Currency Future	475.0000	400.0000	(15.789)	0	0	0
17/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	462.0000	517.0000	11.905	0	0	0
17/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	304.0000	257.0000	(15.461)	0	0	0
17/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	529.0000	588.0000	11.153	0	0	0
17/04/2009	€ / R 2009/06/12	11.65	Call	Currency Future	535.0000	455.0000	(14.953)	0	0	0
17/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	260.0000	287.0000	10.385	0	0	0
17/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	337.0000	285.0000	(15.430)	0	0	0
17/04/2009	€ / R 2009/06/12	12.00	Put	Currency Future	430.0000	482.0000	12.093	0	0	0
17/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	195.0000	163.0000	(16.410)	0	0	0
17/04/2009	€ / R 2009/06/12	12.70	Call	Currency Future	177.0000	148.0000	(16.384)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R	2009/06/12	11.75	Put	Currency Future	300.0000	331.0000	10.333	0	0	0
17/04/2009	€ / R	2009/06/12	11.85	Call	Currency Future	420.0000	354.0000	(15.714)	0	0	0
17/04/2009	€ / R	2009/06/12	11.85	Put	Currency Future	344.0000	385.0000	11.919	0	0	0
17/04/2009	€ / R	2009/06/12	12.55	Call	Currency Future	204.0000	171.0000	(16.176)	0	0	0
17/04/2009	€ / R	2009/06/12	12.55	Put	Currency Future	829.0000	902.0000	8.806	0	0	0
17/04/2009	€ / R	2009/06/12	12.70	Put	Currency Future	952.0000	1,029.0000	8.088	0	0	0
17/04/2009	€ / R	2009/06/12	12.60	Put	Currency Future	870.0000	944.0000	8.506	0	0	0
17/04/2009	€ / R	2009/06/12	16.40	Call	Currency Future	0.0000	3.0000	100.000	0	0	0
17/04/2009	€ / R	2009/06/12	17.90	Put	Currency Future	0.0000	6,082.0000	100.000	0	0	0
17/04/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
17/04/2009	€ / R	2009/06/12	16.40	Put	Currency Future	0.0000	4,584.0000	100.000	0	0	0
17/04/2009	€ / R	2009/09/14			Currency Future	12.1003	11.9920	(0.895)	0.0000	0.0000	813
17/04/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,284.0000	2,372.0000	3.853	0	0	0
17/04/2009	€ / R	2009/09/14	12.15	Call	Currency Future	641.0000	588.0000	(8.268)	0	0	0
17/04/2009	€ / R	2009/09/14	12.10	Call	Currency Future	660.0000	605.0000	(8.333)	0	0	0
17/04/2009	€ / R	2009/09/14	13.40	Call	Currency Future	341.0000	312.0000	(8.504)	0	0	0
17/04/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,115.0000	1,184.0000	6.188	0	0	0
17/04/2009	€ / R	2009/09/14	14.15	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
17/04/2009	€ / R	2009/09/14	12.35	Call	Currency Future	575.0000	526.0000	(8.522)	0	0	0
17/04/2009	€ / R	2009/09/14	12.10	Put	Currency Future	659.0000	713.0000	8.194	0	0	0
17/04/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,351.0000	1,425.0000	5.477	0	0	0
17/04/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,197.0000	2,283.0000	3.914	0	0	0
17/04/2009	€ / R	2009/09/14	13.25	Call	Currency Future	365.0000	334.0000	(8.493)	0	0	0
17/04/2009	€ / R	2009/09/14	12.15	Put	Currency Future	691.0000	746.0000	7.959	0	0	0
17/04/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,557.0000	1,634.0000	4.945	0	0	0
17/04/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,769.0000	1,850.0000	4.579	0	0	0
17/04/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,192.0000	1,263.0000	5.956	0	0	0
17/04/2009	€ / R	2009/09/14	13.55	Call	Currency Future	319.0000	292.0000	(8.464)	0	0	0
17/04/2009	€ / R	2009/09/14	12.35	Put	Currency Future	824.0000	884.0000	7.282	0	0	0
17/04/2009	€ / R	2009/09/14	13.30	Call	Currency Future	357.0000	326.0000	(8.683)	0	0	0
17/04/2009	€ / R	2009/09/14	12.80	Call	Currency Future	454.0000	415.0000	(8.590)	0	0	0
17/04/2009	€ / R	2009/09/14	12.75	Call	Currency Future	465.0000	426.0000	(8.387)	0	0	0
17/04/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,373.0000	2,461.0000	3.708	0	0	0
17/04/2009	€ / R	2009/09/14	12.85	Call	Currency Future	443.0000	405.0000	(8.578)	0	0	0
17/04/2009	€ / R	2009/09/14	12.40	Call	Currency Future	559.0000	512.0000	(8.408)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,391.0000	1,466.0000	5.392	0	0	0
17/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,641.0000	1,720.0000	4.814	0	0	0
17/04/2009	€ / R 2009/09/14	14.05	Call	Currency Future	247.0000	225.0000	(8.907)	0	0	0
17/04/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,812.0000	1,894.0000	4.525	0	0	0
17/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	575.0000	526.0000	(8.522)	0	0	0
17/04/2009	€ / R 2009/09/14	12.40	Put	Currency Future	859.0000	920.0000	7.101	0	0	0
17/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	392.0000	358.0000	(8.673)	0	0	0
17/04/2009	€ / R 2009/09/14	14.25	Call	Currency Future	223.0000	203.0000	(8.969)	0	0	0
17/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,153.0000	1,223.0000	6.071	0	0	0
17/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	401.0000	367.0000	(8.479)	0	0	0
17/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,003.0000	1,068.0000	6.481	0	0	0
17/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,432.0000	1,508.0000	5.307	0	0	0
17/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	313.0000	286.0000	(8.626)	0	0	0
17/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	304.0000	279.0000	(8.224)	0	0	0
17/04/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,515.0000	1,592.0000	5.083	0	0	0
17/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	503.0000	460.0000	(8.549)	0	0	0
17/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
17/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,981.0000	2,065.0000	4.240	0	0	0
17/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	357.0000	326.0000	(8.683)	0	0	0
17/04/2009	€ / R 2009/09/14	13.00	Call	Currency Future	411.0000	376.0000	(8.516)	0	0	0
17/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,067.0000	2,152.0000	4.112	0	0	0
17/04/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,687.0000	2,779.0000	3.424	0	0	0
17/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,240.0000	2,328.0000	3.929	0	0	0
17/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,432.0000	1,508.0000	5.307	0	0	0
17/04/2009	€ / R 2009/09/14	14.00	Call	Currency Future	253.0000	231.0000	(8.696)	0	0	0
17/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,240.0000	2,328.0000	3.929	0	0	0
17/04/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,473.0000	1,550.0000	5.227	0	0	0
17/04/2009	€ / R 2009/09/14	13.95	Call	Currency Future	260.0000	237.0000	(8.846)	0	0	0
17/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,024.0000	2,108.0000	4.150	0	0	0
17/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	824.0000	884.0000	7.282	0	0	0
17/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
17/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,557.0000	1,634.0000	4.945	0	0	0
17/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	383.0000	350.0000	(8.616)	0	0	0
17/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
17/04/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,110.0000	2,195.0000	4.028	0	0	0
17/04/2009	€ / R 2009/09/14	14.60	Call	Currency Future	188.0000	171.0000	(9.043)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/09/14	14.20	Call	Currency Future	229.0000	209.0000	(8.734)	0	0	0
17/04/2009	€ / R 2009/09/14	13.75	Call	Currency Future	289.0000	264.0000	(8.651)	0	0	0
17/04/2009	€ / R 2009/09/14	12.55	Call	Currency Future	516.0000	472.0000	(8.527)	0	0	0
17/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	207.0000	188.0000	(9.179)	0	0	0
17/04/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,328.0000	2,417.0000	3.823	0	0	0
17/04/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,938.0000	2,022.0000	4.334	0	0	0
17/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	274.0000	250.0000	(8.759)	0	0	0
17/04/2009	€ / R 2009/09/14	12.55	Put	Currency Future	966.0000	1,030.0000	6.625	0	0	0
17/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,507.0000	2,596.0000	3.550	0	0	0
17/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,417.0000	2,506.0000	3.682	0	0	0
17/04/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,311.0000	1,384.0000	5.568	0	0	0
17/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	267.0000	244.0000	(8.614)	0	0	0
17/04/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,343.0000	1,251.0000	(6.850)	0	0	0
17/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	241.0000	220.0000	(8.714)	0	0	0
17/04/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,153.0000	2,239.0000	3.994	0	0	0
17/04/2009	€ / R 2009/09/14	9.40	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
17/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	267.0000	244.0000	(8.614)	0	0	0
17/04/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,597.0000	2,687.0000	3.466	0	0	0
17/04/2009	€ / R 2009/09/14	10.90	Put	Currency Future	143.0000	159.0000	11.189	0	0	0
17/04/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,896.0000	1,979.0000	4.378	0	0	0
17/04/2009	€ / R 2009/09/14	14.50	Call	Currency Future	197.0000	179.0000	(9.137)	0	0	0
17/04/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,726.0000	1,807.0000	4.693	0	0	0
17/04/2009	€ / R 2009/09/14	15.40	Call	Currency Future	124.0000	112.0000	(9.677)	0	0	0
17/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,981.0000	2,065.0000	4.240	0	0	0
17/04/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,424.0000	3,520.0000	2.804	0	0	0
17/04/2009	€ / R 2009/09/14	13.70	Call	Currency Future	296.0000	271.0000	(8.446)	0	0	0
17/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	383.0000	350.0000	(8.616)	0	0	0
17/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,854.0000	1,937.0000	4.477	0	0	0
17/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	349.0000	319.0000	(8.596)	0	0	0
17/04/2009	€ / R 2009/09/14	13.20	Call	Currency Future	374.0000	342.0000	(8.556)	0	0	0
17/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,599.0000	1,677.0000	4.878	0	0	0
17/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,067.0000	2,152.0000	4.112	0	0	0
17/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	304.0000	279.0000	(8.224)	0	0	0
17/04/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,317.0000	6,423.0000	1.678	0	0	0
17/04/2009	€ / R 2009/09/14	18.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
17/04/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,728.0000	2,621.0000	(3.922)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/09/14	14.85	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
17/04/2009	€ / R 2009/09/14	13.50	Call	Currency Future	326.0000	299.0000	(8.282)	0	0	0
17/04/2009	€ / R 2009/09/14	16.90	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
17/04/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,916.0000	3,009.0000	3.189	0	0	0
17/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	349.0000	319.0000	(8.596)	0	0	0
17/04/2009	€ / R 2009/09/14	16.90	Put	Currency Future	4,850.0000	4,952.0000	2.103	0	0	0
17/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,599.0000	1,677.0000	4.878	0	0	0
17/04/2009	€ / R 2009/09/14	7.90	Put	Currency Future	0.0000	5.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	241.0000	220.0000	(8.714)	0	0	0
17/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	401.0000	367.0000	(8.479)	0	0	0
17/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	503.0000	460.0000	(8.549)	0	0	0
17/04/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	341.0000	312.0000	(8.504)	0	0	0
17/04/2009	€ / R 2009/09/14	12.50	Put	Currency Future	930.0000	993.0000	6.774	0	0	0
17/04/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,683.0000	1,763.0000	4.753	0	0	0
17/04/2009	€ / R 2009/09/14	13.45	Call	Currency Future	334.0000	305.0000	(8.683)	0	0	0
17/04/2009	€ / R 2009/09/14	12.30	Call	Currency Future	590.0000	541.0000	(8.305)	0	0	0
17/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,351.0000	1,425.0000	5.477	0	0	0
17/04/2009	€ / R 2009/09/14	7.90	Call	Currency Future	4,201.0000	4,097.0000	(2.476)	0	0	0
17/04/2009	€ / R 2009/09/14	12.30	Put	Currency Future	790.0000	849.0000	7.468	0	0	0
17/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,040.0000	1,106.0000	6.346	0	0	0
17/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,769.0000	1,850.0000	4.579	0	0	0
17/04/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,700.0000	5,592.0000	(1.895)	0	0	0
17/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	490.0000	448.0000	(8.571)	0	0	0
17/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,854.0000	1,937.0000	4.477	0	0	0
17/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,641.0000	1,720.0000	4.814	0	0	0
17/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,003.0000	1,068.0000	6.481	0	0	0
17/04/2009	€ / R 2009/09/14	12.45	Put	Currency Future	894.0000	956.0000	6.935	0	0	0
17/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	319.0000	292.0000	(8.464)	0	0	0
17/04/2009	€ / R 2009/09/14	12.45	Call	Currency Future	544.0000	498.0000	(8.456)	0	0	0
17/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,192.0000	1,263.0000	5.956	0	0	0
17/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	443.0000	405.0000	(8.578)	0	0	0
17/04/2009	€ / R 2009/09/14	12.95	Call	Currency Future	421.0000	385.0000	(8.551)	0	0	0
17/04/2009	€ / R 2009/09/14	12.25	Call	Currency Future	607.0000	556.0000	(8.402)	0	0	0
17/04/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,271.0000	1,343.0000	5.665	0	0	0
17/04/2009	€ / R 2009/09/14	12.25	Put	Currency Future	757.0000	814.0000	7.530	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	432.0000	395.0000	(8.565)	0	0	0
17/04/2009	€ / R 2009/09/14	12.50	Call	Currency Future	530.0000	485.0000	(8.491)	0	0	0
17/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	274.0000	250.0000	(8.759)	0	0	0
17/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,231.0000	1,303.0000	5.849	0	0	0
17/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,024.0000	2,108.0000	4.150	0	0	0
17/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,391.0000	1,466.0000	5.392	0	0	0
17/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	392.0000	358.0000	(8.673)	0	0	0
17/04/2009	€ / R 2009/09/14	11.90	Call	Currency Future	745.0000	681.0000	(8.591)	0	0	0
17/04/2009	€ / R 2009/09/14	12.00	Call	Currency Future	701.0000	640.0000	(8.702)	0	0	0
17/04/2009	€ / R 2009/09/14	11.90	Put	Currency Future	545.0000	589.0000	8.073	0	0	0
17/04/2009	€ / R 2009/09/14	12.00	Put	Currency Future	601.0000	648.0000	7.820	0	0	0
17/04/2009	€ / R 2009/09/14	12.05	Call	Currency Future	680.0000	622.0000	(8.529)	0	0	0
17/04/2009	€ / R 2009/09/14	12.20	Put	Currency Future	724.0000	780.0000	7.735	0	0	0
17/04/2009	€ / R 2009/09/14	12.05	Put	Currency Future	630.0000	680.0000	7.937	0	0	0
17/04/2009	€ / R 2009/09/14	12.20	Call	Currency Future	624.0000	572.0000	(8.333)	0	0	0
17/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	660.0000	605.0000	(8.333)	0	0	0
17/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	659.0000	713.0000	8.194	0	0	0
17/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	641.0000	588.0000	(8.268)	0	0	0
17/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	691.0000	746.0000	7.959	0	0	0
17/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	490.0000	448.0000	(8.571)	0	0	0
17/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,040.0000	1,106.0000	6.346	0	0	0
17/04/2009	€ / R 2009/09/14	18.10	Call	Currency Future	0.0000	19.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	€ / R 2009/09/14	6.10	Call	Currency Future	0.0000	5,892.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	7.60	Call	Currency Future	0.0000	4,396.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	7.60	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	9.10	Call	Currency Future	0.0000	2,914.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	9.10	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	16.60	Put	Currency Future	0.0000	4,662.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	16.60	Call	Currency Future	0.0000	54.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	18.10	Put	Currency Future	0.0000	6,127.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	15.10	Put	Currency Future	0.0000	3,243.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	10.60	Put	Currency Future	0.0000	89.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	10.60	Call	Currency Future	0.0000	1,481.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	15.10	Call	Currency Future	0.0000	135.0000	100.000	0	0	0
17/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	207.0000	188.0000	(9.179)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R	2009/09/14	12.70	Call	Currency Future	477.0000	437.0000	(8.386)	0	0	0
17/04/2009	€ / R	2009/09/14	12.90	Call	Currency Future	432.0000	395.0000	(8.565)	0	0	0
17/04/2009	€ / R	2009/09/14	12.80	Call	Currency Future	454.0000	415.0000	(8.590)	0	0	0
17/04/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,812.0000	1,894.0000	4.525	0	0	0
17/04/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,507.0000	2,596.0000	3.550	0	0	0
17/04/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,077.0000	1,145.0000	6.314	0	0	0
17/04/2009	€ / R	2009/09/14	13.60	Call	Currency Future	313.0000	286.0000	(8.626)	0	0	0
17/04/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,417.0000	2,506.0000	3.682	0	0	0
17/04/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,153.0000	1,223.0000	6.071	0	0	0
17/04/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,231.0000	1,303.0000	5.849	0	0	0
17/04/2009	€ / R	2009/09/14	14.30	Call	Currency Future	217.0000	198.0000	(8.756)	0	0	0
17/04/2009	€ / R	2009/12/14			Currency Future	12.2573	12.1448	(0.918)	0.0000	0.0000	120
17/04/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,735.0000	1,813.0000	4.496	0	0	0
17/04/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,816.0000	1,896.0000	4.405	0	0	0
17/04/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,858.0000	1,938.0000	4.306	0	0	0
17/04/2009	€ / R	2009/12/14	12.25	Put	Currency Future	855.0000	909.0000	6.316	0	0	0
17/04/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,344.0000	1,413.0000	5.134	0	0	0
17/04/2009	€ / R	2009/12/14	12.25	Call	Currency Future	862.0000	804.0000	(6.729)	0	0	0
17/04/2009	€ / R	2009/12/14	13.00	Put	Currency Future	1,381.0000	1,452.0000	5.141	0	0	0
17/04/2009	€ / R	2009/12/14	12.95	Call	Currency Future	651.0000	608.0000	(6.605)	0	0	0
17/04/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,654.0000	1,731.0000	4.655	0	0	0
17/04/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,458.0000	1,530.0000	4.938	0	0	0
17/04/2009	€ / R	2009/12/14	13.60	Call	Currency Future	515.0000	483.0000	(6.214)	0	0	0
17/04/2009	€ / R	2009/12/14	12.60	Call	Currency Future	747.0000	696.0000	(6.827)	0	0	0
17/04/2009	€ / R	2009/12/14	13.35	Call	Currency Future	562.0000	526.0000	(6.406)	0	0	0
17/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	663.0000	619.0000	(6.637)	0	0	0
17/04/2009	€ / R	2009/12/14	12.85	Call	Currency Future	676.0000	631.0000	(6.657)	0	0	0
17/04/2009	€ / R	2009/12/14	12.55	Call	Currency Future	762.0000	710.0000	(6.824)	0	0	0
17/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	615.0000	575.0000	(6.504)	0	0	0
17/04/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,269.0000	1,336.0000	5.280	0	0	0
17/04/2009	€ / R	2009/12/14	12.55	Put	Currency Future	1,054.0000	1,115.0000	5.787	0	0	0
17/04/2009	€ / R	2009/12/14	13.00	Call	Currency Future	639.0000	596.0000	(6.729)	0	0	0
17/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,306.0000	1,375.0000	5.283	0	0	0
17/04/2009	€ / R	2009/12/14	13.45	Call	Currency Future	542.0000	508.0000	(6.273)	0	0	0
17/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,306.0000	1,375.0000	5.283	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,089.0000	1,151.0000	5.693	0	0	0
17/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	627.0000	585.0000	(6.699)	0	0	0
17/04/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,020.0000	1,080.0000	5.882	0	0	0
17/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,694.0000	1,772.0000	4.604	0	0	0
17/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,419.0000	1,491.0000	5.074	0	0	0
17/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	552.0000	517.0000	(6.341)	0	0	0
17/04/2009	€ / R 2009/12/14	13.25	Call	Currency Future	582.0000	545.0000	(6.357)	0	0	0
17/04/2009	€ / R 2009/12/14	12.50	Call	Currency Future	777.0000	725.0000	(6.692)	0	0	0
17/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	572.0000	535.0000	(6.469)	0	0	0
17/04/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,575.0000	1,650.0000	4.762	0	0	0
17/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,614.0000	1,690.0000	4.709	0	0	0
17/04/2009	€ / R 2009/12/14	12.90	Call	Currency Future	663.0000	619.0000	(6.637)	0	0	0
17/04/2009	€ / R 2009/12/14	13.20	Call	Currency Future	593.0000	554.0000	(6.577)	0	0	0
17/04/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,536.0000	1,610.0000	4.818	0	0	0
17/04/2009	€ / R 2009/12/14	14.85	Put	Currency Future	2,926.0000	3,018.0000	3.144	0	0	0
17/04/2009	€ / R 2009/12/14	11.95	Put	Currency Future	679.0000	722.0000	6.333	0	0	0
17/04/2009	€ / R 2009/12/14	14.85	Call	Currency Future	333.0000	313.0000	(6.006)	0	0	0
17/04/2009	€ / R 2009/12/14	14.75	Call	Currency Future	344.0000	324.0000	(5.814)	0	0	0
17/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,064.0000	2,148.0000	4.070	0	0	0
17/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,899.0000	1,980.0000	4.265	0	0	0
17/04/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,837.0000	2,929.0000	3.243	0	0	0
17/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	472.0000	443.0000	(6.144)	0	0	0
17/04/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,775.0000	1,855.0000	4.507	0	0	0
17/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,497.0000	1,570.0000	4.876	0	0	0
17/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	524.0000	491.0000	(6.298)	0	0	0
17/04/2009	€ / R 2009/12/14	13.50	Call	Currency Future	533.0000	499.0000	(6.379)	0	0	0
17/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	627.0000	585.0000	(6.699)	0	0	0
17/04/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,557.0000	3,654.0000	2.727	0	0	0
17/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,419.0000	1,491.0000	5.074	0	0	0
17/04/2009	€ / R 2009/12/14	9.55	Put	Currency Future	49.0000	51.0000	4.082	0	0	0
17/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	604.0000	564.0000	(6.623)	0	0	0
17/04/2009	€ / R 2009/12/14	18.55	Call	Currency Future	92.0000	86.0000	(6.522)	0	0	0
17/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	506.0000	475.0000	(6.126)	0	0	0
17/04/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,384.0000	6,491.0000	1.676	0	0	0
17/04/2009	€ / R 2009/12/14	13.70	Call	Currency Future	498.0000	467.0000	(6.225)	0	0	0
17/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	472.0000	443.0000	(6.144)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,757.0000	2,646.0000	(4.026)	0	0	0
17/04/2009	€ / R 2009/12/14	12.45	Call	Currency Future	794.0000	740.0000	(6.801)	0	0	0
17/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	604.0000	564.0000	(6.623)	0	0	0
17/04/2009	€ / R 2009/12/14	17.05	Put	Currency Future	4,952.0000	5,055.0000	2.080	0	0	0
17/04/2009	€ / R 2009/12/14	12.45	Put	Currency Future	986.0000	1,045.0000	5.984	0	0	0
17/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	524.0000	491.0000	(6.298)	0	0	0
17/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,064.0000	2,148.0000	4.070	0	0	0
17/04/2009	€ / R 2009/12/14	15.55	Call	Currency Future	264.0000	249.0000	(5.682)	0	0	0
17/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,654.0000	1,731.0000	4.655	0	0	0
17/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	463.0000	435.0000	(6.048)	0	0	0
17/04/2009	€ / R 2009/12/14	17.05	Call	Currency Future	159.0000	150.0000	(5.660)	0	0	0
17/04/2009	€ / R 2009/12/14	13.10	Call	Currency Future	615.0000	575.0000	(6.504)	0	0	0
17/04/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,479.0000	1,384.0000	(6.423)	0	0	0
17/04/2009	€ / R 2009/12/14	12.75	Call	Currency Future	703.0000	656.0000	(6.686)	0	0	0
17/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,023.0000	2,107.0000	4.152	0	0	0
17/04/2009	€ / R 2009/12/14	11.05	Put	Currency Future	271.0000	290.0000	7.011	0	0	0
17/04/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,458.0000	1,530.0000	4.938	0	0	0
17/04/2009	€ / R 2009/12/14	12.80	Call	Currency Future	690.0000	643.0000	(6.812)	0	0	0
17/04/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,232.0000	1,299.0000	5.438	0	0	0
17/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,106.0000	2,190.0000	3.989	0	0	0
17/04/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,940.0000	2,023.0000	4.278	0	0	0
17/04/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,273.0000	2,360.0000	3.828	0	0	0
17/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,231.0000	2,317.0000	3.855	0	0	0
17/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	515.0000	483.0000	(6.214)	0	0	0
17/04/2009	€ / R 2009/12/14	14.10	Call	Currency Future	430.0000	404.0000	(6.047)	0	0	0
17/04/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,196.0000	1,261.0000	5.435	0	0	0
17/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,858.0000	1,938.0000	4.306	0	0	0
17/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	438.0000	412.0000	(5.936)	0	0	0
17/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	562.0000	526.0000	(6.406)	0	0	0
17/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,497.0000	1,570.0000	4.876	0	0	0
17/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,899.0000	1,980.0000	4.265	0	0	0
17/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	481.0000	451.0000	(6.237)	0	0	0
17/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	506.0000	475.0000	(6.126)	0	0	0
17/04/2009	€ / R 2009/12/14	11.95	Call	Currency Future	986.0000	917.0000	(6.998)	0	0	0
17/04/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,160.0000	1,224.0000	5.517	0	0	0
17/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,816.0000	1,896.0000	4.405	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	732.0000	682.0000	(6.831)	0	0	0
17/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,124.0000	1,188.0000	5.694	0	0	0
17/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	572.0000	535.0000	(6.469)	0	0	0
17/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,614.0000	1,690.0000	4.709	0	0	0
17/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	953.0000	1,010.0000	5.981	0	0	0
17/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,694.0000	1,772.0000	4.604	0	0	0
17/04/2009	€ / R 2009/12/14	12.70	Call	Currency Future	717.0000	669.0000	(6.695)	0	0	0
17/04/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,189.0000	2,275.0000	3.929	0	0	0
17/04/2009	€ / R 2009/12/14	14.60	Call	Currency Future	362.0000	340.0000	(6.077)	0	0	12,295
17/04/2009	€ / R 2009/12/14	14.00	Call	Currency Future	446.0000	419.0000	(6.054)	0	0	0
17/04/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,705.0000	2,795.0000	3.327	0	0	0
17/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	552.0000	517.0000	(6.341)	0	0	0
17/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,106.0000	2,190.0000	3.989	0	0	0
17/04/2009	€ / R 2009/12/14	12.20	Put	Currency Future	824.0000	876.0000	6.311	0	0	0
17/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,023.0000	2,107.0000	4.152	0	0	0
17/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	481.0000	451.0000	(6.237)	0	0	0
17/04/2009	€ / R 2009/12/14	12.20	Call	Currency Future	882.0000	821.0000	(6.916)	0	0	12,295
17/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	463.0000	435.0000	(6.048)	0	0	0
17/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	810.0000	755.0000	(6.790)	0	0	0
17/04/2009	€ / R 2009/12/14	14.15	Call	Currency Future	423.0000	397.0000	(6.147)	0	0	0
17/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,231.0000	2,317.0000	3.855	0	0	0
17/04/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,316.0000	2,402.0000	3.713	0	0	0
17/04/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,401.0000	2,489.0000	3.665	0	0	0
17/04/2009	€ / R 2009/12/14	14.25	Call	Currency Future	408.0000	383.0000	(6.127)	0	0	0
17/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	438.0000	412.0000	(5.936)	0	0	0
17/04/2009	€ / R 2009/12/14	13.95	Call	Currency Future	455.0000	427.0000	(6.154)	0	0	0
17/04/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,147.0000	2,232.0000	3.959	0	0	0
17/04/2009	€ / R 2009/12/14	13.75	Put	Currency Future	1,982.0000	2,065.0000	4.188	0	0	0
17/04/2009	€ / R 2009/12/14	13.75	Call	Currency Future	490.0000	460.0000	(6.122)	0	0	0
17/04/2009	€ / R 2009/12/14	10.95	Put	Currency Future	239.0000	254.0000	6.276	0	0	0
17/04/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,546.0000	1,449.0000	(6.274)	0	0	0
17/04/2009	€ / R 2009/12/14	10.45	Put	Currency Future	134.0000	142.0000	5.970	0	0	0
17/04/2009	€ / R 2009/12/14	12.35	Call	Currency Future	827.0000	771.0000	(6.771)	0	0	0
17/04/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,941.0000	1,836.0000	(5.410)	0	0	0
17/04/2009	€ / R 2009/12/14	11.15	Put	Currency Future	307.0000	328.0000	6.840	0	0	0
17/04/2009	€ / R 2009/12/14	14.65	Call	Currency Future	356.0000	334.0000	(6.180)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	€ / R	2009/12/14	12.60	Call	Currency Future	747.0000	696.0000	(6.827)	0	0	0
17/04/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,089.0000	1,151.0000	5.693	0	0	0
17/04/2009	€ / R	2009/12/14	12.40	Put	Currency Future	953.0000	1,010.0000	5.981	0	0	0
17/04/2009	€ / R	2009/12/14	12.40	Call	Currency Future	810.0000	755.0000	(6.790)	0	0	0
17/04/2009	€ / R	2009/12/14	12.30	Put	Currency Future	887.0000	942.0000	6.201	0	0	0
17/04/2009	€ / R	2009/12/14	12.30	Call	Currency Future	844.0000	787.0000	(6.754)	0	0	0
17/04/2009	€ / R	2009/12/14	11.65	Call	Currency Future	1,129.0000	1,051.0000	(6.909)	0	0	0
17/04/2009	€ / R	2009/12/14	11.15	Call	Currency Future	1,414.0000	1,322.0000	(6.506)	0	0	0
17/04/2009	€ / R	2009/12/14	11.65	Put	Currency Future	521.0000	556.0000	6.718	0	0	0
17/04/2009	€ / R	2009/12/14	12.15	Put	Currency Future	794.0000	844.0000	6.297	0	0	0
17/04/2009	€ / R	2009/12/14	12.15	Call	Currency Future	901.0000	838.0000	(6.992)	0	0	0
17/04/2009	€ / R	2009/12/14	14.65	Put	Currency Future	2,749.0000	2,840.0000	3.310	0	0	0
17/04/2009	€ / R	2009/12/14	10.65	Put	Currency Future	164.0000	174.0000	6.098	0	0	0
17/04/2009	€ / R	2009/12/14	12.35	Put	Currency Future	920.0000	976.0000	6.087	0	0	0
17/04/2009	€ / R	2009/12/14	10.65	Call	Currency Future	1,771.0000	1,668.0000	(5.816)	0	0	0
17/04/2009	€ / R	2009/12/14	11.45	Call	Currency Future	1,235.0000	1,152.0000	(6.721)	0	0	0
17/04/2009	€ / R	2009/12/14	12.65	Call	Currency Future	732.0000	682.0000	(6.831)	0	0	0
17/04/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,124.0000	1,188.0000	5.694	0	0	0
17/04/2009	€ / R	2009/12/14	11.45	Put	Currency Future	428.0000	457.0000	6.776	0	0	0
17/04/2009	€ / R	2009/12/14	9.25	Put	Currency Future	0.0000	35.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	10.75	Call	Currency Future	0.0000	1,587.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	16.75	Put	Currency Future	0.0000	4,773.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	16.75	Call	Currency Future	0.0000	168.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	15.25	Put	Currency Future	0.0000	3,382.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	15.25	Call	Currency Future	0.0000	277.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	10.75	Put	Currency Future	0.0000	192.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	9.25	Call	Currency Future	0.0000	2,930.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	18.25	Call	Currency Future	0.0000	99.0000	100.000	0	0	0
17/04/2009	€ / R	2009/12/14	18.25	Put	Currency Future	0.0000	6,204.0000	100.000	0	0	0
17/04/2009	AL13	2009/05/07			Index Future	242.7970	243.1390	0.141	0.0000	0.0000	7
17/04/2009	ALBI	2009/05/07			Index Future	292.2880	294.5430	0.771	0.0000	0.0000	700
17/04/2009	ALBI	2009/08/06			Index Future	298.1840	300.4920	0.774	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
17/04/2009	ALBI	2009/11/05			Index Future	290.6110	293.0380	0.835	0.0000	0.0000	0
17/04/2009	CRD1	2009/05/07			Index Future	124.3430	124.8510	0.409	0.0000	0.0000	0
17/04/2009	CRD1	2009/08/06			Index Future	126.8830	127.4060	0.412	0.0000	0.0000	2
17/04/2009	CRD1	2009/11/05			Index Future	129.1640	129.6980	0.413	0.0000	0.0000	0
17/04/2009	GOVI	2009/05/07			jGovi	294.0280	296.2010	0.739	0.0000	0.0000	187
17/04/2009	GOVI	2009/08/06			jGovi	300.0360	302.2600	0.741	0.0000	0.0000	6
17/04/2009	GOVI	2009/11/05			jGovi	305.4290	307.6990	0.743	0.0000	0.0000	0
17/04/2009	ILBI	2009/05/07			Index Future	348.0090	348.0090	-	0.0000	0.0000	2
17/04/2009	ILBI	2009/08/06			Index Future	356.8540	356.8540	-	0.0000	0.0000	0
17/04/2009	ILBI	2009/11/05			Index Future	365.6980	365.6980	-	0.0000	0.0000	0
17/04/2009	J153	2010/08/31			jSwap	7.7820	7.7530	(0.373)	0.0000	0.0000	0
17/04/2009	J157	2015/09/15			jSwap	8.3410	8.3080	(0.396)	0.0000	0.0000	0
17/04/2009	J186	2026/12/21			jSwap	7.9270	7.8900	(0.467)	0.0000	0.0000	0
17/04/2009	J201	2014/12/22			jSwap	8.4110	8.3860	(0.297)	0.0000	0.0000	0
17/04/2009	J203	2017/09/15			jSwap	8.4110	8.3870	(0.285)	0.0000	0.0000	0
17/04/2009	J204	2018/12/21			jSwap	8.5020	8.4790	(0.271)	0.0000	0.0000	0
17/04/2009	J207	2020/01/15			jSwap	8.4400	8.4150	(0.296)	0.0000	0.0000	0
17/04/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	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
17/04/2009	JFRA	2009/05/07			jFra	8.3100	8.2870	(0.277)	0.0000	0.0000	0
17/04/2009	JFRA	2009/08/06			jFra	7.0750	7.0490	(0.367)	0.0000	0.0000	0
17/04/2009	JFRA	2009/11/05			jFra	7.0320	6.9900	(0.597)	0.0000	0.0000	0
17/04/2009	JN02	2009/05/07			jNote	7.4840	7.4520	(0.428)	0.0000	0.0000	0
17/04/2009	JN02	2009/08/06			jNote	7.4360	7.4100	(0.350)	0.0000	0.0000	0
17/04/2009	JN05	2009/05/07			jNote	8.0500	8.0370	(0.161)	0.0000	0.0000	0
17/04/2009	JN05	2009/08/06			jNote	8.0710	8.0530	(0.223)	0.0000	0.0000	0
17/04/2009	JN10	2009/05/07			jNote	8.2800	8.2550	(0.302)	0.0000	0.0000	0
17/04/2009	JN10	2009/08/06			jNote	8.2700	8.2430	(0.326)	0.0000	0.0000	0
17/04/2009	JROD	2009/04/30			jRod	9.8900	9.8900	-	0.0000	0.0000	0
17/04/2009	JROD	2009/05/29			jRod	9.4140	9.4120	(0.021)	0.0000	0.0000	0
17/04/2009	JROD	2009/06/30			jRod	8.9100	8.9080	(0.022)	0.0000	0.0000	0
17/04/2009	OTH1	2009/05/07			Index Future	282.3530	284.9140	0.907	0.0000	0.0000	0
17/04/2009	OTH1	2009/08/06			Index Future	288.1220	290.7420	0.909	0.0000	0.0000	3
17/04/2009	OTH1	2009/11/05			Index Future	293.3010	295.9730	0.911	0.0000	0.0000	0
17/04/2009	R153	2009/05/07			Bond Future	6.3600	6.2410	(1.871)	0.0000	0.0000	3,022
17/04/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/04/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,680.0000	3,836.0000	4.239	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	R153	2009/08/06			Bond Future	5.7420	5.5920	(2.612)	0.0000	0.0000	0
17/04/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,388.0000	4,547.0000	3.624	0	0	0
17/04/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
17/04/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,139.0000	4,298.0000	3.842	0	0	0
17/04/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
17/04/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
17/04/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	54.0000	53.0000	(1.852)	0	0	0
17/04/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,275.0000	1,274.0000	(0.078)	0	0	0
17/04/2009	R157	2009/05/07			Bond Future	7.9870	7.8660	(1.515)	0.0000	0.0000	10,171
17/04/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,743.0000	6,392.0000	11.301	0	0	0
17/04/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	110.0000	64.0000	(41.818)	0	0	0
17/04/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,542.0000	3,927.0000	(13.540)	0	0	0
17/04/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	229.0000	309.0000	34.934	0	0	386
17/04/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,909.0000	8,219.0000	(7.745)	0	0	0
17/04/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	11.0000	16.0000	45.455	0	0	0
17/04/2009	R157	2009/08/06			Bond Future	7.9620	7.8350	(1.595)	0.0000	0.0000	5,000
17/04/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,119.0000	968.0000	(13.494)	0	0	0
17/04/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	7,990.0000	8,544.0000	6.934	0	0	0
17/04/2009	R157	2009/11/05			Bond Future	8.0380	7.9020	(1.692)	0.0000	0.0000	0
17/04/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,109.0000	5,684.0000	(6.957)	0	0	0
17/04/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,211.0000	3,511.0000	9.343	0	0	0
17/04/2009	R157	2010/02/04			Bond Future	8.1290	7.9840	(1.784)	0.0000	0.0000	0
17/04/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,558.0000	4,900.0000	7.503	0	0	0
17/04/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,501.0000	6,104.0000	(6.107)	0	0	0
17/04/2009	R186	2009/05/07			Bond Future	8.4750	8.3440	(1.546)	0.0000	0.0000	13,085
17/04/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	97
17/04/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	23,241.0000	21,881.0000	(5.852)	0	0	0
17/04/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	6,161.0000	7,214.0000	17.091	0	0	0
17/04/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,061.0000	5,023.0000	(17.126)	0	0	0
17/04/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	936.0000	629.0000	(32.799)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	1,015.0000	1,338.0000	31.823	0	0	2,280
17/04/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	87.0000	125.0000	43.678	0	0	4,930
17/04/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,772.0000	12,451.0000	(9.592)	0	0	0
17/04/2009	R186	2009/08/06			Bond Future	8.4700	8.3350	(1.594)	0.0000	0.0000	2,500
17/04/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,551.0000	12,567.0000	(7.261)	0	0	0
17/04/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,757.0000	10,651.0000	9.163	0	0	0
17/04/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,519.0000	4,020.0000	(11.042)	0	0	0
17/04/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	2,981.0000	3,389.0000	13.687	0	0	35
17/04/2009	R186	2009/11/05			Bond Future	8.5120	8.3730	(1.633)	0.0000	0.0000	0
17/04/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,646.0000	12,518.0000	7.488	0	0	0
17/04/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,871.0000	6,327.0000	(7.917)	0	0	5,000
17/04/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	4,873.0000	5,370.0000	10.199	0	0	5,000
17/04/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,782.0000	14,864.0000	(5.817)	0	0	0
17/04/2009	R186	2010/02/04			Bond Future	8.5590	8.4200	(1.624)	0.0000	0.0000	0
17/04/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,112.0000	12,414.0000	(5.323)	0	0	0
17/04/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	9,975.0000	10,673.0000	6.997	0	0	0
17/04/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
17/04/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	289.0000	278.0000	(3.806)	0	0	0
17/04/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	756.0000	745.0000	(1.455)	0	0	0
17/04/2009	R201	2009/05/07			Bond Future	8.0340	7.9240	(1.369)	0.0000	0.0000	2
17/04/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	43.0000	24.0000	(44.186)	0	0	0
17/04/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,379.0000	5,861.0000	8.961	0	0	0
17/04/2009	R201	2009/08/06			Bond Future	7.9980	7.8810	(1.463)	0.0000	0.0000	0
17/04/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,215.0000	6,615.0000	6.436	0	0	0
17/04/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	911.0000	797.0000	(12.514)	0	0	0
17/04/2009	R201	2009/11/05			Bond Future	8.0580	7.9330	(1.551)	0.0000	0.0000	0
17/04/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,506.0000	2,720.0000	8.540	0	0	0
17/04/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,882.0000	4,569.0000	(6.411)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	R201	2010/02/04			Bond Future	8.1310	7.9970	(1.648)	0.0000	0.0000	0
17/04/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,736.0000	5,424.0000	(5.439)	0	0	0
17/04/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,164.0000	3,393.0000	7.238	0	0	0
17/04/2009	R203	2009/05/07			Bond Future	8.3610	8.2300	(1.567)	0.0000	0.0000	0
17/04/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,071.0000	4,709.0000	15.672	0	0	0
17/04/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	391.0000	253.0000	(35.294)	0	0	0
17/04/2009	R203	2009/08/06			Bond Future	8.3450	8.2090	(1.630)	0.0000	0.0000	0
17/04/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	6,933.0000	7,494.0000	8.092	0	0	0
17/04/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,873.0000	1,643.0000	(12.280)	0	0	0
17/04/2009	R203	2009/11/05			Bond Future	8.4050	8.2620	(1.701)	0.0000	0.0000	0
17/04/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,878.0000	3,170.0000	10.146	0	0	0
17/04/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,145.0000	7,627.0000	(6.360)	0	0	0
17/04/2009	R203	2010/02/04			Bond Future	8.4750	8.3250	(1.770)	0.0000	0.0000	0
17/04/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,504.0000	5,908.0000	7.340	0	0	0
17/04/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,024.0000	6,603.0000	(5.994)	0	0	0
17/04/2009	R204	2009/05/07			Bond Future	8.4130	8.2520	(1.914)	0.0000	0.0000	498
17/04/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	377.0000	551.0000	46.154	0	0	750
17/04/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	4,735.0000	3,874.0000	(18.184)	0	0	0
17/04/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,005.0000	3,732.0000	24.193	0	0	0
17/04/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	882.0000	574.0000	(34.921)	0	0	750
17/04/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,149.0000	4,991.0000	20.294	0	0	0
17/04/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	491.0000	296.0000	(39.715)	0	0	0
17/04/2009	R204	2009/08/06			Bond Future	8.4040	8.2360	(1.999)	0.0000	0.0000	0
17/04/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,282.0000	8,034.0000	10.327	0	0	0
17/04/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,147.0000	1,835.0000	(14.532)	0	0	0
17/04/2009	R204	2009/11/05			Bond Future	8.4580	8.2840	(2.057)	0.0000	0.0000	0
17/04/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,509.0000	8,828.0000	(7.162)	0	0	0
17/04/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,379.0000	3,777.0000	11.779	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	R204	2010/02/04			Bond Future	8.5190	8.3380	(2.125)	0.0000	0.0000	0
17/04/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,978.0000	7,422.0000	(6.969)	0	0	0
17/04/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,036.0000	6,576.0000	8.946	0	0	0
17/04/2009	R206	2009/05/07			Bond Future	7.9920	7.8920	(1.251)	0.0000	0.0000	2,834
17/04/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	73.0000	46.0000	(36.986)	0	0	0
17/04/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,811.0000	4,164.0000	9.263	0	0	0
17/04/2009	R206	2009/08/06			Bond Future	7.9500	7.8420	(1.358)	0.0000	0.0000	0
17/04/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,484.0000	4,197.0000	(6.401)	0	0	0
17/04/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	958.0000	1,064.0000	11.065	0	0	300
17/04/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,309.0000	5,617.0000	5.801	0	0	0
17/04/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	721.0000	635.0000	(11.928)	0	0	0
17/04/2009	R206	2009/11/05			Bond Future	8.0130	7.8970	(1.448)	0.0000	0.0000	0
17/04/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,116.0000	2,281.0000	7.798	0	0	0
17/04/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,909.0000	3,672.0000	(6.063)	0	0	0
17/04/2009	R206	2010/02/04			Bond Future	8.0920	7.9670	(1.545)	0.0000	0.0000	0
17/04/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,576.0000	4,340.0000	(5.157)	0	0	0
17/04/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,615.0000	2,789.0000	6.654	0	0	0
17/04/2009	R207	2009/05/07			Bond Future	8.5350	8.3940	(1.652)	0.0000	0.0000	0
17/04/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	678.0000	450.0000	(33.628)	0	0	0
17/04/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,640.0000	4,335.0000	19.093	0	0	0
17/04/2009	R207	2009/08/06			Bond Future	8.5320	8.3860	(1.711)	0.0000	0.0000	0
17/04/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	6,892.0000	7,533.0000	9.301	0	0	0
17/04/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,431.0000	2,128.0000	(12.464)	0	0	0
17/04/2009	R207	2009/11/05			Bond Future	8.5840	8.4330	(1.759)	0.0000	0.0000	0
17/04/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	2,931.0000	3,254.0000	11.020	0	0	0
17/04/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,110.0000	9,475.0000	(6.281)	0	0	0
17/04/2009	R207	2010/02/04			Bond Future	8.6440	8.4860	(1.828)	0.0000	0.0000	0
17/04/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	5,973.0000	6,447.0000	7.936	0	0	0

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17/04/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,451.0000	7,942.0000	(6.023)	0	0	0
17/04/2009	R208	2009/05/07			Bond Future	8.6290	8.4890	(1.622)	0.0000	0.0000	0
17/04/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,260.0000	2,799.0000	23.850	0	0	0
17/04/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,460.0000	1,060.0000	(27.397)	0	0	0
17/04/2009	R208	2009/08/06			Bond Future	8.6400	8.4950	(1.678)	0.0000	0.0000	0
17/04/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,750.0000	2,421.0000	(11.964)	0	0	0
17/04/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,641.0000	7,272.0000	9.502	0	0	0
17/04/2009	R208	2009/11/05			Bond Future	8.7060	8.5590	(1.688)	0.0000	0.0000	0
17/04/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,780.0000	9,170.0000	(6.237)	0	0	0
17/04/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,300.0000	3,646.0000	10.485	0	0	0
17/04/2009	R208	2010/02/04			Bond Future	8.8040	8.6560	(1.681)	0.0000	0.0000	0
17/04/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,376.0000	7,901.0000	(5.671)	0	0	0
17/04/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	6,423.0000	6,892.0000	7.302	0	0	0
17/04/2009	R209	2009/05/07			Bond Future	8.1140	7.9740	(1.725)	0.0000	0.0000	5,493
17/04/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	285.0000	164.0000	(42.456)	0	0	0
17/04/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	7,711.0000	8,877.0000	15.121	0	0	0
17/04/2009	R209	2009/08/06			Bond Future	8.1020	7.9590	(1.765)	0.0000	0.0000	0
17/04/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	6,325.0000	5,677.0000	(10.245)	0	0	0
17/04/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,390.0000	6,058.0000	12.393	0	0	1,950
17/04/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	8,929.0000	9,825.0000	10.035	0	0	0
17/04/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,378.0000	2,959.0000	(12.404)	0	0	0
17/04/2009	R209	2009/11/05			Bond Future	8.1260	7.9790	(1.809)	0.0000	0.0000	0
17/04/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2,799.0000	2,513.0000	(10.218)	0	0	2,500
17/04/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	15,523.0000	16,582.0000	6.822	0	0	0
17/04/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,059.0000	12,225.0000	(6.386)	0	0	0
17/04/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,712.0000	4,158.0000	12.015	0	0	5,000
17/04/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,007.0000	14,109.0000	(5.984)	0	0	0
17/04/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,480.0000	4,991.0000	11.406	0	0	0

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17/04/2009	R209	2010/02/04			Bond Future	8.1530	8.0030	(1.840)	0.0000	0.0000	0
17/04/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,442.0000	12,705.0000	(5.483)	0	0	0
17/04/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	4,011.0000	3,701.0000	(7.729)	0	0	0
17/04/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,224.0000	7,851.0000	8.679	0	0	2,500
17/04/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,136.0000	19,190.0000	5.812	0	0	0
17/04/2009	TRT1	2009/05/07			Index Future	290.2830	292.4350	0.741	0.0000	0.0000	0
17/04/2009	TRT1	2009/08/06			Index Future	296.2150	298.4170	0.743	0.0000	0.0000	100
17/04/2009	TRT1	2009/11/05			Index Future	301.5400	303.7870	0.745	0.0000	0.0000	0
17/04/2009	ZAAD	2009/06/12			Currency Future	6.4870	6.5040	0.262	0.0000	0.0000	8,804
17/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	186.0000	174.0000	(6.452)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	626.0000	610.0000	(2.556)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
17/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
17/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	223.0000	228.0000	2.242	0	0	0
17/04/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	583.0000	566.0000	(2.916)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
17/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
17/04/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	159.0000	162.0000	1.887	0	0	0
17/04/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	70.0000	70.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	626.0000	610.0000	(2.556)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	306.0000	291.0000	(4.902)	0	0	0
17/04/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,164.0000	3,147.0000	(0.537)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	63.0000	64.0000	1.587	0	0	0
17/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	342.0000	327.0000	(4.386)	0	0	0
17/04/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,673.0000	1,656.0000	(1.016)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	498.0000	482.0000	(3.213)	0	0	0
17/04/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	129.0000	131.0000	1.550	0	0	0
17/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
17/04/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	272.0000	258.0000	(5.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,163.0000	6,146.0000	(0.276)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	418.0000	402.0000	(3.828)	0	0	0
17/04/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	0.0000	3,004.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	540.0000	524.0000	(2.963)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	306.0000	291.0000	(4.902)	0	0	0
17/04/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,663.0000	4,646.0000	(0.365)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
17/04/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	0.0000	6,004.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	457.0000	442.0000	(3.282)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	116.0000	118.0000	1.724	0	0	0
17/04/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	0.0000	4,504.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	457.0000	442.0000	(3.282)	0	0	0
17/04/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	715.0000	698.0000	(2.378)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	105.0000	106.0000	0.952	0	0	0
17/04/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	143.0000	145.0000	1.399	0	0	0
17/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
17/04/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	10.0000	10.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	670.0000	654.0000	(2.388)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	418.0000	402.0000	(3.828)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	379.0000	364.0000	(3.958)	0	0	0
17/04/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	0.0000	1,507.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,337.0000	4,354.0000	0.392	0	0	0
17/04/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	498.0000	482.0000	(3.213)	0	0	0
17/04/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	85.0000	86.0000	1.176	0	0	0
17/04/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	196.0000	199.0000	1.531	0	0	0
17/04/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	806.0000	789.0000	(2.109)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
17/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
17/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	946.0000	929.0000	(1.797)	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
17/04/2009	ZAAD 2009/06/12	6.95	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
17/04/2009	ZAAD 2009/06/12	6.50	Put	Currency Future	209.0000	195.0000	(6.699)	0	0	0
17/04/2009	ZAAD 2009/06/12	6.55	Put	Currency Future	239.0000	226.0000	(5.439)	0	0	0
17/04/2009	ZAAD 2009/06/12	7.20	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
17/04/2009	ZAAD 2009/06/12	7.35	Put	Currency Future	899.0000	882.0000	(1.891)	0	0	0
17/04/2009	ZAAD 2009/06/12	9.50	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/06/12	6.85	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
17/04/2009	ZAAD 2009/06/12	8.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	6.55	Put	Currency Future	239.0000	226.0000	(5.439)	0	0	0
17/04/2009	ZAAD 2009/06/12	7.80	Put	Currency Future	1,330.0000	1,313.0000	(1.278)	0	0	0
17/04/2009	ZAAD 2009/06/12	7.30	Put	Currency Future	852.0000	836.0000	(1.878)	0	0	0
17/04/2009	ZAAD 2009/06/12	5.00	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/06/12	6.95	Put	Currency Future	540.0000	524.0000	(2.963)	0	0	0
17/04/2009	ZAAD 2009/06/12	8.20	Put	Currency Future	1,722.0000	1,705.0000	(0.987)	0	0	0
17/04/2009	ZAAD 2009/06/12	8.30	Put	Currency Future	1,821.0000	1,804.0000	(0.934)	0	0	0
17/04/2009	ZAAD 2009/06/12	8.20	Call	Currency Future	9.0000	9.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	7.90	Put	Currency Future	1,428.0000	1,411.0000	(1.190)	0	0	0
17/04/2009	ZAAD 2009/06/12	6.70	Call	Currency Future	129.0000	131.0000	1.550	0	0	0
17/04/2009	ZAAD 2009/06/12	8.20	Put	Currency Future	1,722.0000	1,705.0000	(0.987)	0	0	0
17/04/2009	ZAAD 2009/06/12	7.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	9.50	Put	Currency Future	0.0000	2,998.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/06/12	8.00	Put	Currency Future	1,526.0000	1,509.0000	(1.114)	0	0	0
17/04/2009	ZAAD 2009/06/12	7.60	Put	Currency Future	1,136.0000	1,120.0000	(1.408)	0	0	0
17/04/2009	ZAAD 2009/06/12	6.70	Put	Currency Future	342.0000	327.0000	(4.386)	0	0	0
17/04/2009	ZAAD 2009/06/12	8.10	Call	Currency Future	11.0000	11.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	7.60	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
17/04/2009	ZAAD 2009/06/12	8.10	Put	Currency Future	1,624.0000	1,607.0000	(1.047)	0	0	0
17/04/2009	ZAAD 2009/06/12	7.20	Put	Currency Future	760.0000	744.0000	(2.105)	0	0	0
17/04/2009	ZAAD 2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	8.30	Call	Currency Future	8.0000	8.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	7.25	Call	Currency Future	43.0000	43.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	11.00	Put	Currency Future	0.0000	4,496.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/06/12	8.00	Call	Currency Future	13.0000	13.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	7.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD 2009/06/12	7.70	Put	Currency Future	1,233.0000	1,216.0000	(1.379)	0	0	0

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17/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	946.0000	929.0000	(1.797)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	15.0000	15.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	253.0000	259.0000	2.372	0	0	0
17/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	186.0000	174.0000	(6.452)	0	0	0
17/04/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,233.0000	1,216.0000	(1.379)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	223.0000	228.0000	2.242	0	0	0
17/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	166.0000	155.0000	(6.627)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	17.0000	17.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	52.0000	52.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	760.0000	744.0000	(2.105)	0	0	0
17/04/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	852.0000	836.0000	(1.878)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	715.0000	698.0000	(2.378)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,040.0000	1,024.0000	(1.538)	0	0	0
17/04/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
17/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	253.0000	259.0000	2.372	0	0	0
17/04/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	0.0000	5,996.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
17/04/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,837.0000	2,854.0000	0.599	0	0	0
17/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	166.0000	155.0000	(6.627)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	318.0000	325.0000	2.201	0	0	0
17/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
17/04/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,837.0000	5,854.0000	0.291	0	0	0
17/04/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	993.0000	976.0000	(1.712)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	36.0000	36.0000	-	0	0	0
17/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
17/04/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,341.0000	1,358.0000	1.268	0	0	0
17/04/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,184.0000	1,168.0000	(1.351)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,088.0000	1,072.0000	(1.471)	0	0	0

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17/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,428.0000	1,411.0000	(1.190)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,330.0000	1,313.0000	(1.278)	0	0	0
17/04/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
17/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	506.0000	518.0000	2.372	0	0	0
17/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	69.0000	64.0000	(7.246)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	353.0000	361.0000	2.266	0	0	0
17/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	90.0000	83.0000	(7.778)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	427.0000	437.0000	2.342	0	0	0
17/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	90.0000	83.0000	(7.778)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	318.0000	325.0000	2.201	0	0	0
17/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
17/04/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	148.0000	137.0000	(7.432)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	427.0000	437.0000	2.342	0	0	0
17/04/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	116.0000	107.0000	(7.759)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	285.0000	291.0000	2.105	0	0	0
17/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	102.0000	94.0000	(7.843)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	79.0000	73.0000	(7.595)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	389.0000	398.0000	2.314	0	0	0
17/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	102.0000	94.0000	(7.843)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	389.0000	398.0000	2.314	0	0	0
17/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,088.0000	1,072.0000	(1.471)	0	0	0
17/04/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	466.0000	477.0000	2.361	0	0	0
17/04/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	547.0000	560.0000	2.377	0	0	0
17/04/2009	ZAAD	2009/09/14			Currency Future	6.5504	6.5679	0.267	6.5800	6.5800	290
17/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
17/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	541.0000	551.0000	1.848	0	0	0
17/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	253.0000	257.0000	1.581	0	0	0
17/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	399.0000	386.0000	(3.258)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	139.0000	140.0000	0.719	0	0	0
17/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	190.0000	183.0000	(3.684)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	283.0000	287.0000	1.413	0	0	0
17/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	299.0000	304.0000	1.672	0	0	0
17/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	194.0000	197.0000	1.546	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	139.0000	140.0000	0.719	0	0	0
17/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	817.0000	801.0000	(1.958)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	227.0000	230.0000	1.322	0	0	0
17/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	433.0000	419.0000	(3.233)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	240.0000	243.0000	1.250	0	0	0
17/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	817.0000	801.0000	(1.958)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	361.0000	367.0000	1.662	0	0	0
17/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	503.0000	489.0000	(2.783)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	540.0000	525.0000	(2.778)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	694.0000	679.0000	(2.161)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
17/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	399.0000	386.0000	(3.258)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,032.0000	1,016.0000	(1.550)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	127.0000	128.0000	0.787	0	0	0
17/04/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	311.0000	300.0000	(3.537)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	734.0000	719.0000	(2.044)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	253.0000	257.0000	1.581	0	0	0
17/04/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	477.0000	485.0000	1.677	0	0	0
17/04/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,076.0000	1,060.0000	(1.487)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
17/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	185.0000	187.0000	1.081	0	0	0
17/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	299.0000	304.0000	1.672	0	0	0
17/04/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	121.0000	122.0000	0.826	0	0	0
17/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	988.0000	972.0000	(1.619)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	902.0000	886.0000	(1.774)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	205.0000	207.0000	0.976	0	0	0
17/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	503.0000	489.0000	(2.783)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	615.0000	601.0000	(2.276)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	467.0000	454.0000	(2.784)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	283.0000	287.0000	1.413	0	0	0
17/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	266.0000	256.0000	(3.759)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	988.0000	972.0000	(1.619)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	152.0000	153.0000	0.658	0	0	0
17/04/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	226.0000	217.0000	(3.982)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	902.0000	886.0000	(1.774)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	694.0000	679.0000	(2.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,121.0000	1,104.0000	(1.517)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	167.0000	169.0000	1.198	0	0	0
17/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	216.0000	218.0000	0.926	0	0	0
17/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	417.0000	424.0000	1.679	0	0	0
17/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	388.0000	395.0000	1.804	0	0	0
17/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	185.0000	187.0000	1.081	0	0	0
17/04/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	508.0000	518.0000	1.969	0	0	0
17/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	335.0000	323.0000	(3.582)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	132.0000	134.0000	1.515	0	0	0
17/04/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	945.0000	928.0000	(1.799)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	734.0000	719.0000	(2.044)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	417.0000	424.0000	1.679	0	0	0
17/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	433.0000	419.0000	(3.233)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	288.0000	277.0000	(3.819)	0	0	0
17/04/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	18.0000	18.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	227.0000	230.0000	1.322	0	0	0
17/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	194.0000	197.0000	1.546	0	0	0
17/04/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	268.0000	272.0000	1.493	0	0	0
17/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	388.0000	395.0000	1.804	0	0	0
17/04/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,768.0000	1,750.0000	(1.018)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	577.0000	563.0000	(2.426)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	541.0000	551.0000	1.848	0	0	0
17/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	266.0000	256.0000	(3.759)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	246.0000	236.0000	(4.065)	0	0	0
17/04/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	68.0000	68.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	654.0000	639.0000	(2.294)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	208.0000	200.0000	(3.846)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	859.0000	843.0000	(1.863)	0	0	0
17/04/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	577.0000	563.0000	(2.426)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	190.0000	183.0000	(3.684)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	775.0000	760.0000	(1.935)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
17/04/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	317.0000	322.0000	1.577	0	0	0
17/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	216.0000	218.0000	0.926	0	0	0
17/04/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	366.0000	354.0000	(3.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
17/04/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	446.0000	454.0000	1.794	0	0	0
17/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	615.0000	601.0000	(2.276)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	159.0000	161.0000	1.258	0	0	0
17/04/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,218.0000	3,201.0000	(0.528)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
17/04/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,703.0000	4,686.0000	(0.361)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	288.0000	277.0000	(3.819)	0	0	0
17/04/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	4.0000	4.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	775.0000	760.0000	(1.935)	0	0	0
17/04/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,201.0000	6,184.0000	(0.274)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	335.0000	341.0000	1.791	0	0	0
17/04/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
17/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	335.0000	323.0000	(3.582)	0	0	0
17/04/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	145.0000	146.0000	0.690	0	0	0
17/04/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,323.0000	1,340.0000	1.285	0	0	0
17/04/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,802.0000	2,819.0000	0.607	0	0	0
17/04/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	0.0000	3,019.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	0.0000	4,518.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,800.0000	5,818.0000	0.310	0	0	0
17/04/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	0.0000	6,018.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,300.0000	4,318.0000	0.419	0	0	0
17/04/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	0.0000	1,531.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	0.0000	23.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	0.0000	83.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	0.0000	1,565.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	0.0000	3,005.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	0.0000	5,984.0000	100.000	0	0	0

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17/04/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	0.0000	4,486.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14			Currency Future	6.6066	6.6238	0.260	0.0000	0.0000	25
17/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	368.0000	373.0000	1.359	0	0	0
17/04/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	313.0000	316.0000	0.958	0	0	0
17/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	633.0000	619.0000	(2.212)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	401.0000	406.0000	1.247	0	0	0
17/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	562.0000	549.0000	(2.313)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	378.0000	367.0000	(2.910)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	562.0000	549.0000	(2.313)	0	0	0
17/04/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	942.0000	927.0000	(1.592)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	494.0000	482.0000	(2.429)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	484.0000	491.0000	1.446	0	0	0
17/04/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	249.0000	251.0000	0.803	0	0	0
17/04/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	436.0000	442.0000	1.376	0	0	0
17/04/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	353.0000	357.0000	1.133	0	0	0
17/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	368.0000	373.0000	1.359	0	0	0
17/04/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	289.0000	292.0000	1.038	0	0	0
17/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	353.0000	343.0000	(2.833)	0	0	0
17/04/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	706.0000	693.0000	(1.841)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	510.0000	517.0000	1.373	0	0	0
17/04/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	268.0000	271.0000	1.119	0	0	0
17/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	339.0000	343.0000	1.180	0	0	0
17/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	418.0000	423.0000	1.196	0	0	0
17/04/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	0.0000	5.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	597.0000	584.0000	(2.178)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	285.0000	277.0000	(2.807)	0	0	0
17/04/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	861.0000	847.0000	(1.626)	0	0	0
17/04/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	0.0000	5,981.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	536.0000	544.0000	1.493	0	0	0
17/04/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	783.0000	769.0000	(1.788)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	430.0000	418.0000	(2.791)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	527.0000	515.0000	(2.277)	0	0	0
17/04/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	0.0000	4,503.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	339.0000	343.0000	1.180	0	0	0
17/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	744.0000	730.0000	(1.882)	0	0	0

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17/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	330.0000	320.0000	(3.030)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	384.0000	389.0000	1.302	0	0	0
17/04/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	0.0000	3,039.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	633.0000	619.0000	(2.212)	0	0	0
17/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	301.0000	304.0000	0.997	0	0	0
17/04/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,247.0000	6,230.0000	(0.272)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	326.0000	329.0000	0.920	0	0	0
17/04/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	0.0000	63.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	403.0000	392.0000	(2.730)	0	0	0
17/04/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	54.0000	54.0000	-	0	0	0
17/04/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	592.0000	601.0000	1.520	0	0	0
17/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	536.0000	544.0000	1.493	0	0	0
17/04/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	0.0000	26.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,763.0000	4,746.0000	(0.357)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	669.0000	656.0000	(1.943)	0	0	0
17/04/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	621.0000	631.0000	1.610	0	0	0
17/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	326.0000	329.0000	0.920	0	0	0
17/04/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	0.0000	1,626.0000	100.000	0	0	0
17/04/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	264.0000	257.0000	(2.652)	0	0	0
17/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	822.0000	807.0000	(1.825)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	330.0000	320.0000	(3.030)	0	0	0
17/04/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,757.0000	5,774.0000	0.295	0	0	0
17/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	510.0000	517.0000	1.373	0	0	0
17/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	461.0000	450.0000	(2.386)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	460.0000	466.0000	1.304	0	0	0
17/04/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	353.0000	343.0000	(2.833)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	418.0000	423.0000	1.196	0	0	0
17/04/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,257.0000	4,274.0000	0.399	0	0	0
17/04/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	307.0000	298.0000	(2.932)	0	0	0
17/04/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	902.0000	887.0000	(1.663)	0	0	0
17/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	461.0000	450.0000	(2.386)	0	0	0
17/04/2009	ZAAD	2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	563.0000	572.0000	1.599	0	0	0
17/04/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	4.0000	4.0000	-	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
17/04/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	278.0000	281.0000	1.079	0	0	0
17/04/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	460.0000	466.0000	1.304	0	0	0
17/04/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	669.0000	656.0000	(1.943)	0	0	0
17/04/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	258.0000	261.0000	1.163	0	0	0
17/04/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,869.0000	1,853.0000	(0.856)	0	0	0
17/04/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	403.0000	392.0000	(2.730)	0	0	0
17/04/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,297.0000	3,280.0000	(0.516)	0	0	0
17/04/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	822.0000	807.0000	(1.825)	0	0	0
17/04/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
17/04/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	744.0000	730.0000	(1.882)	0	0	0
17/04/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,760.0000	2,777.0000	0.616	0	0	0
17/04/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	278.0000	281.0000	1.079	0	0	0
17/04/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	126.0000	127.0000	0.794	0	0	0
17/04/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	301.0000	304.0000	0.997	0	0	0
17/04/2009	ZAAD 2009/12/14	8.10	Call	Currency Future	0.0000	150.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,299.0000	1,316.0000	1.309	0	0	0
17/04/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	42.0000	42.0000	-	0	0	0
17/04/2009	ZAAD 2009/12/14	0.60	Call	Currency Future	0.0000	6,024.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
17/04/2009	ZAAD 2009/12/14	3.60	Call	Currency Future	0.0000	3,026.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
17/04/2009	ZAAD 2009/12/14	2.10	Call	Currency Future	0.0000	4,524.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/12/14	3.60	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/12/14	5.10	Call	Currency Future	0.0000	1,545.0000	100.000	0	0	0
17/04/2009	ZAAD 2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0

Grand Total: **659,754**