



Derivatives High/Low Report

High/Low for 23/04/2009

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
23/04/2009	\$ / R 2009/06/12			Currency Future	9.1607	9.0442	(1.272)	9.1600	8.9600	257,574
23/04/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	318.0000	257.0000	(19.182)	0	0	0
23/04/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	3,643.0000	3,758.0000	3.157	0	0	0
23/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	174.0000	137.0000	(21.264)	0	0	0
23/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,924.0000	2,031.0000	5.561	0	0	0
23/04/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	614.0000	519.0000	(15.472)	0	0	0
23/04/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	421.0000	482.0000	14.489	0	0	0
23/04/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,164.0000	2,273.0000	5.037	0	0	0
23/04/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,550.0000	1,652.0000	6.581	0	0	0
23/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,550.0000	1,652.0000	6.581	0	0	0
23/04/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,006.0000	1,097.0000	9.046	0	0	0
23/04/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	579.0000	486.0000	(16.062)	0	0	0
23/04/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	714.0000	793.0000	11.064	0	0	0
23/04/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	53.0000	40.0000	(24.528)	0	0	0
23/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	357.0000	413.0000	15.686	0	0	0
23/04/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,274.0000	1,371.0000	7.614	0	0	0
23/04/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,229.0000	1,325.0000	7.811	0	0	0
23/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
23/04/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	169.0000	192.0000	13.609	0	0	0
23/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	174.0000	137.0000	(21.264)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,642.0000	1,746.0000	6.334	0	0	0
23/04/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	338.0000	274.0000	(18.935)	0	0	0
23/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	196.0000	155.0000	(20.918)	0	0	0
23/04/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	89.0000	69.0000	(22.472)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	764.0000	662.0000	(13.351)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	688.0000	588.0000	(14.535)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,261.0000	2,371.0000	4.865	0	0	0
23/04/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	61.0000	46.0000	(24.590)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	104.0000	118.0000	13.462	0	0	0
23/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	480.0000	394.0000	(17.917)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,358.0000	2,468.0000	4.665	0	0	0
23/04/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	597.0000	671.0000	12.395	0	0	0
23/04/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	635.0000	711.0000	11.969	0	0	0
23/04/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	2,554.0000	2,665.0000	4.346	0	0	0
23/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	480.0000	394.0000	(17.917)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	282.0000	226.0000	(19.858)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	208.0000	165.0000	(20.673)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,229.0000	1,325.0000	7.811	0	0	0
23/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	117.0000	91.0000	(22.222)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	185.0000	210.0000	13.514	0	0	0
23/04/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	53.0000	61.0000	15.094	0	0	0
23/04/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	450.0000	365.0000	(18.889)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	1,014.0000	905.0000	(10.750)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	89.0000	69.0000	(22.472)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	40.0000	29.0000	(27.500)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	239.0000	271.0000	13.389	0	0	0
23/04/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	84.0000	95.0000	13.095	0	0	0
23/04/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	674.0000	751.0000	11.424	0	0	0
23/04/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,735.0000	1,840.0000	6.052	0	0	0
23/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	545.0000	454.0000	(16.697)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	845.0000	740.0000	(12.426)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	38.0000	27.0000	(28.947)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	878.0000	964.0000	9.795	0	0	0
23/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	99.0000	77.0000	(22.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,366.0000	1,465.0000	7.247	0	0	0
23/04/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,689.0000	1,793.0000	6.157	0	0	0
23/04/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	84.0000	95.0000	13.095	0	0	0
23/04/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	614.0000	519.0000	(15.472)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,020.0000	2,128.0000	5.347	0	0	0
23/04/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	146.0000	114.0000	(21.918)	0	0	1
23/04/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,139.0000	1,233.0000	8.253	0	0	0
23/04/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	77.0000	59.0000	(23.377)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	239.0000	271.0000	13.389	0	0	0
23/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	127.0000	144.0000	13.386	0	0	0
23/04/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,877.0000	1,983.0000	5.647	0	0	0
23/04/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,652.0000	2,764.0000	4.223	0	0	0
23/04/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	138.0000	108.0000	(21.739)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	154.0000	175.0000	13.636	0	0	0
23/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	804.0000	700.0000	(12.935)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,116.0000	2,224.0000	5.104	0	0	0
23/04/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	327.0000	380.0000	16.208	0	0	0
23/04/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	836.0000	920.0000	10.048	0	0	0
23/04/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	73.0000	56.0000	(23.288)	0	0	2,500
23/04/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	124.0000	96.0000	(22.581)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	67.0000	76.0000	13.433	0	0	0
23/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	364.0000	293.0000	(19.505)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	33.0000	23.0000	(30.303)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	281.0000	318.0000	13.167	0	0	0
23/04/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	357.0000	413.0000	15.686	0	0	0
23/04/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	963.0000	1,052.0000	9.242	0	0	0
23/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	650.0000	553.0000	(14.923)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	489.0000	555.0000	13.497	0	0	0
23/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	299.0000	241.0000	(19.398)	0	0	2,000
23/04/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	65.0000	50.0000	(23.077)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,020.0000	2,128.0000	5.347	0	0	0
23/04/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	140.0000	159.0000	13.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	303.0000	349.0000	15.182	0	0	0
23/04/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	2,456.0000	2,567.0000	4.520	0	0	0
23/04/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	391.0000	312.0000	(20.205)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,412.0000	1,512.0000	7.082	0	0	0
23/04/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,504.0000	1,606.0000	6.782	0	0	0
23/04/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	804.0000	700.0000	(12.935)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,094.0000	1,187.0000	8.501	0	0	0
23/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	318.0000	257.0000	(19.182)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	714.0000	793.0000	11.064	0	0	0
23/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	140.0000	159.0000	13.571	0	0	0
23/04/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	259.0000	294.0000	13.514	0	0	5
23/04/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	512.0000	423.0000	(17.383)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	93.0000	106.0000	13.978	0	0	0
23/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,782.0000	1,888.0000	5.948	0	0	0
23/04/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	420.0000	338.0000	(19.524)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	674.0000	751.0000	11.424	0	0	0
23/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	70.0000	54.0000	(22.857)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	65.0000	50.0000	(23.077)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	202.0000	229.0000	13.366	0	0	0
23/04/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	220.0000	249.0000	13.182	0	0	0
23/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	33.0000	23.0000	(30.303)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	185.0000	146.0000	(21.081)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	794.0000	877.0000	10.453	0	0	0
23/04/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,504.0000	1,606.0000	6.782	0	0	0
23/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,782.0000	1,888.0000	5.948	0	0	0
23/04/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	688.0000	588.0000	(14.535)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	545.0000	454.0000	(16.697)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,972.0000	2,079.0000	5.426	0	0	0
23/04/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,750.0000	2,863.0000	4.109	0	0	0
23/04/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	155.0000	121.0000	(21.935)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	127.0000	144.0000	13.386	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	249.0000	199.0000	(20.080)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,972.0000	2,079.0000	5.426	0	0	0
23/04/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	1,829.0000	1,935.0000	5.796	0	0	0
23/04/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	928.0000	821.0000	(11.530)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	154.0000	175.0000	13.636	0	0	0
23/04/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	70.0000	54.0000	(22.857)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	845.0000	740.0000	(12.426)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	185.0000	210.0000	13.514	0	0	0
23/04/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	389.0000	447.0000	14.910	0	0	0
23/04/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	2,849.0000	2,962.0000	3.966	0	0	0
23/04/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	2,505.0000	2,616.0000	4.431	0	0	0
23/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	93.0000	106.0000	13.978	0	0	0
23/04/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	46.0000	34.0000	(26.087)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	450.0000	365.0000	(18.889)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,261.0000	2,371.0000	4.865	0	0	0
23/04/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	282.0000	226.0000	(19.858)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,735.0000	1,840.0000	6.052	0	0	0
23/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	364.0000	293.0000	(19.505)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	971.0000	862.0000	(11.226)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,459.0000	1,559.0000	6.854	0	0	0
23/04/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	60.0000	68.0000	13.333	0	0	0
23/04/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,164.0000	2,273.0000	5.037	0	0	0
23/04/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,459.0000	1,559.0000	6.854	0	0	0
23/04/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	886.0000	780.0000	(11.964)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	35.0000	25.0000	(28.571)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	99.0000	77.0000	(22.222)	0	0	100
23/04/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,212.0000	2,322.0000	4.973	0	0	0
23/04/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	560.0000	631.0000	12.679	0	0	0
23/04/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,924.0000	2,031.0000	5.561	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	421.0000	482.0000	14.489	0	0	0
23/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	635.0000	711.0000	11.969	0	0	0
23/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	43.0000	32.0000	(25.581)	0	0	0
23/04/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	75.0000	85.0000	13.333	0	0	0
23/04/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,139.0000	1,233.0000	8.253	0	0	0
23/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	185.0000	146.0000	(21.081)	0	0	1
23/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	81.0000	62.0000	(23.457)	0	0	0
23/04/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,701.0000	2,813.0000	4.147	0	0	0
23/04/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	221.0000	175.0000	(20.814)	0	0	0
23/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,407.0000	2,518.0000	4.612	0	0	0
23/04/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,058.0000	948.0000	(10.397)	0	0	0
23/04/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	81.0000	62.0000	(23.457)	0	0	200
23/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,320.0000	1,418.0000	7.424	0	0	0
23/04/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
23/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	115.0000	131.0000	13.913	0	0	0
23/04/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,898.0000	3,011.0000	3.899	0	0	0
23/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,320.0000	1,418.0000	7.424	0	0	0
23/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	920.0000	1,008.0000	9.565	0	0	0
23/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	726.0000	625.0000	(13.912)	0	0	0
23/04/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	754.0000	835.0000	10.743	0	0	0
23/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	208.0000	165.0000	(20.673)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,184.0000	1,279.0000	8.024	0	0	0
23/04/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	47.0000	54.0000	14.894	0	0	0
23/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,212.0000	2,322.0000	4.973	0	0	0
23/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	597.0000	671.0000	12.395	0	0	0
23/04/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	94.0000	73.0000	(22.340)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0
23/04/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,068.0000	2,176.0000	5.222	0	0	0
23/04/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	37.0000	42.0000	13.514	0	0	0
23/04/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,948.0000	3,061.0000	3.833	0	0	0
23/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	220.0000	249.0000	13.182	0	0	0
23/04/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	164.0000	129.0000	(21.341)	0	0	0
23/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,689.0000	1,793.0000	6.157	0	0	0
23/04/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	138.0000	108.0000	(21.739)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	196.0000	155.0000	(20.918)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	131.0000	102.0000	(22.137)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	878.0000	964.0000	9.795	0	0	0
23/04/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	249.0000	199.0000	(20.080)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,050.0000	1,142.0000	8.762	0	0	0
23/04/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,274.0000	1,371.0000	7.614	0	0	0
23/04/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	131.0000	102.0000	(22.137)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	489.0000	555.0000	13.497	0	0	0
23/04/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	111.0000	86.0000	(22.523)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	303.0000	349.0000	15.182	0	0	0
23/04/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	2,309.0000	2,419.0000	4.764	0	0	0
23/04/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	49.0000	37.0000	(24.490)	0	0	220
23/04/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,148.0000	1,036.0000	(9.756)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	650.0000	553.0000	(14.923)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	524.0000	593.0000	13.168	0	0	0
23/04/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
23/04/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	726.0000	625.0000	(13.912)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	235.0000	187.0000	(20.426)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,094.0000	1,187.0000	8.501	0	0	0
23/04/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	794.0000	877.0000	10.453	0	0	0
23/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,006.0000	1,097.0000	9.046	0	0	0
23/04/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	920.0000	1,008.0000	9.565	0	0	0
23/04/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	836.0000	920.0000	10.048	0	0	0
23/04/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	115.0000	131.0000	13.913	0	0	0
23/04/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	105.0000	81.0000	(22.857)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	155.0000	121.0000	(21.935)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	57.0000	43.0000	(24.561)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	1,596.0000	1,699.0000	6.454	0	0	0
23/04/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,140.0000	6,256.0000	1.889	0	0	0
23/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	117.0000	91.0000	(22.222)	0	0	0
23/04/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/04/2009	\$ / R	2009/06/12	13.80	Put	Currency Future	4,641.0000	4,757.0000	2.499	0	0	0
23/04/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	2,603.0000	2,714.0000	4.264	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,407.0000	2,518.0000	4.612	0	0	0
23/04/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	2,799.0000	2,912.0000	4.037	0	0	0
23/04/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,050.0000	1,142.0000	8.762	0	0	0
23/04/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	146.0000	114.0000	(21.918)	0	0	0
23/04/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	111.0000	86.0000	(22.523)	0	0	2,000
23/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	265.0000	212.0000	(20.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.30	Put	Currency Future	3,146.0000	3,260.0000	3.624	0	0	0
23/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	454.0000	518.0000	14.097	0	0	0
23/04/2009	\$ / R	2009/06/12	13.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	15.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	6.30	Call	Currency Future	2,862.0000	2,745.0000	(4.088)	0	0	0
23/04/2009	\$ / R	2009/06/12	13.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	13.55	Put	Currency Future	4,391.0000	4,507.0000	2.642	0	0	0
23/04/2009	\$ / R	2009/06/12	4.80	Call	Currency Future	4,361.0000	4,244.0000	(2.683)	0	0	0
23/04/2009	\$ / R	2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	7.80	Call	Currency Future	1,380.0000	1,266.0000	(8.261)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/04/2009	\$ / R	2009/06/12	7.80	Put	Currency Future	19.0000	21.0000	10.526	0	0	0
23/04/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,861.0000	5,744.0000	(1.996)	0	0	0
23/04/2009	\$ / R	2009/06/12	7.55	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
23/04/2009	\$ / R	2009/06/12	7.55	Call	Currency Future	1,620.0000	1,504.0000	(7.160)	0	0	0
23/04/2009	\$ / R	2009/06/12	15.05	Put	Currency Future	5,890.0000	6,006.0000	1.969	0	0	0
23/04/2009	\$ / R	2009/06/12	6.05	Call	Currency Future	3,112.0000	2,995.0000	(3.760)	0	0	0
23/04/2009	\$ / R	2009/06/12	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	4.55	Call	Currency Future	4,611.0000	4,494.0000	(2.537)	0	0	0
23/04/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	235.0000	187.0000	(20.426)	0	0	0
23/04/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	6,111.0000	5,994.0000	(1.915)	0	0	0
23/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	524.0000	593.0000	13.168	0	0	0
23/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	265.0000	212.0000	(20.000)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	2,997.0000	3,111.0000	3.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	3,096.0000	3,210.0000	3.682	0	0	0
23/04/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
23/04/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,898.0000	3,011.0000	3.899	0	0	0
23/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	454.0000	518.0000	14.097	0	0	0
23/04/2009	\$ / R	2009/09/14			Currency Future	9.2976	9.1794	(1.271)	9.2000	9.1800	4,685
23/04/2009	\$ / R	2009/09/14	9.35	Call	Currency Future	551.0000	490.0000	(11.071)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	397.0000	351.0000	(11.587)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	226.0000	199.0000	(11.947)	0	0	0
23/04/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	169.0000	149.0000	(11.834)	0	0	0
23/04/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,171.0000	2,269.0000	4.514	0	0	0
23/04/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	423.0000	375.0000	(11.348)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,470.0000	1,557.0000	5.918	0	0	0
23/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,513.0000	1,601.0000	5.816	0	0	0
23/04/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	276.0000	243.0000	(11.957)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	260.0000	230.0000	(11.538)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	875.0000	945.0000	8.000	0	0	0
23/04/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,428.0000	1,514.0000	6.022	0	0	0
23/04/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	572.0000	628.0000	9.790	0	0	0
23/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	635.0000	694.0000	9.291	0	0	0
23/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,556.0000	1,644.0000	5.656	0	0	0
23/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	451.0000	400.0000	(11.308)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	253.0000	224.0000	(11.462)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	329.0000	291.0000	(11.550)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,063.0000	1,140.0000	7.244	0	0	0
23/04/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	570.0000	507.0000	(11.053)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	361.0000	319.0000	(11.634)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	533.0000	474.0000	(11.069)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	284.0000	251.0000	(11.620)	0	0	1,000
23/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,222.0000	1,303.0000	6.628	0	0	0
23/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	319.0000	282.0000	(11.599)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,728.0000	1,819.0000	5.266	0	0	0
23/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,303.0000	1,386.0000	6.370	0	0	0
23/04/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	804.0000	871.0000	8.333	0	0	0
23/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	292.0000	258.0000	(11.644)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	232.0000	205.0000	(11.638)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,344.0000	1,429.0000	6.324	0	0	0
23/04/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,181.0000	1,261.0000	6.774	0	0	0
23/04/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,685.0000	1,775.0000	5.341	0	0	0
23/04/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,386.0000	1,471.0000	6.133	0	0	0
23/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,556.0000	1,644.0000	5.656	0	0	0
23/04/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	516.0000	564.0000	9.302	0	0	0
23/04/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	409.0000	363.0000	(11.247)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	912.0000	983.0000	7.785	0	0	0
23/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,513.0000	1,601.0000	5.816	0	0	0
23/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	260.0000	230.0000	(11.538)	0	0	0
23/04/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,126.0000	2,223.0000	4.563	0	0	0
23/04/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	614.0000	544.0000	(11.401)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	701.0000	763.0000	8.845	0	0	0
23/04/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,859.0000	1,952.0000	5.003	0	0	0
23/04/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	498.0000	442.0000	(11.245)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	206.0000	182.0000	(11.650)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,771.0000	1,863.0000	5.195	0	0	0
23/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	350.0000	309.0000	(11.714)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	253.0000	224.0000	(11.462)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	987.0000	1,061.0000	7.497	0	0	0
23/04/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	240.0000	211.0000	(12.083)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,222.0000	1,303.0000	6.628	0	0	0
23/04/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,102.0000	1,180.0000	7.078	0	0	0
23/04/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,773.0000	3,882.0000	2.889	0	0	0
23/04/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	246.0000	218.0000	(11.382)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,642.0000	1,732.0000	5.481	0	0	0
23/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	319.0000	282.0000	(11.599)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	284.0000	251.0000	(11.620)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,599.0000	1,688.0000	5.566	0	0	0
23/04/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	384.0000	340.0000	(11.458)	0	0	0
23/04/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,386.0000	1,471.0000	6.133	0	0	0
23/04/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	184.0000	162.0000	(11.957)	0	0	0
23/04/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	2,036.0000	2,132.0000	4.715	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,036.0000	2,132.0000	4.715	0	0	0
23/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,025.0000	1,100.0000	7.317	0	0	0
23/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	184.0000	162.0000	(11.957)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	372.0000	329.0000	(11.559)	0	0	0
23/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,947.0000	2,042.0000	4.879	0	0	0
23/04/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	268.0000	237.0000	(11.567)	0	0	0
23/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	195.0000	171.0000	(12.308)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	912.0000	983.0000	7.785	0	0	0
23/04/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,303.0000	1,386.0000	6.370	0	0	0
23/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,599.0000	1,688.0000	5.566	0	0	0
23/04/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,771.0000	1,863.0000	5.195	0	0	0
23/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	949.0000	1,022.0000	7.692	0	0	0
23/04/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	174.0000	153.0000	(12.069)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	219.0000	193.0000	(11.872)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	301.0000	266.0000	(11.628)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	219.0000	193.0000	(11.872)	0	0	0
23/04/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,081.0000	2,178.0000	4.661	0	0	0
23/04/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	603.0000	661.0000	9.619	0	0	0
23/04/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	804.0000	871.0000	8.333	0	0	0
23/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	246.0000	218.0000	(11.382)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,181.0000	1,261.0000	6.774	0	0	0
23/04/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	451.0000	400.0000	(11.308)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	384.0000	340.0000	(11.458)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,344.0000	1,429.0000	6.324	0	0	0
23/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	734.0000	798.0000	8.719	0	0	0
23/04/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	179.0000	157.0000	(12.291)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	310.0000	274.0000	(11.613)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	292.0000	258.0000	(11.644)	0	0	0
23/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,992.0000	2,087.0000	4.769	0	0	0
23/04/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	533.0000	474.0000	(11.069)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,728.0000	1,819.0000	5.266	0	0	0
23/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	189.0000	166.0000	(12.169)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,262.0000	1,344.0000	6.498	0	0	0
23/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	463.0000	506.0000	9.287	0	0	0
23/04/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	226.0000	199.0000	(11.947)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	660.0000	585.0000	(11.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	839.0000	908.0000	8.224	0	0	0
23/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	339.0000	300.0000	(11.504)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	635.0000	694.0000	9.291	0	0	0
23/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	482.0000	428.0000	(11.203)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	987.0000	1,061.0000	7.497	0	0	0
23/04/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	6,120.0000	6,234.0000	1.863	0	0	0
23/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,947.0000	2,042.0000	4.879	0	0	0
23/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	409.0000	363.0000	(11.247)	0	0	0
23/04/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	4,647.0000	4,759.0000	2.410	0	0	0
23/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,142.0000	1,220.0000	6.830	0	0	0
23/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	195.0000	171.0000	(12.308)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	839.0000	908.0000	8.224	0	0	0
23/04/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	3,198.0000	3,304.0000	3.315	0	0	0
23/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	437.0000	387.0000	(11.442)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	437.0000	387.0000	(11.442)	0	0	0
23/04/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
23/04/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	96.0000	84.0000	(12.500)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	544.0000	596.0000	9.559	0	0	0
23/04/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	591.0000	525.0000	(11.168)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	710.0000	632.0000	(10.986)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	413.0000	452.0000	9.443	0	0	0
23/04/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	68.0000	76.0000	11.765	0	0	0
23/04/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	6,098.0000	5,979.0000	(1.951)	0	0	0
23/04/2009	\$ / R 2009/09/14	8.70	Put	Currency Future	281.0000	310.0000	10.320	0	0	0
23/04/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	45.0000	38.0000	(15.556)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	660.0000	585.0000	(11.364)	0	0	0
23/04/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/04/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	1,465.0000	1,356.0000	(7.440)	0	0	0
23/04/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	463.0000	506.0000	9.287	0	0	0
23/04/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	4,599.0000	4,480.0000	(2.588)	0	0	0
23/04/2009	\$ / R 2009/09/14	8.70	Call	Currency Future	878.0000	790.0000	(10.023)	0	0	0
23/04/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
23/04/2009	\$ / R 2009/09/14	4.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/04/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	4,453.0000	4,564.0000	2.493	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	2,907.0000	2,790.0000	(4.025)	0	0	0
23/04/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	51.0000	44.0000	(13.725)	0	0	0
23/04/2009	\$ / R 2009/09/14	4.90	Call	Currency Future	4,399.0000	4,281.0000	(2.682)	0	0	0
23/04/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	5,898.0000	5,779.0000	(2.018)	0	0	0
23/04/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	637.0000	563.0000	(11.617)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	489.0000	534.0000	9.202	0	0	0
23/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	515.0000	458.0000	(11.068)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	329.0000	291.0000	(11.550)	0	0	0
23/04/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,009.0000	3,114.0000	3.490	0	0	0
23/04/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	5,922.0000	6,036.0000	1.925	0	0	0
23/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	482.0000	428.0000	(11.203)	0	0	0
23/04/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
23/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	667.0000	728.0000	9.145	0	0	0
23/04/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	734.0000	798.0000	8.719	0	0	0
23/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	437.0000	479.0000	9.611	0	0	0
23/04/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	200.0000	176.0000	(12.000)	0	0	0
23/04/2009	\$ / R 2009/09/14	8.75	Call	Currency Future	848.0000	761.0000	(10.259)	0	0	0
23/04/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,142.0000	1,220.0000	6.830	0	0	0
23/04/2009	\$ / R 2009/09/14	8.75	Put	Currency Future	301.0000	332.0000	10.299	0	0	0
23/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,815.0000	1,908.0000	5.124	0	0	0
23/04/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	3,105.0000	2,987.0000	(3.800)	0	0	0
23/04/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	1,640.0000	1,527.0000	(6.890)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	685.0000	608.0000	(11.241)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
23/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	339.0000	300.0000	(11.504)	0	0	0
23/04/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,903.0000	1,997.0000	4.940	0	0	0
23/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,992.0000	2,087.0000	4.769	0	0	0
23/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	189.0000	166.0000	(12.169)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	769.0000	834.0000	8.453	0	0	0
23/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	466.0000	414.0000	(11.159)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	614.0000	544.0000	(11.401)	0	0	0
23/04/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	516.0000	564.0000	9.302	0	0	0
23/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	466.0000	414.0000	(11.159)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,815.0000	1,908.0000	5.124	0	0	0
23/04/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	769.0000	834.0000	8.453	0	0	0
23/04/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	685.0000	608.0000	(11.241)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	437.0000	479.0000	9.611	0	0	0
23/04/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	164.0000	145.0000	(11.585)	0	0	0
23/04/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	322.0000	354.0000	9.938	0	0	0
23/04/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	819.0000	734.0000	(10.379)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	949.0000	1,022.0000	7.692	0	0	0
23/04/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	667.0000	728.0000	9.145	0	0	0
23/04/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	397.0000	351.0000	(11.587)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	372.0000	329.0000	(11.559)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	515.0000	458.0000	(11.068)	0	0	0
23/04/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,025.0000	1,100.0000	7.317	0	0	0
23/04/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	2,217.0000	2,315.0000	4.420	0	0	0
23/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	350.0000	309.0000	(11.714)	0	0	0
23/04/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,102.0000	1,180.0000	7.078	0	0	0
23/04/2009	\$ / R	2009/12/14			Currency Future	9.4177	9.2973	(1.278)	9.2700	9.2700	940
23/04/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	760.0000	818.0000	7.632	0	0	0
23/04/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	833.0000	760.0000	(8.764)	0	0	0
23/04/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,093.0000	3,195.0000	3.298	0	0	0
23/04/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	616.0000	663.0000	7.630	0	0	0
23/04/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	10,100
23/04/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,108.0000	2,201.0000	4.412	0	0	0
23/04/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	728.0000	666.0000	(8.516)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	325.0000	298.0000	(8.308)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	423.0000	387.0000	(8.511)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,288.0000	1,365.0000	5.978	0	0	0
23/04/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	161.0000	148.0000	(8.075)	0	0	9,530
23/04/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,194.0000	2,288.0000	4.284	0	0	0
23/04/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,817.0000	2,918.0000	3.585	0	0	0
23/04/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	729.0000	786.0000	7.819	0	0	0
23/04/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	692.0000	633.0000	(8.526)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,524.0000	1,607.0000	5.446	0	0	0
23/04/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,212.0000	1,287.0000	6.188	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	202.0000	185.0000	(8.416)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	747.0000	683.0000	(8.568)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	825.0000	885.0000	7.273	0	0	0
23/04/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	442.0000	404.0000	(8.597)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,212.0000	1,287.0000	6.188	0	0	0
23/04/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,605.0000	1,690.0000	5.296	0	0	0
23/04/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	462.0000	422.0000	(8.658)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	3,184.0000	3,288.0000	3.266	0	0	0
23/04/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,369.0000	2,465.0000	4.052	0	0	0
23/04/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	173.0000	159.0000	(8.092)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	597.0000	545.0000	(8.710)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	287.0000	262.0000	(8.711)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,556.0000	3,662.0000	2.981	0	0	0
23/04/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	583.0000	532.0000	(8.748)	0	0	10,115
23/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,029.0000	1,098.0000	6.706	0	0	0
23/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	530.0000	484.0000	(8.679)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,462.0000	3,568.0000	3.062	0	0	0
23/04/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,743.0000	3,850.0000	2.859	0	0	0
23/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,727.0000	2,826.0000	3.630	0	0	0
23/04/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,175.0000	1,248.0000	6.213	0	0	0
23/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	244.0000	224.0000	(8.197)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	671.0000	722.0000	7.601	0	0	0
23/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	210.0000	193.0000	(8.095)	0	0	114
23/04/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	275.0000	252.0000	(8.364)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,932.0000	4,040.0000	2.747	0	0	0
23/04/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	543.0000	495.0000	(8.840)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,565.0000	1,648.0000	5.304	0	0	0
23/04/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,457.0000	2,555.0000	3.989	0	0	0
23/04/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	150.0000	138.0000	(8.000)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,980.0000	2,071.0000	4.596	0	0	0
23/04/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	372.0000	340.0000	(8.602)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	312.0000	285.0000	(8.654)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	789.0000	719.0000	(8.872)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,093.0000	3,195.0000	3.298	0	0	0
23/04/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,854.0000	1,943.0000	4.800	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	299.0000	274.0000	(8.361)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	363.0000	333.0000	(8.264)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	612.0000	559.0000	(8.660)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	643.0000	692.0000	7.621	0	0	0
23/04/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,065.0000	1,135.0000	6.573	0	0	0
23/04/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	432.0000	395.0000	(8.565)	0	0	9,530
23/04/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	811.0000	739.0000	(8.878)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	506.0000	462.0000	(8.696)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	994.0000	1,061.0000	6.740	0	0	0
23/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	348.0000	318.0000	(8.621)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,938.0000	2,028.0000	4.644	0	0	0
23/04/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	405.0000	371.0000	(8.395)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	354.0000	383.0000	8.192	0	0	0
23/04/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,452.0000	1,347.0000	(7.231)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	355.0000	325.0000	(8.451)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,688.0000	1,774.0000	5.095	0	0	0
23/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	348.0000	318.0000	(8.621)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,980.0000	2,071.0000	4.596	0	0	0
23/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,681.0000	2,781.0000	3.730	0	0	0
23/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	270.0000	247.0000	(8.519)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,046.0000	3,149.0000	3.381	0	0	0
23/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	530.0000	484.0000	(8.679)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	214.0000	196.0000	(8.411)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,502.0000	2,600.0000	3.917	0	0	0
23/04/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	122.0000	113.0000	(7.377)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,682.0000	1,570.0000	(6.659)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,121.0000	1,031.0000	(8.029)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
23/04/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	760.0000	818.0000	7.632	0	0	0
23/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,771.0000	1,859.0000	4.969	0	0	0
23/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	170.0000	156.0000	(8.235)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	333.0000	305.0000	(8.408)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,170.0000	4,279.0000	2.614	0	0	0
23/04/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,366.0000	1,444.0000	5.710	0	0	0
23/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	158.0000	172.0000	8.861	0	0	0
23/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	249.0000	228.0000	(8.434)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,086.0000	1,970.0000	(5.561)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	389.0000	356.0000	(8.483)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,444.0000	1,525.0000	5.609	0	0	0
23/04/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,022.0000	2,114.0000	4.550	0	0	0
23/04/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	235.0000	215.0000	(8.511)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	417.0000	452.0000	8.393	0	0	0
23/04/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	340.0000	311.0000	(8.529)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,035.0000	949.0000	(8.309)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	483.0000	442.0000	(8.489)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	198.0000	215.0000	8.586	0	0	0
23/04/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,065.0000	2,157.0000	4.455	0	0	0
23/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,838.0000	3,945.0000	2.788	0	0	0
23/04/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,646.0000	1,732.0000	5.225	0	0	0
23/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	254.0000	233.0000	(8.268)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	180.0000	165.0000	(8.333)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,771.0000	1,859.0000	4.969	0	0	0
23/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,636.0000	2,735.0000	3.756	0	0	0
23/04/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,151.0000	2,244.0000	4.324	0	0	0
23/04/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	296.0000	321.0000	8.446	0	0	0
23/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,250.0000	1,326.0000	6.080	0	0	0
23/04/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,489.0000	1,383.0000	(7.119)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	440.0000	476.0000	8.182	0	0	0
23/04/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	114.0000	123.0000	7.895	0	0	0
23/04/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	556.0000	507.0000	(8.813)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,729.0000	1,816.0000	5.032	0	0	0
23/04/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,505.0000	4,615.0000	2.442	0	0	0
23/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,909.0000	3,010.0000	3.472	0	0	0
23/04/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	397.0000	363.0000	(8.564)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	627.0000	573.0000	(8.612)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	710.0000	649.0000	(8.592)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	171.0000	185.0000	8.187	0	0	0
23/04/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,213.0000	1,118.0000	(7.832)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,526.0000	1,419.0000	(7.012)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	792.0000	852.0000	7.576	0	0	0
23/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,526.0000	1,419.0000	(7.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	4,600.0000	4,711.0000	2.413	0	0	0
23/04/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,405.0000	1,484.0000	5.623	0	0	0
23/04/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,484.0000	1,566.0000	5.526	0	0	0
23/04/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	389.0000	356.0000	(8.483)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,416.0000	1,312.0000	(7.345)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	118.0000	109.0000	(7.627)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	518.0000	473.0000	(8.687)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	473.0000	432.0000	(8.668)	0	0	0
23/04/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	3,602.0000	3,709.0000	2.971	0	0	0
23/04/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	4,027.0000	4,136.0000	2.707	0	0	0
23/04/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	728.0000	666.0000	(8.516)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,138.0000	1,210.0000	6.327	0	0	0
23/04/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	452.0000	413.0000	(8.628)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	1,278.0000	1,180.0000	(7.668)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,502.0000	2,600.0000	3.917	0	0	0
23/04/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	858.0000	920.0000	7.226	0	0	0
23/04/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	270.0000	247.0000	(8.519)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,075.0000	4,183.0000	2.650	0	0	0
23/04/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	675.0000	617.0000	(8.593)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,008.0000	923.0000	(8.433)	0	0	0
23/04/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	511.0000	552.0000	8.023	0	0	0
23/04/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	1,029.0000	1,098.0000	6.706	0	0	0
23/04/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,603.0000	1,493.0000	(6.862)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	213.0000	231.0000	8.451	0	0	0
23/04/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	929.0000	850.0000	(8.504)	0	0	0
23/04/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,198.0000	6,313.0000	1.855	0	0	0
23/04/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	414.0000	379.0000	(8.454)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,288.0000	1,365.0000	5.978	0	0	0
23/04/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	135.0000	146.0000	8.148	0	0	0
23/04/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	319.0000	292.0000	(8.464)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	261.0000	283.0000	8.429	0	0	0
23/04/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	170.0000	156.0000	(8.235)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	1,182.0000	1,088.0000	(7.953)	0	0	0
23/04/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	2,509.0000	2,391.0000	(4.703)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,361.0000	4,471.0000	2.522	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,381.0000	1,278.0000	(7.458)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	158.0000	172.0000	8.861	0	0	0
23/04/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	142.0000	131.0000	(7.746)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	506.0000	462.0000	(8.696)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	589.0000	634.0000	7.640	0	0	0
23/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
23/04/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,857.0000	1,743.0000	(6.139)	0	0	0
23/04/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,744.0000	4,855.0000	2.340	0	0	0
23/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,767.0000	1,654.0000	(6.395)	0	0	0
23/04/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	66.0000	60.0000	(9.091)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	856.0000	782.0000	(8.645)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	597.0000	545.0000	(8.710)	0	0	0
23/04/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
23/04/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	314.0000	341.0000	8.599	0	0	0
23/04/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	114.0000	105.0000	(7.895)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	89.0000	96.0000	7.865	0	0	0
23/04/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	112.0000	103.0000	(8.036)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	99.0000	107.0000	8.081	0	0	0
23/04/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	2,893.0000	2,774.0000	(4.113)	0	0	0
23/04/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	562.0000	606.0000	7.829	0	0	0
23/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,602.0000	3,709.0000	2.971	0	0	0
23/04/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	4,373.0000	4,253.0000	(2.744)	0	0	0
23/04/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,696.0000	4,807.0000	2.364	0	0	0
23/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	880.0000	804.0000	(8.636)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,092.0000	1,003.0000	(8.150)	0	0	0
23/04/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
23/04/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,868.0000	5,748.0000	(2.045)	0	0	0
23/04/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	4,622.0000	4,501.0000	(2.618)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	880.0000	804.0000	(8.636)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,767.0000	1,654.0000	(6.395)	0	0	0
23/04/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	124.0000	134.0000	8.065	0	0	0
23/04/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	6,118.0000	5,998.0000	(1.961)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	1,642.0000	1,532.0000	(6.699)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	562.0000	606.0000	7.829	0	0	0
23/04/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	3,136.0000	3,017.0000	(3.795)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	226.0000	207.0000	(8.407)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,909.0000	3,010.0000	3.472	0	0	0
23/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	99.0000	107.0000	8.081	0	0	0
23/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,312.0000	1,212.0000	(7.622)	0	0	0
23/04/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
23/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	244.0000	265.0000	8.607	0	0	0
23/04/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	1,722.0000	1,610.0000	(6.504)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	104.0000	113.0000	8.654	0	0	0
23/04/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,265.0000	4,375.0000	2.579	0	0	0
23/04/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	959.0000	1,025.0000	6.882	0	0	0
23/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	334.0000	362.0000	8.383	0	0	0
23/04/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,696.0000	3,803.0000	2.895	0	0	0
23/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	374.0000	405.0000	8.289	0	0	0
23/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,092.0000	1,003.0000	(8.150)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,409.0000	4,519.0000	2.495	0	0	0
23/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,250.0000	1,326.0000	6.080	0	0	0
23/04/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	129.0000	118.0000	(8.527)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	126.0000	116.0000	(7.937)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	3,230.0000	3,334.0000	3.220	0	0	0
23/04/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	74.0000	68.0000	(8.108)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	789.0000	719.0000	(8.872)	0	0	0
23/04/2009	\$ / R 2009/12/14	6.80	Call	Currency Future	2,652.0000	2,534.0000	(4.449)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	198.0000	182.0000	(8.081)	0	0	0
23/04/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	5,956.0000	6,071.0000	1.931	0	0	0
23/04/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	264.0000	242.0000	(8.333)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	494.0000	452.0000	(8.502)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,681.0000	2,781.0000	3.730	0	0	0
23/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	671.0000	722.0000	7.601	0	0	0
23/04/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,327.0000	1,404.0000	5.803	0	0	0
23/04/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
23/04/2009	\$ / R 2009/12/14	6.80	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
23/04/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,547.0000	2,645.0000	3.848	0	0	0
23/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	206.0000	189.0000	(8.252)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,649.0000	3,756.0000	2.932	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2009/12/14	6.95	Call	Currency Future	2,509.0000	2,391.0000	(4.703)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,838.0000	3,945.0000	2.788	0	0	0
23/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,151.0000	1,059.0000	(7.993)	0	0	0
23/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	41.0000	44.0000	7.317	0	0	0
23/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,035.0000	949.0000	(8.309)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,138.0000	3,242.0000	3.314	0	0	0
23/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	981.0000	898.0000	(8.461)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	2,272.0000	2,156.0000	(5.106)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	518.0000	473.0000	(8.687)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	463.0000	501.0000	8.207	0	0	0
23/04/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	55.0000	58.0000	5.455	0	0	0
23/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	249.0000	228.0000	(8.434)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	194.0000	178.0000	(8.247)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	3,790.0000	3,898.0000	2.850	0	0	0
23/04/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	2,604.0000	2,486.0000	(4.531)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	440.0000	476.0000	8.182	0	0	0
23/04/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	133.0000	122.0000	(8.271)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,008.0000	923.0000	(8.433)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,313.0000	4,423.0000	2.550	0	0	0
23/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,636.0000	2,735.0000	3.756	0	0	0
23/04/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	131.0000	120.0000	(8.397)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,416.0000	3,521.0000	3.074	0	0	0
23/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	417.0000	452.0000	8.393	0	0	0
23/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,312.0000	1,212.0000	(7.622)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	254.0000	233.0000	(8.268)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	305.0000	279.0000	(8.525)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	135.0000	124.0000	(8.148)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	4,217.0000	4,327.0000	2.608	0	0	0
23/04/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	183.0000	168.0000	(8.197)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	487.0000	526.0000	8.008	0	0	0
23/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,151.0000	1,059.0000	(7.993)	0	0	0
23/04/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	432.0000	395.0000	(8.565)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	244.0000	265.0000	8.607	0	0	0
23/04/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,281.0000	2,376.0000	4.165	0	0	0
23/04/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	955.0000	873.0000	(8.586)	0	0	0
23/04/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	147.0000	135.0000	(8.163)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	187.0000	171.0000	(8.556)	0	0	0
23/04/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
23/04/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,896.0000	1,985.0000	4.694	0	0	0
23/04/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	1,101.0000	1,172.0000	6.449	0	0	0
23/04/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
23/04/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	569.0000	520.0000	(8.612)	0	0	0
23/04/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	2,226.0000	2,109.0000	(5.256)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,238.0000	2,332.0000	4.200	0	0	0
23/04/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,413.0000	2,510.0000	4.020	0	0	0
23/04/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	259.0000	237.0000	(8.494)	0	0	0
23/04/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
23/04/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,323.0000	3,427.0000	3.130	0	0	0
23/04/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	222.0000	204.0000	(8.108)	0	0	0
23/04/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	925.0000	990.0000	7.027	0	0	0
23/04/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	206.0000	189.0000	(8.252)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,565.0000	1,648.0000	5.304	0	0	0
23/04/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	2,955.0000	3,056.0000	3.418	0	0	0
23/04/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	226.0000	207.0000	(8.407)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	2,591.0000	2,690.0000	3.821	0	0	0
23/04/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	354.0000	383.0000	8.192	0	0	0
23/04/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	191.0000	175.0000	(8.377)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	3,980.0000	4,088.0000	2.714	0	0	0
23/04/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	643.0000	587.0000	(8.709)	0	0	0
23/04/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	164.0000	150.0000	(8.537)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,121.0000	1,031.0000	(8.029)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	240.0000	219.0000	(8.750)	0	0	0
23/04/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,138.0000	3,242.0000	3.314	0	0	0
23/04/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	2,772.0000	2,872.0000	3.608	0	0	0
23/04/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,812.0000	1,699.0000	(6.236)	0	0	0
23/04/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	700.0000	753.0000	7.571	0	0	0
23/04/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	1,246.0000	1,149.0000	(7.785)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	124.0000	114.0000	(8.065)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,346.0000	1,245.0000	(7.504)	0	0	0
23/04/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,369.0000	3,474.0000	3.117	0	0	0
23/04/2009	\$ / R	2009/12/14	9.35	Call	Currency Future	768.0000	701.0000	(8.724)	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
23/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	94.0000	101.0000	7.447	0	0	0
23/04/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	3,000.0000	3,103.0000	3.433	0	0	0
23/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,727.0000	2,826.0000	3.630	0	0	0
23/04/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	218.0000	200.0000	(8.257)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	244.0000	224.0000	(8.197)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	334.0000	362.0000	8.383	0	0	0
23/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	833.0000	760.0000	(8.764)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	173.0000	159.0000	(8.092)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	374.0000	405.0000	8.289	0	0	0
23/04/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,564.0000	1,456.0000	(6.905)	0	0	0
23/04/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	1,902.0000	1,788.0000	(5.994)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,556.0000	3,662.0000	2.981	0	0	0
23/04/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	146.0000	159.0000	8.904	0	0	0
23/04/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
23/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	616.0000	663.0000	7.630	0	0	0
23/04/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	395.0000	428.0000	8.354	0	0	0
23/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	463.0000	501.0000	8.207	0	0	0
23/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,194.0000	2,288.0000	4.284	0	0	0
23/04/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,063.0000	976.0000	(8.184)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	198.0000	215.0000	8.586	0	0	0
23/04/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	85.0000	91.0000	7.059	0	0	0
23/04/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,122.0000	4,231.0000	2.644	0	0	0
23/04/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	184.0000	200.0000	8.696	0	0	0
23/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	981.0000	898.0000	(8.461)	0	0	0
23/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	312.0000	285.0000	(8.654)	0	0	0
23/04/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,277.0000	3,381.0000	3.174	0	0	0
23/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	155.0000	142.0000	(8.387)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,346.0000	1,245.0000	(7.504)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,416.0000	1,312.0000	(7.345)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	228.0000	248.0000	8.772	0	0	0
23/04/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,457.0000	4,567.0000	2.468	0	0	0
23/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,812.0000	1,699.0000	(6.236)	0	0	0
23/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	228.0000	248.0000	8.772	0	0	0
23/04/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	61.0000	65.0000	6.557	0	0	0
23/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	94.0000	101.0000	7.447	0	0	0
23/04/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	2,557.0000	2,438.0000	(4.654)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,812.0000	1,699.0000	(6.236)	0	0	0
23/04/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
23/04/2009	\$ / R	2009/12/14	7.30	Call	Currency Future	2,179.0000	2,063.0000	(5.324)	0	0	0
23/04/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	1,812.0000	1,901.0000	4.912	0	0	0
23/04/2009	\$ / R	2009/12/14	10.85	Call	Currency Future	380.0000	348.0000	(8.421)	0	0	0
23/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	487.0000	526.0000	8.008	0	0	0
23/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	955.0000	873.0000	(8.586)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
23/04/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,413.0000	2,510.0000	4.020	0	0	0
23/04/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	142.0000	131.0000	(7.746)	0	0	0
23/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,075.0000	4,183.0000	2.650	0	0	0
23/04/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	80.0000	86.0000	7.500	0	0	0
23/04/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,948.0000	1,833.0000	(5.903)	0	0	0
23/04/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	94.0000	101.0000	7.447	0	0	0
23/04/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	278.0000	302.0000	8.633	0	0	0
23/04/2009	\$ / R	2010/03/15			Currency Future	9.5354	9.4119	(1.295)	0.0000	0.0000	0
23/04/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	493.0000	457.0000	(7.302)	0	0	0
23/04/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	878.0000	812.0000	(7.517)	0	0	0
23/04/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,160.0000	1,227.0000	5.776	0	0	0
23/04/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	892.0000	950.0000	6.502	0	0	0
23/04/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,414.0000	1,489.0000	5.304	0	0	0
23/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	745.0000	689.0000	(7.517)	0	0	0
23/04/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	842.0000	779.0000	(7.482)	0	0	0
23/04/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	649.0000	601.0000	(7.396)	0	0	0
23/04/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	450.0000	417.0000	(7.333)	0	0	0
23/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,215.0000	2,305.0000	4.063	0	0	0
23/04/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	917.0000	847.0000	(7.634)	0	0	0
23/04/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,513.0000	2,607.0000	3.741	0	0	0
23/04/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,764.0000	1,847.0000	4.705	0	0	0
23/04/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,125.0000	1,191.0000	5.867	0	0	0
23/04/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	550.0000	509.0000	(7.455)	0	0	0
23/04/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,048.0000	2,136.0000	4.297	0	0	0
23/04/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	398.0000	369.0000	(7.286)	0	0	0
23/04/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	957.0000	1,017.0000	6.270	0	0	0
23/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	540.0000	500.0000	(7.407)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	832.0000	885.0000	6.370	0	0	0
23/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	493.0000	457.0000	(7.302)	0	0	16,483
23/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,804.0000	1,888.0000	4.656	0	0	0
23/04/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	419.0000	388.0000	(7.399)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	688.0000	636.0000	(7.558)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	428.0000	397.0000	(7.243)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	802.0000	853.0000	6.359	0	0	0
23/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,645.0000	1,725.0000	4.863	0	0	0
23/04/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,333.0000	2,425.0000	3.943	0	0	0
23/04/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	502.0000	465.0000	(7.371)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	484.0000	448.0000	(7.438)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,470.0000	2,563.0000	3.765	0	0	0
23/04/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	937.0000	865.0000	(7.684)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,090.0000	2,178.0000	4.211	0	0	0
23/04/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,384.0000	2,477.0000	3.901	0	0	0
23/04/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	530.0000	491.0000	(7.358)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	442.0000	409.0000	(7.466)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	1,047.0000	967.0000	(7.641)	0	0	16,483
23/04/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	466.0000	432.0000	(7.296)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,257.0000	2,348.0000	4.032	0	0	0
23/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	405.0000	375.0000	(7.407)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	661.0000	706.0000	6.808	0	0	0
23/04/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	2,131.0000	2,220.0000	4.176	0	0	0
23/04/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,007.0000	2,095.0000	4.385	0	0	0
23/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	688.0000	636.0000	(7.558)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,845.0000	1,930.0000	4.607	0	0	0
23/04/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	688.0000	734.0000	6.686	0	0	0
23/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,303.0000	1,374.0000	5.449	0	0	0
23/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	475.0000	440.0000	(7.368)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,024.0000	946.0000	(7.617)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,303.0000	1,374.0000	5.449	0	0	0
23/04/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	360.0000	334.0000	(7.222)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,231.0000	1,300.0000	5.605	0	0	0
23/04/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	322.0000	299.0000	(7.143)	0	0	27,539
23/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,687.0000	2,783.0000	3.573	0	0	0
23/04/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,195.0000	1,107.0000	(7.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	957.0000	1,017.0000	6.270	0	0	0
23/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	716.0000	662.0000	(7.542)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,087.0000	3,187.0000	3.239	0	0	0
23/04/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	434.0000	402.0000	(7.373)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	372.0000	345.0000	(7.258)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	510.0000	545.0000	6.863	0	0	0
23/04/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	842.0000	779.0000	(7.482)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	776.0000	717.0000	(7.603)	0	0	27,539
23/04/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,173.0000	2,263.0000	4.142	0	0	0
23/04/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,926.0000	2,012.0000	4.465	0	0	0
23/04/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,775.0000	2,872.0000	3.495	0	0	0
23/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	484.0000	448.0000	(7.438)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	591.0000	547.0000	(7.445)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	760.0000	703.0000	(7.500)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,090.0000	1,155.0000	5.963	0	0	0
23/04/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	511.0000	474.0000	(7.241)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	442.0000	409.0000	(7.466)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	349.0000	323.0000	(7.450)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,048.0000	2,136.0000	4.297	0	0	0
23/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,606.0000	1,685.0000	4.919	0	0	0
23/04/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,863.0000	2,961.0000	3.423	0	0	0
23/04/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,231.0000	4,339.0000	2.553	0	0	0
23/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	570.0000	527.0000	(7.544)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,967.0000	2,053.0000	4.372	0	0	0
23/04/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,257.0000	2,348.0000	4.032	0	0	0
23/04/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	216.0000	201.0000	(6.944)	0	0	0
23/04/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	4,796.0000	4,907.0000	2.314	0	0	0
23/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,299.0000	2,390.0000	3.958	0	0	0
23/04/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	181.0000	169.0000	(6.630)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	702.0000	649.0000	(7.550)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	458.0000	424.0000	(7.424)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,267.0000	1,337.0000	5.525	0	0	0
23/04/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	958.0000	885.0000	(7.620)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	521.0000	483.0000	(7.294)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	379.0000	406.0000	7.124	0	0	0
23/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	580.0000	537.0000	(7.414)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	530.0000	491.0000	(7.358)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,886.0000	1,971.0000	4.507	0	0	0
23/04/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	1,364.0000	1,268.0000	(7.038)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	860.0000	795.0000	(7.558)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,845.0000	1,930.0000	4.607	0	0	0
23/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,684.0000	1,766.0000	4.869	0	0	0
23/04/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	637.0000	589.0000	(7.535)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	924.0000	983.0000	6.385	0	0	0
23/04/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	614.0000	568.0000	(7.492)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	412.0000	382.0000	(7.282)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	391.0000	363.0000	(7.161)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	773.0000	823.0000	6.468	0	0	0
23/04/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	434.0000	402.0000	(7.373)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,160.0000	1,227.0000	5.776	0	0	0
23/04/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,427.0000	2,520.0000	3.832	0	0	0
23/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	989.0000	1,051.0000	6.269	0	0	0
23/04/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	213.0000	198.0000	(7.042)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,658.0000	1,551.0000	(6.454)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,528.0000	1,606.0000	5.105	0	0	0
23/04/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,623.0000	1,517.0000	(6.531)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	825.0000	763.0000	(7.515)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,278.0000	4,386.0000	2.525	0	0	0
23/04/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	302.0000	280.0000	(7.285)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	745.0000	689.0000	(7.517)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,556.0000	2,651.0000	3.717	0	0	0
23/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,299.0000	2,390.0000	3.958	0	0	0
23/04/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	716.0000	763.0000	6.564	0	0	0
23/04/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	4,044.0000	4,152.0000	2.671	0	0	0
23/04/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,195.0000	1,263.0000	5.690	0	0	0
23/04/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,724.0000	1,806.0000	4.756	0	0	0
23/04/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	223.0000	207.0000	(7.175)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	237.0000	220.0000	(7.173)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	223.0000	239.0000	7.175	0	0	0
23/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,606.0000	1,685.0000	4.919	0	0	0
23/04/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	521.0000	483.0000	(7.294)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	195.0000	182.0000	(6.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,137.0000	4,245.0000	2.611	0	0	0
23/04/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	730.0000	675.0000	(7.534)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	591.0000	547.0000	(7.445)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,804.0000	1,888.0000	4.656	0	0	0
23/04/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,721.0000	3,826.0000	2.822	0	0	0
23/04/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	560.0000	518.0000	(7.500)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	210.0000	195.0000	(7.143)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,452.0000	1,527.0000	5.165	0	0	0
23/04/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	540.0000	500.0000	(7.407)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,599.0000	2,695.0000	3.694	0	0	0
23/04/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	4,560.0000	4,670.0000	2.412	0	0	0
23/04/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,001.0000	925.0000	(7.592)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,325.0000	4,433.0000	2.497	0	0	0
23/04/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	3,675.0000	3,780.0000	2.857	0	0	0
23/04/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,643.0000	2,739.0000	3.632	0	0	0
23/04/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	1,425.0000	1,327.0000	(6.877)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,341.0000	2,433.0000	3.930	0	0	0
23/04/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,312.0000	3,414.0000	3.080	0	0	0
23/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	580.0000	537.0000	(7.414)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	297.0000	276.0000	(7.071)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	792.0000	732.0000	(7.576)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	340.0000	365.0000	7.353	0	0	0
23/04/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,222.0000	3,323.0000	3.135	0	0	0
23/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,645.0000	1,725.0000	4.863	0	0	0
23/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,452.0000	1,527.0000	5.165	0	0	0
23/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	450.0000	417.0000	(7.333)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	3,584.0000	3,688.0000	2.902	0	0	0
23/04/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,007.0000	2,095.0000	4.385	0	0	0
23/04/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	269.0000	250.0000	(7.063)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	307.0000	285.0000	(7.166)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	260.0000	242.0000	(6.923)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,567.0000	1,645.0000	4.978	0	0	0
23/04/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	385.0000	357.0000	(7.273)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	602.0000	557.0000	(7.475)	0	0	0
23/04/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	201.0000	187.0000	(6.965)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,888.0000	5,762.0000	(2.140)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	4,466.0000	4,575.0000	2.441	0	0	0
23/04/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,951.0000	4,058.0000	2.708	0	0	0
23/04/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	3,629.0000	3,734.0000	2.893	0	0	0
23/04/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	4,398.0000	4,275.0000	(2.797)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	427.0000	395.0000	(7.494)	0	0	0
23/04/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	182.0000	194.0000	6.593	0	0	0
23/04/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,090.0000	1,155.0000	5.963	0	0	0
23/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,886.0000	1,971.0000	4.507	0	0	0
23/04/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	637.0000	589.0000	(7.535)	0	0	0
23/04/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	1,767.0000	1,656.0000	(6.282)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	583.0000	623.0000	6.861	0	0	0
23/04/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	265.0000	246.0000	(7.170)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	776.0000	717.0000	(7.603)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,132.0000	3,232.0000	3.193	0	0	0
23/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	649.0000	601.0000	(7.396)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	208.0000	223.0000	7.212	0	0	0
23/04/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,377.0000	1,450.0000	5.301	0	0	0
23/04/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	317.0000	294.0000	(7.256)	0	0	0
23/04/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	2,104.0000	1,988.0000	(5.513)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,118.0000	1,035.0000	(7.424)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,414.0000	1,489.0000	5.304	0	0	0
23/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,231.0000	1,300.0000	5.605	0	0	0
23/04/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	119.0000	126.0000	5.882	0	0	0
23/04/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	13.0000	13.0000	-	0	0	0
23/04/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	958.0000	885.0000	(7.620)	0	0	0
23/04/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	42.0000	44.0000	4.762	0	0	0
23/04/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	327.0000	303.0000	(7.339)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,042.0000	3,142.0000	3.287	0	0	0
23/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	773.0000	823.0000	6.468	0	0	0
23/04/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,928.0000	2,806.0000	(4.167)	0	0	0
23/04/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,230.0000	6,346.0000	1.862	0	0	0
23/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	716.0000	662.0000	(7.542)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	3,402.0000	3,505.0000	3.028	0	0	0
23/04/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,023.0000	1,085.0000	6.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	287.0000	267.0000	(6.969)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	808.0000	747.0000	(7.550)	0	0	0
23/04/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	116.0000	108.0000	(6.897)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	662.0000	612.0000	(7.553)	0	0	0
23/04/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	5,993.0000	6,108.0000	1.919	0	0	0
23/04/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	30.0000	32.0000	6.667	0	0	0
23/04/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	2,148.0000	2,032.0000	(5.400)	0	0	0
23/04/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	113.0000	120.0000	6.195	0	0	0
23/04/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,643.0000	2,739.0000	3.632	0	0	0
23/04/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	378.0000	351.0000	(7.143)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,215.0000	2,305.0000	4.063	0	0	0
23/04/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,056.0000	1,120.0000	6.061	0	0	0
23/04/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,731.0000	2,827.0000	3.515	0	0	0
23/04/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,654.0000	4,765.0000	2.385	0	0	0
23/04/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	6,137.0000	6,012.0000	(2.037)	0	0	0
23/04/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	4,646.0000	4,523.0000	(2.647)	0	0	0
23/04/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	744.0000	793.0000	6.586	0	0	0
23/04/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	3,166.0000	3,044.0000	(3.853)	0	0	0
23/04/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	189.0000	177.0000	(6.349)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	897.0000	829.0000	(7.581)	0	0	0
23/04/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/04/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	862.0000	917.0000	6.381	0	0	0
23/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	979.0000	905.0000	(7.559)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	378.0000	351.0000	(7.143)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	405.0000	375.0000	(7.407)	0	0	0
23/04/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	125.0000	133.0000	6.400	0	0	0
23/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,470.0000	2,563.0000	3.765	0	0	0
23/04/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	2,060.0000	1,945.0000	(5.583)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	207.0000	193.0000	(6.763)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	233.0000	217.0000	(6.867)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,371.0000	4,481.0000	2.517	0	0	0
23/04/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,998.0000	4,105.0000	2.676	0	0	0
23/04/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	238.0000	255.0000	7.143	0	0	0
23/04/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	1,730.0000	1,621.0000	(6.301)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	792.0000	732.0000	(7.576)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	230.0000	214.0000	(6.957)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,091.0000	4,198.0000	2.615	0	0	0
23/04/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,177.0000	3,278.0000	3.179	0	0	0
23/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	475.0000	440.0000	(7.368)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	313.0000	290.0000	(7.348)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	226.0000	210.0000	(7.080)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,056.0000	1,120.0000	6.061	0	0	0
23/04/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	256.0000	238.0000	(7.031)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	195.0000	209.0000	7.179	0	0	0
23/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	979.0000	905.0000	(7.559)	0	0	0
23/04/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,267.0000	3,368.0000	3.092	0	0	0
23/04/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	219.0000	204.0000	(6.849)	0	0	0
23/04/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	625.0000	578.0000	(7.520)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,090.0000	2,178.0000	4.211	0	0	0
23/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	675.0000	624.0000	(7.556)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,184.0000	4,292.0000	2.581	0	0	0
23/04/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	635.0000	677.0000	6.614	0	0	0
23/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,340.0000	1,412.0000	5.373	0	0	0
23/04/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	1,395.0000	1,297.0000	(7.025)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	4,607.0000	4,717.0000	2.388	0	0	0
23/04/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,859.0000	3,965.0000	2.747	0	0	0
23/04/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	1,694.0000	1,585.0000	(6.434)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	244.0000	227.0000	(6.967)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	372.0000	345.0000	(7.258)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	1,070.0000	989.0000	(7.570)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,335.0000	1,240.0000	(7.116)	0	0	0
23/04/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	192.0000	179.0000	(6.771)	0	0	0
23/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,687.0000	2,783.0000	3.573	0	0	0
23/04/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	132.0000	140.0000	6.061	0	0	0
23/04/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	917.0000	847.0000	(7.634)	0	0	0
23/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	744.0000	793.0000	6.586	0	0	0
23/04/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	359.0000	385.0000	7.242	0	0	0
23/04/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	832.0000	885.0000	6.370	0	0	0
23/04/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	1,222.0000	1,133.0000	(7.283)	0	0	0
23/04/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,249.0000	1,159.0000	(7.206)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	317.0000	294.0000	(7.256)	0	0	0
23/04/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	464.0000	497.0000	7.112	0	0	0
23/04/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,132.0000	3,232.0000	3.193	0	0	0
23/04/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	1,143.0000	1,058.0000	(7.437)	0	0	0
23/04/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	399.0000	428.0000	7.268	0	0	0
23/04/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	2,017.0000	1,902.0000	(5.702)	0	0	0
23/04/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	558.0000	597.0000	6.989	0	0	0
23/04/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	1,490.0000	1,566.0000	5.101	0	0	0
23/04/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,804.0000	1,693.0000	(6.153)	0	0	0
23/04/2009	\$ / R	2010/03/15	7.90	Put	Currency Future	169.0000	181.0000	7.101	0	0	0
23/04/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	825.0000	763.0000	(7.515)	0	0	0
23/04/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	989.0000	1,051.0000	6.269	0	0	0
23/04/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	1,522.0000	1,419.0000	(6.767)	0	0	0
23/04/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,267.0000	1,337.0000	5.525	0	0	0
23/04/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,340.0000	1,412.0000	5.373	0	0	0
23/04/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	675.0000	624.0000	(7.556)	0	0	0
23/04/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	282.0000	262.0000	(7.092)	0	0	0
23/04/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	702.0000	649.0000	(7.550)	0	0	0
23/04/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	286.0000	307.0000	7.343	0	0	0
23/04/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	3,447.0000	3,550.0000	2.988	0	0	0
23/04/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	570.0000	527.0000	(7.544)	0	0	0
23/04/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,684.0000	1,766.0000	4.869	0	0	0
23/04/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,905.0000	4,012.0000	2.740	0	0	0
23/04/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	241.0000	224.0000	(7.054)	0	0	0
23/04/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	487.0000	521.0000	6.982	0	0	0
23/04/2009	\$ / R	2010/06/14			Currency Future	9.6322	9.5074	(1.296)	0.0000	0.0000	0
23/04/2009	\$ / R	2010/06/14	9.50	Call	Currency Future	1,061.0000	986.0000	(7.069)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,254.0000	1,316.0000	4.944	0	0	0
23/04/2009	\$ / R	2010/06/14	9.15	Call	Currency Future	1,208.0000	1,125.0000	(6.871)	0	0	21,978
23/04/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	886.0000	823.0000	(7.111)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.60	Put	Currency Future	990.0000	1,043.0000	5.354	0	0	0
23/04/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	1,004.0000	933.0000	(7.072)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	1,022.0000	950.0000	(7.045)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	868.0000	916.0000	5.530	0	0	0
23/04/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	773.0000	717.0000	(7.245)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	2,969.0000	3,061.0000	3.099	0	0	0
23/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,101.0000	1,024.0000	(6.994)	0	0	26,596
23/04/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,022.0000	1,076.0000	5.284	0	0	0
23/04/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	452.0000	418.0000	(7.522)	0	0	26,596
23/04/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,541.0000	1,610.0000	4.478	0	0	0
23/04/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	485.0000	449.0000	(7.423)	0	0	21,978
23/04/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	2,752.0000	2,842.0000	3.270	0	0	0
23/04/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	841.0000	781.0000	(7.134)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,359.0000	1,424.0000	4.783	0	0	0
23/04/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	1,041.0000	968.0000	(7.012)	0	0	0
23/04/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	959.0000	1,011.0000	5.422	0	0	0
23/04/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,086.0000	1,142.0000	5.157	0	0	0
23/04/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	726.0000	768.0000	5.785	0	0	0
23/04/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	928.0000	979.0000	5.496	0	0	0
23/04/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	968.0000	900.0000	(7.025)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	871.0000	809.0000	(7.118)	0	0	0
23/04/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,054.0000	1,109.0000	5.218	0	0	0
23/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,119.0000	1,176.0000	5.094	0	0	0
23/04/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	986.0000	916.0000	(7.099)	0	0	0
23/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	918.0000	853.0000	(7.081)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	827.0000	768.0000	(7.134)	0	0	0
23/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,186.0000	1,245.0000	4.975	0	0	0
23/04/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	856.0000	795.0000	(7.126)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,324.0000	1,387.0000	4.758	0	0	0
23/04/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	951.0000	884.0000	(7.045)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,467.0000	1,535.0000	4.635	0	0	0
23/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	800.0000	742.0000	(7.250)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,395.0000	1,460.0000	4.659	0	0	0
23/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,289.0000	1,351.0000	4.810	0	0	0
23/04/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	239.0000	253.0000	5.858	0	0	0
23/04/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	399.0000	369.0000	(7.519)	0	0	0
23/04/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,871.0000	1,760.0000	(5.933)	0	0	0
23/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	902.0000	838.0000	(7.095)	0	0	0
23/04/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	748.0000	694.0000	(7.219)	0	0	0
23/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	898.0000	947.0000	5.457	0	0	0
23/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	1,080.0000	1,005.0000	(6.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	439.0000	407.0000	(7.289)	0	0	0
23/04/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,057.0000	3,149.0000	3.009	0	0	0
23/04/2009	\$ / R	2010/06/14	8.15	Call	Currency Future	1,768.0000	1,660.0000	(6.109)	0	0	0
23/04/2009	\$ / R	2010/06/14	8.25	Call	Currency Future	1,702.0000	1,596.0000	(6.228)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	934.0000	868.0000	(7.066)	0	0	0
23/04/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	422.0000	391.0000	(7.346)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,152.0000	1,211.0000	5.122	0	0	0
23/04/2009	\$ / R	2010/06/14	9.45	Call	Currency Future	1,080.0000	1,005.0000	(6.944)	0	0	0
23/04/2009	\$ / R	2010/06/14	8.15	Put	Currency Future	286.0000	303.0000	5.944	0	0	0
23/04/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	839.0000	886.0000	5.602	0	0	0
23/04/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	168.0000	178.0000	5.952	0	0	0
23/04/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	2,151.0000	2,035.0000	(5.393)	0	0	0
23/04/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,190.0000	3,283.0000	2.915	0	0	0
23/04/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	1,735.0000	1,628.0000	(6.167)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.30	Put	Currency Future	810.0000	855.0000	5.556	0	0	0
23/04/2009	\$ / R	2010/06/14	6.75	Put	Currency Future	57.0000	60.0000	5.263	0	0	0
23/04/2009	\$ / R	2010/06/14	15.75	Put	Currency Future	6,288.0000	6,400.0000	1.781	0	0	0
23/04/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	3,234.0000	3,328.0000	2.907	0	0	0
23/04/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	303.0000	320.0000	5.611	0	0	0
23/04/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,186.0000	1,245.0000	4.975	0	0	0
23/04/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	918.0000	853.0000	(7.081)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,467.0000	1,535.0000	4.635	0	0	0
23/04/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	800.0000	742.0000	(7.250)	0	0	0
23/04/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	416.0000	386.0000	(7.212)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.30	Call	Currency Future	1,142.0000	1,063.0000	(6.918)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	786.0000	730.0000	(7.125)	0	0	0
23/04/2009	\$ / R	2010/06/14	7.60	Put	Currency Future	160.0000	168.0000	5.000	0	0	0
23/04/2009	\$ / R	2010/06/14	3.75	Call	Currency Future	5,887.0000	5,762.0000	(2.123)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	934.0000	868.0000	(7.066)	0	0	0
23/04/2009	\$ / R	2010/06/14	7.60	Call	Currency Future	2,192.0000	2,076.0000	(5.292)	0	0	0
23/04/2009	\$ / R	2010/06/14	11.25	Call	Currency Future	589.0000	547.0000	(7.131)	0	0	0
23/04/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	254.0000	269.0000	5.906	0	0	0
23/04/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
23/04/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	1,836.0000	1,726.0000	(5.991)	0	0	0
23/04/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
23/04/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,504.0000	1,572.0000	4.521	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,940.0000	2,817.0000	(4.184)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	1,152.0000	1,211.0000	5.122	0	0	0
23/04/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	4,402.0000	4,277.0000	(2.840)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,220.0000	1,280.0000	4.918	0	0	0
23/04/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,207.0000	2,289.0000	3.715	0	0	0
23/04/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	902.0000	838.0000	(7.095)	0	0	0
23/04/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	320.0000	339.0000	5.938	0	0	0
23/04/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,431.0000	1,497.0000	4.612	0	0	0
23/04/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	4,871.0000	4,977.0000	2.176	0	0	0
23/04/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	813.0000	755.0000	(7.134)	0	0	0
23/04/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	253.0000	234.0000	(7.510)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,616.0000	1,687.0000	4.394	0	0	0
23/04/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	1,121.0000	1,043.0000	(6.958)	0	0	0
23/04/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
23/04/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	2,110.0000	1,995.0000	(5.450)	0	0	0
23/04/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	177.0000	187.0000	5.650	0	0	0
23/04/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,220.0000	1,280.0000	4.918	0	0	0
23/04/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	1,101.0000	1,024.0000	(6.994)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	868.0000	916.0000	5.530	0	0	0
23/04/2009	\$ / R	2010/06/14	12.20	Put	Currency Future	3,013.0000	3,105.0000	3.053	0	0	0
23/04/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	445.0000	412.0000	(7.416)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,119.0000	1,176.0000	5.094	0	0	0
23/04/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	951.0000	884.0000	(7.045)	0	0	0
23/04/2009	\$ / R	2010/06/14	12.55	Call	Currency Future	405.0000	375.0000	(7.407)	0	0	0
23/04/2009	\$ / R	2010/06/14	12.55	Put	Currency Future	3,323.0000	3,417.0000	2.829	0	0	0
23/04/2009	\$ / R	2010/06/14	7.75	Put	Currency Future	187.0000	197.0000	5.348	0	0	0
23/04/2009	\$ / R	2010/06/14	7.75	Call	Currency Future	2,069.0000	1,954.0000	(5.558)	0	0	0
23/04/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	898.0000	947.0000	5.457	0	0	0
23/04/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,638.0000	1,535.0000	(6.288)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	760.0000	706.0000	(7.105)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	786.0000	730.0000	(7.125)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,289.0000	1,351.0000	4.810	0	0	0
23/04/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,504.0000	1,572.0000	4.521	0	0	0
23/04/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	1,654.0000	1,725.0000	4.293	0	0	0
23/04/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	871.0000	809.0000	(7.118)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	712.0000	661.0000	(7.163)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	1,730.0000	1,804.0000	4.277	0	0	0
23/04/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,499.0000	3,596.0000	2.772	0	0	0
23/04/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	382.0000	353.0000	(7.592)	0	0	0
23/04/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	356.0000	378.0000	6.180	0	0	0
23/04/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	3,367.0000	3,462.0000	2.822	0	0	0
23/04/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	736.0000	683.0000	(7.201)	0	0	0
23/04/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,578.0000	1,648.0000	4.436	0	0	0
23/04/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
23/04/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	638.0000	592.0000	(7.210)	0	0	0
23/04/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	3,173.0000	3,049.0000	(3.908)	0	0	0
23/04/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
23/04/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	2,006.0000	2,085.0000	3.938	0	0	0
23/04/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	411.0000	380.0000	(7.543)	0	0	0
23/04/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	271.0000	251.0000	(7.380)	0	0	0
23/04/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,053.0000	6,165.0000	1.850	0	0	0
23/04/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	186.0000	172.0000	(7.527)	0	0	0
23/04/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	4,638.0000	4,743.0000	2.264	0	0	0
23/04/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,279.0000	3,373.0000	2.867	0	0	0
23/04/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	6,136.0000	6,011.0000	(2.037)	0	0	0
23/04/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	4,649.0000	4,524.0000	(2.689)	0	0	0
23/04/2009	£ / R	2009/06/12			Currency Future	13.4021	13.2193	(1.364)	13.1500	13.0700	17,136
23/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,157.0000	1,306.0000	12.878	0	0	0
23/04/2009	£ / R	2009/06/12	17.50	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
23/04/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,513.0000	1,669.0000	10.311	0	0	0
23/04/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,278.0000	3,450.0000	5.247	0	0	0
23/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/04/2009	£ / R	2009/06/12	19.25	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
23/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,212.0000	2,374.0000	7.324	0	0	0
23/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	274.0000	219.0000	(20.073)	0	0	0
23/04/2009	£ / R	2009/06/12	17.80	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
23/04/2009	£ / R	2009/06/12	11.95	Put	Currency Future	24.0000	63.0000	162.500	0	0	0
23/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	78.0000	55.0000	(29.487)	0	0	0
23/04/2009	£ / R	2009/06/12	17.45	Put	Currency Future	4,065.0000	4,243.0000	4.379	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,004.0000	5,188.0000	3.677	0	0	0
23/04/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,799.0000	5,985.0000	3.207	0	0	0
23/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,500.0000	2,664.0000	6.560	0	0	0
23/04/2009	£ / R	2009/06/12	17.50	Put	Currency Future	4,115.0000	4,293.0000	4.326	0	0	0
23/04/2009	£ / R	2009/06/12	11.95	Call	Currency Future	1,476.0000	1,333.0000	(9.688)	0	0	0
23/04/2009	£ / R	2009/06/12	15.50	Put	Currency Future	2,164.0000	2,326.0000	7.486	0	0	0
23/04/2009	£ / R	2009/06/12	16.85	Call	Currency Future	26.0000	17.0000	(34.615)	0	0	0
23/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
23/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	64.0000	44.0000	(31.250)	0	0	0
23/04/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,856.0000	5,039.0000	3.769	0	0	0
23/04/2009	£ / R	2009/06/12	10.45	Put	Currency Future	2.0000	10.0000	400.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	115.0000	88.0000	(23.478)	0	0	0
23/04/2009	£ / R	2009/06/12	16.65	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
23/04/2009	£ / R	2009/06/12	19.90	Put	Currency Future	6,498.0000	6,683.0000	2.847	0	0	0
23/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,450.0000	5,636.0000	3.413	0	0	0
23/04/2009	£ / R	2009/06/12	18.25	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/04/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,952.0000	5,769.0000	(3.075)	0	0	0
23/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,975.0000	2,135.0000	8.101	0	0	0
23/04/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,180.0000	3,351.0000	5.377	0	0	0
23/04/2009	£ / R	2009/06/12	12.40	Put	Currency Future	73.0000	129.0000	76.712	0	0	0
23/04/2009	£ / R	2009/06/12	19.20	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	111.0000	84.0000	(24.324)	0	0	0
23/04/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,412.0000	4,591.0000	4.057	0	0	0
23/04/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,452.0000	4,271.0000	(4.066)	0	0	0
23/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	53.0000	35.0000	(33.962)	0	0	0
23/04/2009	£ / R	2009/06/12	16.55	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
23/04/2009	£ / R	2009/06/12	19.90	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
23/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,650.0000	5,836.0000	3.292	0	0	0
23/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	52.0000	34.0000	(34.615)	0	0	0
23/04/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,954.0000	5,138.0000	3.714	0	0	0
23/04/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,954.0000	2,779.0000	(5.924)	0	0	0
23/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	87.0000	63.0000	(27.586)	0	0	0
23/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	41.0000	25.0000	(39.024)	0	0	0
23/04/2009	£ / R	2009/06/12	12.40	Call	Currency Future	1,075.0000	949.0000	(11.721)	0	0	0
23/04/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,849.0000	6,035.0000	3.180	0	0	0
23/04/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,882.0000	2,041.0000	8.448	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R 2009/06/12	18.40	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/04/2009	£ / R 2009/06/12	8.95	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
23/04/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,835.0000	1,994.0000	8.665	0	0	0
23/04/2009	£ / R 2009/06/12	16.85	Put	Currency Future	3,474.0000	3,648.0000	5.009	0	0	0
23/04/2009	£ / R 2009/06/12	9.40	Call	Currency Future	4,002.0000	3,822.0000	(4.498)	0	0	0
23/04/2009	£ / R 2009/06/12	19.05	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R 2009/06/12	15.20	Call	Currency Future	84.0000	60.0000	(28.571)	0	0	0
23/04/2009	£ / R 2009/06/12	14.40	Call	Currency Future	159.0000	125.0000	(21.384)	0	0	0
23/04/2009	£ / R 2009/06/12	18.40	Put	Currency Future	5,004.0000	5,188.0000	3.677	0	0	0
23/04/2009	£ / R 2009/06/12	15.55	Call	Currency Future	64.0000	44.0000	(31.250)	0	0	0
23/04/2009	£ / R 2009/06/12	13.65	Call	Currency Future	316.0000	254.0000	(19.620)	0	0	0
23/04/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,693.0000	2,859.0000	6.164	0	0	0
23/04/2009	£ / R 2009/06/12	10.90	Call	Currency Future	2,506.0000	2,336.0000	(6.784)	0	0	0
23/04/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,699.0000	5,886.0000	3.281	0	0	0
23/04/2009	£ / R 2009/06/12	13.80	Put	Currency Future	672.0000	800.0000	19.048	0	0	0
23/04/2009	£ / R 2009/06/12	19.15	Call	Currency Future	1.0000	5.0000	400.000	0	0	0
23/04/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,451.0000	2,616.0000	6.732	0	0	0
23/04/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,839.0000	3,006.0000	5.882	0	0	0
23/04/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,103.0000	5,287.0000	3.606	0	0	0
23/04/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,790.0000	2,957.0000	5.986	0	0	0
23/04/2009	£ / R 2009/06/12	19.00	Put	Currency Future	5,600.0000	5,786.0000	3.321	0	0	0
23/04/2009	£ / R 2009/06/12	15.55	Put	Currency Future	2,212.0000	2,374.0000	7.324	0	0	0
23/04/2009	£ / R 2009/06/12	16.95	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
23/04/2009	£ / R 2009/06/12	18.70	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
23/04/2009	£ / R 2009/06/12	13.75	Call	Currency Future	287.0000	230.0000	(19.861)	0	0	0
23/04/2009	£ / R 2009/06/12	18.35	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
23/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	50.0000	32.0000	(36.000)	0	0	0
23/04/2009	£ / R 2009/06/12	16.95	Put	Currency Future	3,572.0000	3,747.0000	4.899	0	0	0
23/04/2009	£ / R 2009/06/12	18.70	Put	Currency Future	5,301.0000	5,487.0000	3.509	0	0	0
23/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	50.0000	32.0000	(36.000)	0	0	0
23/04/2009	£ / R 2009/06/12	19.00	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R 2009/06/12	15.50	Call	Currency Future	67.0000	46.0000	(31.343)	0	0	0
23/04/2009	£ / R 2009/06/12	17.65	Put	Currency Future	4,263.0000	4,442.0000	4.199	0	0	0
23/04/2009	£ / R 2009/06/12	18.50	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/04/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,548.0000	2,713.0000	6.476	0	0	0
23/04/2009	£ / R 2009/06/12	18.80	Call	Currency Future	3.0000	6.0000	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
23/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,548.0000	2,713.0000	6.476	0	0	0
23/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
23/04/2009	£ / R	2009/06/12	18.90	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,559.0000	1,714.0000	9.942	0	0	0
23/04/2009	£ / R	2009/06/12	18.80	Put	Currency Future	5,401.0000	5,586.0000	3.425	0	0	0
23/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,307.0000	2,471.0000	7.109	0	0	0
23/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	564.0000	685.0000	21.454	0	0	0
23/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,966.0000	4,144.0000	4.488	0	0	0
23/04/2009	£ / R	2009/06/12	19.10	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
23/04/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,749.0000	5,936.0000	3.253	0	0	0
23/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	60.0000	40.0000	(33.333)	0	0	0
23/04/2009	£ / R	2009/06/12	17.45	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
23/04/2009	£ / R	2009/06/12	18.60	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
23/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	75.0000	52.0000	(30.667)	0	0	0
23/04/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,671.0000	3,846.0000	4.767	0	0	0
23/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,070.0000	2,231.0000	7.778	0	0	0
23/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,474.0000	3,648.0000	5.009	0	0	0
23/04/2009	£ / R	2009/06/12	18.90	Put	Currency Future	5,500.0000	5,686.0000	3.382	0	0	0
23/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	946.0000	1,088.0000	15.011	0	0	0
23/04/2009	£ / R	2009/06/12	16.45	Call	Currency Future	35.0000	21.0000	(40.000)	0	0	0
23/04/2009	£ / R	2009/06/12	18.75	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
23/04/2009	£ / R	2009/06/12	16.85	Call	Currency Future	26.0000	17.0000	(34.615)	0	0	0
23/04/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,202.0000	5,387.0000	3.556	0	0	0
23/04/2009	£ / R	2009/06/12	15.70	Call	Currency Future	57.0000	38.0000	(33.333)	0	0	0
23/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,975.0000	2,135.0000	8.101	0	0	0
23/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,985.0000	3,154.0000	5.662	0	0	0
23/04/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,949.0000	6,135.0000	3.127	0	0	0
23/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	95.0000	69.0000	(27.368)	0	0	0
23/04/2009	£ / R	2009/06/12	13.75	Put	Currency Future	635.0000	761.0000	19.843	0	0	0
23/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	41.0000	25.0000	(39.024)	0	0	0
23/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
23/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	37.0000	23.0000	(37.838)	0	0	0
23/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,252.0000	5,437.0000	3.522	0	0	0
23/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,839.0000	3,006.0000	5.882	0	0	0
23/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,451.0000	2,616.0000	6.732	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	249.0000	199.0000	(20.080)	0	0	0
23/04/2009	£ / R	2009/06/12	17.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
23/04/2009	£ / R	2009/06/12	17.85	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
23/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,743.0000	1,900.0000	9.007	0	0	0
23/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	865.0000	1,003.0000	15.954	0	0	0
23/04/2009	£ / R	2009/06/12	16.50	Put	Currency Future	3,132.0000	3,301.0000	5.396	0	0	0
23/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,936.0000	3,104.0000	5.722	0	0	0
23/04/2009	£ / R	2009/06/12	17.55	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
23/04/2009	£ / R	2009/06/12	10.90	Put	Currency Future	4.0000	16.0000	300.000	0	0	0
23/04/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,461.0000	4,641.0000	4.035	0	0	0
23/04/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,117.0000	2,279.0000	7.652	0	0	0
23/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	217.0000	172.0000	(20.737)	0	0	0
23/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
23/04/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,423.0000	1,578.0000	10.892	0	0	0
23/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	53.0000	35.0000	(33.962)	0	0	0
23/04/2009	£ / R	2009/06/12	13.60	Put	Currency Future	529.0000	648.0000	22.495	0	0	0
23/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,164.0000	4,342.0000	4.275	0	0	0
23/04/2009	£ / R	2009/06/12	19.35	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	865.0000	1,003.0000	15.954	0	0	0
23/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	36.0000	22.0000	(38.889)	0	0	0
23/04/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,868.0000	4,044.0000	4.550	0	0	0
23/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,790.0000	2,957.0000	5.986	0	0	0
23/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	217.0000	172.0000	(20.737)	0	0	0
23/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	60.0000	40.0000	(33.333)	0	0	0
23/04/2009	£ / R	2009/06/12	14.25	Call	Currency Future	181.0000	143.0000	(20.994)	0	0	0
23/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,034.0000	3,203.0000	5.570	0	0	0
23/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	130.0000	101.0000	(22.308)	0	0	0
23/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	72.0000	50.0000	(30.556)	0	0	0
23/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
23/04/2009	£ / R	2009/06/12	18.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
23/04/2009	£ / R	2009/06/12	15.75	Call	Currency Future	55.0000	37.0000	(32.727)	0	0	0
23/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,378.0000	1,532.0000	11.176	0	0	0
23/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	91.0000	66.0000	(27.473)	0	0	0
23/04/2009	£ / R	2009/06/12	13.60	Call	Currency Future	331.0000	267.0000	(19.335)	0	0	0
23/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,720.0000	3,895.0000	4.704	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,659.0000	4,840.0000	3.885	0	0	0
23/04/2009	£ / R	2009/06/12	13.95	Put	Currency Future	786.0000	920.0000	17.048	0	0	0
23/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,023.0000	2,183.0000	7.909	0	0	0
23/04/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,403.0000	2,567.0000	6.825	0	0	0
23/04/2009	£ / R	2009/06/12	14.70	Call	Currency Future	125.0000	97.0000	(22.400)	0	0	0
23/04/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,351.0000	5,537.0000	3.476	0	0	0
23/04/2009	£ / R	2009/06/12	16.05	Call	Currency Future	45.0000	29.0000	(35.556)	0	0	0
23/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,561.0000	4,740.0000	3.925	0	0	0
23/04/2009	£ / R	2009/06/12	13.95	Call	Currency Future	238.0000	190.0000	(20.168)	0	0	0
23/04/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,114.0000	1,262.0000	13.285	0	0	0
23/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	107.0000	80.0000	(25.234)	0	0	0
23/04/2009	£ / R	2009/06/12	16.50	Call	Currency Future	34.0000	21.0000	(38.235)	0	0	0
23/04/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,651.0000	1,807.0000	9.449	0	0	0
23/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,789.0000	1,947.0000	8.832	0	0	0
23/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,523.0000	3,697.0000	4.939	0	0	0
23/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,650.0000	5,836.0000	3.292	0	0	0
23/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,023.0000	2,183.0000	7.909	0	0	0
23/04/2009	£ / R	2009/06/12	14.45	Call	Currency Future	153.0000	120.0000	(21.569)	0	0	0
23/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
23/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	78.0000	55.0000	(29.487)	0	0	0
23/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
23/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,333.0000	1,486.0000	11.478	0	0	0
23/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	72.0000	50.0000	(30.556)	0	0	0
23/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	62.0000	42.0000	(32.258)	0	0	0
23/04/2009	£ / R	2009/06/12	17.25	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
23/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	747.0000	880.0000	17.805	0	0	0
23/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,034.0000	3,203.0000	5.570	0	0	0
23/04/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	3.0000	100.000	0	0	0
23/04/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,550.0000	5,736.0000	3.351	0	0	0
23/04/2009	£ / R	2009/06/12	14.00	Put	Currency Future	825.0000	961.0000	16.485	0	0	0
23/04/2009	£ / R	2009/06/12	13.70	Call	Currency Future	301.0000	242.0000	(19.601)	0	0	0
23/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	75.0000	52.0000	(30.667)	0	0	0
23/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,070.0000	2,231.0000	7.778	0	0	0
23/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,260.0000	2,423.0000	7.212	0	0	0
23/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	403.0000	327.0000	(18.859)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	36.0000	22.0000	(38.889)	0	0	0
23/04/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,502.0000	5,319.0000	(3.326)	0	0	0
23/04/2009	£ / R	2009/06/12	18.55	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,029.0000	1,174.0000	14.091	0	0	0
23/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,741.0000	2,908.0000	6.093	0	0	0
23/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,559.0000	1,714.0000	9.942	0	0	0
23/04/2009	£ / R	2009/06/12	15.95	Call	Currency Future	48.0000	31.0000	(35.417)	0	0	0
23/04/2009	£ / R	2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,152.0000	5,337.0000	3.591	0	0	0
23/04/2009	£ / R	2009/06/12	13.70	Put	Currency Future	599.0000	723.0000	20.701	0	0	0
23/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,835.0000	1,994.0000	8.665	0	0	0
23/04/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,201.0000	1,351.0000	12.490	0	0	0
23/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	37.0000	23.0000	(37.838)	0	0	0
23/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	111.0000	84.0000	(24.324)	0	0	0
23/04/2009	£ / R	2009/06/12	13.45	Call	Currency Future	384.0000	311.0000	(19.010)	0	0	0
23/04/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,596.0000	2,762.0000	6.394	0	0	0
23/04/2009	£ / R	2009/06/12	14.55	Call	Currency Future	141.0000	110.0000	(21.986)	0	0	0
23/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,333.0000	1,486.0000	11.478	0	0	0
23/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	47.0000	30.0000	(36.170)	0	0	0
23/04/2009	£ / R	2009/06/12	13.45	Put	Currency Future	432.0000	542.0000	25.463	0	0	0
23/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,425.0000	3,598.0000	5.051	0	0	0
23/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,289.0000	1,441.0000	11.792	0	0	0
23/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,252.0000	5,437.0000	3.522	0	0	0
23/04/2009	£ / R	2009/06/12	14.00	Call	Currency Future	227.0000	181.0000	(20.264)	0	0	0
23/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	87.0000	63.0000	(27.586)	0	0	0
23/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	135.0000	105.0000	(22.222)	0	0	0
23/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,644.0000	2,810.0000	6.278	0	0	0
23/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,513.0000	1,669.0000	10.311	0	0	0
23/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	401.0000	508.0000	26.683	0	0	0
23/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
23/04/2009	£ / R	2009/06/12	16.45	Call	Currency Future	35.0000	21.0000	(40.000)	0	0	0
23/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	3.0000	6.0000	100.000	0	0	0
23/04/2009	£ / R	2009/06/12	15.25	Call	Currency Future	81.0000	57.0000	(29.630)	0	0	0
23/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,605.0000	1,761.0000	9.720	0	0	0
23/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,985.0000	3,154.0000	5.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	115.0000	88.0000	(23.478)	0	0	0
23/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
23/04/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,053.0000	5,238.0000	3.661	0	0	0
23/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	747.0000	880.0000	17.805	0	0	0
23/04/2009	£ / R	2009/06/12	15.45	Call	Currency Future	69.0000	48.0000	(30.435)	0	0	0
23/04/2009	£ / R	2009/06/12	14.75	Call	Currency Future	120.0000	92.0000	(23.333)	0	0	0
23/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,229.0000	3,400.0000	5.296	0	0	0
23/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,644.0000	2,810.0000	6.278	0	0	0
23/04/2009	£ / R	2009/06/12	18.95	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	249.0000	199.0000	(20.080)	0	0	0
23/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,307.0000	2,471.0000	7.109	0	0	0
23/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
23/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,936.0000	3,104.0000	5.722	0	0	0
23/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	52.0000	34.0000	(34.615)	0	0	0
23/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,450.0000	5,636.0000	3.413	0	0	0
23/04/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,327.0000	3,499.0000	5.170	0	0	0
23/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,229.0000	3,400.0000	5.296	0	0	0
23/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,500.0000	2,664.0000	6.560	0	0	0
23/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,757.0000	4,939.0000	3.826	0	0	0
23/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	709.0000	840.0000	18.477	0	0	0
23/04/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,887.0000	3,055.0000	5.819	0	0	0
23/04/2009	£ / R	2009/06/12	14.95	Call	Currency Future	103.0000	76.0000	(26.214)	0	0	0
23/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	31.0000	20.0000	(35.484)	0	0	0
23/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,083.0000	3,252.0000	5.482	0	0	0
23/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/04/2009	£ / R	2009/06/12	14.20	Call	Currency Future	190.0000	150.0000	(21.053)	0	0	0
23/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	198.0000	157.0000	(20.707)	0	0	0
23/04/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,468.0000	1,623.0000	10.559	0	0	0
23/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
23/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
23/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,561.0000	4,740.0000	3.925	0	0	0
23/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	946.0000	1,088.0000	15.011	0	0	0
23/04/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,929.0000	2,088.0000	8.243	0	0	0
23/04/2009	£ / R	2009/06/12	14.10	Put	Currency Future	905.0000	1,045.0000	15.470	0	0	0
23/04/2009	£ / R	2009/06/12	16.70	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
23/04/2009	£ / R	2009/06/12	13.35	Call	Currency Future	427.0000	344.0000	(19.438)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,741.0000	2,908.0000	6.093	0	0	0
23/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	198.0000	157.0000	(20.707)	0	0	0
23/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	261.0000	209.0000	(19.923)	0	0	0
23/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,966.0000	4,144.0000	4.488	0	0	0
23/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	166.0000	131.0000	(21.084)	0	0	0
23/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,072.0000	1,218.0000	13.619	0	0	0
23/04/2009	£ / R	2009/06/12	16.80	Put	Currency Future	3,425.0000	3,598.0000	5.051	0	0	0
23/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,289.0000	1,441.0000	11.792	0	0	0
23/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	50.0000	32.0000	(36.000)	0	0	0
23/04/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,053.0000	5,238.0000	3.661	0	0	0
23/04/2009	£ / R	2009/06/12	14.20	Put	Currency Future	988.0000	1,131.0000	14.474	0	0	0
23/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
23/04/2009	£ / R	2009/06/12	14.10	Call	Currency Future	207.0000	165.0000	(20.290)	0	0	0
23/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,769.0000	3,945.0000	4.670	0	0	0
23/04/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,671.0000	3,846.0000	4.767	0	0	0
23/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	130.0000	101.0000	(22.308)	0	0	0
23/04/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,355.0000	2,519.0000	6.964	0	0	0
23/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,164.0000	4,342.0000	4.275	0	0	0
23/04/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,245.0000	1,395.0000	12.048	0	0	0
23/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,378.0000	1,532.0000	11.176	0	0	0
23/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
23/04/2009	£ / R	2009/06/12	17.55	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
23/04/2009	£ / R	2009/06/12	14.50	Call	Currency Future	147.0000	115.0000	(21.769)	0	0	0
23/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,083.0000	3,252.0000	5.482	0	0	0
23/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	107.0000	80.0000	(25.234)	0	0	0
23/04/2009	£ / R	2009/06/12	13.35	Put	Currency Future	375.0000	475.0000	26.667	0	0	0
23/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
23/04/2009	£ / R	2009/06/12	16.25	Call	Currency Future	40.0000	24.0000	(40.000)	0	0	0
23/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,743.0000	1,900.0000	9.007	0	0	0
23/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
23/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	135.0000	105.0000	(22.222)	0	0	0
23/04/2009	£ / R	2009/06/12	16.75	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
23/04/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,697.0000	1,853.0000	9.193	0	0	0
23/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
23/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	174.0000	137.0000	(21.264)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,260.0000	2,423.0000	7.212	0	0	0
23/04/2009	£ / R	2009/06/12	15.00	Call	Currency Future	99.0000	73.0000	(26.263)	0	0	0
23/04/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,214.0000	4,392.0000	4.224	0	0	0
23/04/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,376.0000	3,549.0000	5.124	0	0	0
23/04/2009	£ / R	2009/06/12	17.70	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
23/04/2009	£ / R	2009/06/12	16.90	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
23/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	62.0000	42.0000	(32.258)	0	0	0
23/04/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,313.0000	4,492.0000	4.150	0	0	0
23/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,523.0000	3,697.0000	4.939	0	0	0
23/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
23/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
23/04/2009	£ / R	2009/06/12	17.00	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
23/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,757.0000	4,939.0000	3.826	0	0	0
23/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	91.0000	66.0000	(27.473)	0	0	0
23/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,511.0000	4,690.0000	3.968	0	0	0
23/04/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,621.0000	3,796.0000	4.833	0	0	0
23/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,789.0000	1,947.0000	8.832	0	0	0
23/04/2009	£ / R	2009/06/12	17.60	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
23/04/2009	£ / R	2009/06/12	16.90	Call	Currency Future	25.0000	16.0000	(36.000)	0	0	0
23/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/04/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,610.0000	4,790.0000	3.905	0	0	0
23/04/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,327.0000	3,499.0000	5.170	0	0	0
23/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,605.0000	1,761.0000	9.720	0	0	0
23/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,769.0000	3,945.0000	4.670	0	0	0
23/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,548.0000	2,713.0000	6.476	0	0	0
23/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,016.0000	4,193.0000	4.407	0	0	0
23/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	47.0000	30.0000	(36.170)	0	0	0
23/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	95.0000	69.0000	(27.368)	0	0	0
23/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	18.0000	13.0000	(27.778)	0	0	0
23/04/2009	£ / R	2009/06/12	16.70	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
23/04/2009	£ / R	2009/06/12	13.25	Put	Currency Future	327.0000	412.0000	25.994	0	0	0
23/04/2009	£ / R	2009/06/12	13.20	Call	Currency Future	507.0000	401.0000	(20.907)	0	0	0
23/04/2009	£ / R	2009/06/12	14.55	Call	Currency Future	141.0000	110.0000	(21.986)	0	0	0
23/04/2009	£ / R	2009/06/12	13.20	Put	Currency Future	305.0000	382.0000	25.246	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,157.0000	1,306.0000	12.878	0	0	0
23/04/2009	£ / R 2009/06/12	14.40	Call	Currency Future	159.0000	125.0000	(21.384)	0	0	0
23/04/2009	£ / R 2009/06/12	19.40	Put	Currency Future	5,999.0000	6,185.0000	3.101	0	0	0
23/04/2009	£ / R 2009/06/12	13.25	Call	Currency Future	479.0000	381.0000	(20.459)	0	0	0
23/04/2009	£ / R 2009/06/12	19.55	Put	Currency Future	6,148.0000	6,334.0000	3.025	0	0	0
23/04/2009	£ / R 2009/06/12	13.55	Call	Currency Future	348.0000	281.0000	(19.253)	0	0	0
23/04/2009	£ / R 2009/06/12	19.55	Call	Currency Future	1.0000	3.0000	200.000	0	0	0
23/04/2009	£ / R 2009/06/12	19.45	Put	Currency Future	6,049.0000	6,234.0000	3.058	0	0	0
23/04/2009	£ / R 2009/06/12	18.10	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/04/2009	£ / R 2009/06/12	18.90	Call	Currency Future	2.0000	5.0000	150.000	0	0	0
23/04/2009	£ / R 2009/06/12	13.30	Call	Currency Future	453.0000	362.0000	(20.088)	0	0	0
23/04/2009	£ / R 2009/06/12	19.30	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
23/04/2009	£ / R 2009/06/12	13.40	Call	Currency Future	403.0000	327.0000	(18.859)	0	0	0
23/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,500.0000	5,686.0000	3.382	0	0	0
23/04/2009	£ / R 2009/06/12	19.40	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
23/04/2009	£ / R 2009/06/12	19.30	Put	Currency Future	5,899.0000	6,085.0000	3.153	0	0	0
23/04/2009	£ / R 2009/06/12	18.10	Put	Currency Future	4,708.0000	4,889.0000	3.845	0	0	0
23/04/2009	£ / R 2009/06/12	18.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
23/04/2009	£ / R 2009/06/12	18.20	Put	Currency Future	4,806.0000	4,989.0000	3.808	0	0	0
23/04/2009	£ / R 2009/06/12	13.40	Put	Currency Future	401.0000	508.0000	26.683	0	0	0
23/04/2009	£ / R 2009/06/12	17.40	Put	Currency Future	4,016.0000	4,193.0000	4.407	0	0	0
23/04/2009	£ / R 2009/06/12	13.30	Put	Currency Future	351.0000	443.0000	26.211	0	0	0
23/04/2009	£ / R 2009/06/12	17.90	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
23/04/2009	£ / R 2009/06/12	17.90	Put	Currency Future	4,511.0000	4,690.0000	3.968	0	0	0
23/04/2009	£ / R 2009/06/12	16.65	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
23/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,278.0000	3,450.0000	5.247	0	0	0
23/04/2009	£ / R 2009/06/12	18.20	Call	Currency Future	8.0000	8.0000	-	0	0	0
23/04/2009	£ / R 2009/06/12	13.55	Put	Currency Future	496.0000	612.0000	23.387	0	0	0
23/04/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,917.0000	4,094.0000	4.519	0	0	0
23/04/2009	£ / R 2009/06/12	19.45	Call	Currency Future	1.0000	4.0000	300.000	0	0	0
23/04/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,818.0000	3,995.0000	4.636	0	0	0
23/04/2009	£ / R 2009/06/12	17.20	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
23/04/2009	£ / R 2009/06/12	17.30	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
23/04/2009	£ / R 2009/06/12	17.10	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
23/04/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,720.0000	3,895.0000	4.704	0	0	0
23/04/2009	£ / R 2009/06/12	13.50	Call	Currency Future	365.0000	296.0000	(18.904)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/06/12	13.50	Put	Currency Future	463.0000	576.0000	24.406	0	0	0
23/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	274.0000	219.0000	(20.073)	0	0	0
23/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	672.0000	800.0000	19.048	0	0	0
23/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	316.0000	254.0000	(19.620)	0	0	0
23/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	564.0000	685.0000	21.454	0	0	0
23/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	496.0000	612.0000	23.387	0	0	0
23/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	348.0000	281.0000	(19.253)	0	0	0
23/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	174.0000	137.0000	(21.264)	0	0	0
23/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,072.0000	1,218.0000	13.619	0	0	0
23/04/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,114.0000	1,262.0000	13.285	0	0	0
23/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	166.0000	131.0000	(21.084)	0	0	0
23/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	709.0000	840.0000	18.477	0	0	0
23/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	261.0000	209.0000	(19.923)	0	0	0
23/04/2009	£ / R	2009/09/14			Currency Future	13.6036	13.4186	(1.360)	13.2900	13.2900	3,471
23/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,239.0000	2,392.0000	6.833	0	0	0
23/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,288.0000	1,424.0000	10.559	0	0	0
23/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	629.0000	566.0000	(10.016)	0	0	0
23/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,239.0000	2,392.0000	6.833	0	0	0
23/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	925.0000	1,048.0000	13.297	0	0	0
23/04/2009	£ / R	2009/09/14	15.85	Call	Currency Future	257.0000	228.0000	(11.284)	0	0	0
23/04/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,109.0000	2,260.0000	7.160	0	0	0
23/04/2009	£ / R	2009/09/14	8.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	293.0000	260.0000	(11.263)	0	0	0
23/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	409.0000	368.0000	(10.024)	0	0	0
23/04/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,504.0000	2,660.0000	6.230	0	0	0
23/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	263.0000	233.0000	(11.407)	0	0	0
23/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,605.0000	1,750.0000	9.034	0	0	0
23/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	366.0000	328.0000	(10.383)	0	0	0
23/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,024.0000	2,173.0000	7.362	0	0	0
23/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	293.0000	260.0000	(11.263)	0	0	0
23/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	328.0000	292.0000	(10.976)	0	0	0
23/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	569.0000	513.0000	(9.842)	0	0	0
23/04/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,415.0000	2,570.0000	6.418	0	0	0
23/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	313.0000	278.0000	(11.182)	0	0	0
23/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,654.0000	4,812.0000	3.395	0	0	0
23/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,548.0000	2,705.0000	6.162	0	0	0
23/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,459.0000	2,615.0000	6.344	0	0	0
23/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	555.0000	500.0000	(9.910)	0	0	0
23/04/2009	£ / R	2009/09/14	19.65	Call	Currency Future	65.0000	27.0000	(58.462)	0	0	0
23/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,813.0000	1,959.0000	8.053	0	0	0
23/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	516.0000	465.0000	(9.884)	0	0	0
23/04/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,459.0000	4,286.0000	(3.880)	0	0	0
23/04/2009	£ / R	2009/09/14	15.95	Call	Currency Future	247.0000	219.0000	(11.336)	0	0	0
23/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	492.0000	443.0000	(9.959)	0	0	0
23/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,897.0000	2,044.0000	7.749	0	0	0
23/04/2009	£ / R	2009/09/14	7.65	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/04/2009	£ / R	2009/09/14	15.75	Call	Currency Future	268.0000	238.0000	(11.194)	0	0	0
23/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	351.0000	313.0000	(10.826)	0	0	0
23/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,213.0000	1,346.0000	10.965	0	0	0
23/04/2009	£ / R	2009/09/14	7.65	Call	Currency Future	5,955.0000	5,769.0000	(3.123)	0	0	0
23/04/2009	£ / R	2009/09/14	16.05	Call	Currency Future	237.0000	210.0000	(11.392)	0	0	0
23/04/2009	£ / R	2009/09/14	16.30	Call	Currency Future	214.0000	189.0000	(11.682)	0	0	0
23/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,484.0000	1,626.0000	9.569	0	0	0
23/04/2009	£ / R	2009/09/14	13.95	Call	Currency Future	613.0000	552.0000	(9.951)	0	0	0
23/04/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,111.0000	6,258.0000	2.405	0	0	0
23/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	252.0000	223.0000	(11.508)	0	0	0
23/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	438.0000	394.0000	(10.046)	0	0	0
23/04/2009	£ / R	2009/09/14	14.00	Put	Currency Future	995.0000	1,120.0000	12.563	0	0	0
23/04/2009	£ / R	2009/09/14	10.65	Call	Currency Future	2,971.0000	2,822.0000	(5.015)	0	0	0
23/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,548.0000	2,705.0000	6.162	0	0	0
23/04/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,910.0000	3,071.0000	5.533	0	0	0
23/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,102.0000	1,231.0000	11.706	0	0	0
23/04/2009	£ / R	2009/09/14	13.95	Put	Currency Future	960.0000	1,084.0000	12.917	0	0	0
23/04/2009	£ / R	2009/09/14	9.15	Put	Currency Future	5.0000	17.0000	240.000	0	0	0
23/04/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,593.0000	2,750.0000	6.055	0	0	0
23/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	492.0000	443.0000	(9.959)	0	0	0
23/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	555.0000	500.0000	(9.910)	0	0	0
23/04/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,605.0000	1,460.0000	(9.034)	0	0	0
23/04/2009	£ / R	2009/09/14	9.60	Call	Currency Future	4,011.0000	3,843.0000	(4.188)	0	0	0
23/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,459.0000	2,615.0000	6.344	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,288.0000	1,424.0000	10.559	0	0	0
23/04/2009	£ / R 2009/09/14	14.00	Call	Currency Future	598.0000	539.0000	(9.866)	0	0	0
23/04/2009	£ / R 2009/09/14	18.15	Call	Currency Future	108.0000	81.0000	(25.000)	0	0	0
23/04/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,638.0000	2,796.0000	5.989	0	0	0
23/04/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,175.0000	1,308.0000	11.319	0	0	0
23/04/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,327.0000	2,480.0000	6.575	0	0	0
23/04/2009	£ / R 2009/09/14	14.55	Call	Currency Future	458.0000	413.0000	(9.825)	0	0	0
23/04/2009	£ / R 2009/09/14	10.65	Put	Currency Future	17.0000	53.0000	211.765	0	0	0
23/04/2009	£ / R 2009/09/14	13.65	Put	Currency Future	761.0000	875.0000	14.980	0	0	0
23/04/2009	£ / R 2009/09/14	15.80	Call	Currency Future	263.0000	233.0000	(11.407)	0	0	0
23/04/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,233.0000	3,394.0000	4.980	0	0	0
23/04/2009	£ / R 2009/09/14	15.40	Call	Currency Future	313.0000	278.0000	(11.182)	0	0	0
23/04/2009	£ / R 2009/09/14	14.25	Call	Currency Future	529.0000	476.0000	(10.019)	0	0	0
23/04/2009	£ / R 2009/09/14	15.65	Call	Currency Future	280.0000	249.0000	(11.071)	0	0	0
23/04/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,102.0000	1,231.0000	11.706	0	0	0
23/04/2009	£ / R 2009/09/14	12.15	Put	Currency Future	152.0000	192.0000	26.316	0	0	0
23/04/2009	£ / R 2009/09/14	11.10	Put	Currency Future	36.0000	74.0000	105.556	0	0	0
23/04/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,683.0000	2,841.0000	5.889	0	0	0
23/04/2009	£ / R 2009/09/14	16.65	Call	Currency Future	187.0000	162.0000	(13.369)	0	0	0
23/04/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,540.0000	2,392.0000	(5.827)	0	0	0
23/04/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,066.0000	1,194.0000	12.008	0	0	0
23/04/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,728.0000	2,887.0000	5.828	0	0	0
23/04/2009	£ / R 2009/09/14	12.60	Call	Currency Future	1,280.0000	1,154.0000	(9.844)	0	0	0
23/04/2009	£ / R 2009/09/14	16.10	Call	Currency Future	232.0000	205.0000	(11.638)	0	0	0
23/04/2009	£ / R 2009/09/14	15.70	Call	Currency Future	274.0000	244.0000	(10.949)	0	0	0
23/04/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,444.0000	1,585.0000	9.765	0	0	0
23/04/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,405.0000	1,544.0000	9.893	0	0	0
23/04/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,687.0000	1,834.0000	8.714	0	0	0
23/04/2009	£ / R 2009/09/14	12.60	Put	Currency Future	276.0000	335.0000	21.377	0	0	0
23/04/2009	£ / R 2009/09/14	13.65	Call	Currency Future	715.0000	644.0000	(9.930)	0	0	0
23/04/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,109.0000	2,260.0000	7.160	0	0	0
23/04/2009	£ / R 2009/09/14	14.60	Call	Currency Future	448.0000	403.0000	(10.045)	0	0	0
23/04/2009	£ / R 2009/09/14	17.10	Call	Currency Future	157.0000	133.0000	(15.287)	0	0	0
23/04/2009	£ / R 2009/09/14	16.00	Call	Currency Future	242.0000	214.0000	(11.570)	0	0	0
23/04/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,371.0000	2,525.0000	6.495	0	0	0
23/04/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,547.0000	6,701.0000	2.352	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/09/14	14.95	Call	Currency Future	383.0000	344.0000	(10.183)	0	0	0
23/04/2009	£ / R	2009/09/14	18.60	Call	Currency Future	92.0000	59.0000	(35.870)	0	0	0
23/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	662.0000	596.0000	(9.970)	0	0	0
23/04/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,152.0000	2,304.0000	7.063	0	0	0
23/04/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,653.0000	3,815.0000	4.435	0	0	0
23/04/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,327.0000	1,464.0000	10.324	0	0	0
23/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,030.0000	1,157.0000	12.330	0	0	0
23/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	358.0000	320.0000	(10.615)	0	0	0
23/04/2009	£ / R	2009/09/14	9.60	Put	Currency Future	7.0000	24.0000	242.857	0	0	0
23/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	858.0000	977.0000	13.869	0	0	0
23/04/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,505.0000	5,319.0000	(3.379)	0	0	0
23/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	504.0000	454.0000	(9.921)	0	0	0
23/04/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,138.0000	1,269.0000	11.511	0	0	0
23/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	286.0000	255.0000	(10.839)	0	0	0
23/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	391.0000	352.0000	(9.974)	0	0	0
23/04/2009	£ / R	2009/09/14	20.10	Call	Currency Future	50.0000	20.0000	(60.000)	0	0	0
23/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,605.0000	1,750.0000	9.034	0	0	0
23/04/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,771.0000	1,917.0000	8.244	0	0	0
23/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,066.0000	1,194.0000	12.008	0	0	0
23/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	925.0000	1,048.0000	13.297	0	0	0
23/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,283.0000	2,436.0000	6.702	0	0	0
23/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	409.0000	368.0000	(10.024)	0	0	0
23/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	734.0000	661.0000	(9.946)	0	0	0
23/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	569.0000	513.0000	(9.842)	0	0	0
23/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	629.0000	566.0000	(10.016)	0	0	0
23/04/2009	£ / R	2009/09/14	15.45	Call	Currency Future	306.0000	272.0000	(11.111)	0	0	0
23/04/2009	£ / R	2009/09/14	15.00	Call	Currency Future	374.0000	336.0000	(10.160)	0	0	0
23/04/2009	£ / R	2009/09/14	14.50	Call	Currency Future	469.0000	423.0000	(9.808)	0	0	0
23/04/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,729.0000	1,875.0000	8.444	0	0	0
23/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	438.0000	394.0000	(10.046)	0	0	0
23/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	358.0000	320.0000	(10.615)	0	0	0
23/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,855.0000	2,001.0000	7.871	0	0	0
23/04/2009	£ / R	2009/09/14	13.55	Put	Currency Future	702.0000	810.0000	15.385	0	0	0
23/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,484.0000	1,626.0000	9.569	0	0	0
23/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	320.0000	285.0000	(10.938)	0	0	0
23/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,855.0000	2,001.0000	7.871	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,813.0000	1,959.0000	8.053	0	0	0
23/04/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,250.0000	1,385.0000	10.800	0	0	0
23/04/2009	£ / R 2009/09/14	13.85	Put	Currency Future	892.0000	1,012.0000	13.453	0	0	0
23/04/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,196.0000	2,348.0000	6.922	0	0	0
23/04/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,067.0000	2,216.0000	7.209	0	0	0
23/04/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,366.0000	1,504.0000	10.102	0	0	0
23/04/2009	£ / R 2009/09/14	15.05	Call	Currency Future	366.0000	328.0000	(10.383)	0	0	0
23/04/2009	£ / R 2009/09/14	14.45	Call	Currency Future	480.0000	433.0000	(9.792)	0	0	0
23/04/2009	£ / R 2009/09/14	15.50	Call	Currency Future	299.0000	266.0000	(11.037)	0	0	0
23/04/2009	£ / R 2009/09/14	14.90	Call	Currency Future	391.0000	352.0000	(9.974)	0	0	0
23/04/2009	£ / R 2009/09/14	14.85	Call	Currency Future	400.0000	360.0000	(10.000)	0	0	0
23/04/2009	£ / R 2009/09/14	14.05	Call	Currency Future	583.0000	525.0000	(9.949)	0	0	0
23/04/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,646.0000	1,791.0000	8.809	0	0	0
23/04/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,565.0000	1,708.0000	9.137	0	0	0
23/04/2009	£ / R 2009/09/14	13.85	Call	Currency Future	645.0000	581.0000	(9.922)	0	0	0
23/04/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,687.0000	1,834.0000	8.714	0	0	0
23/04/2009	£ / R 2009/09/14	14.85	Call	Currency Future	400.0000	360.0000	(10.000)	0	0	0
23/04/2009	£ / R 2009/09/14	18.60	Put	Currency Future	5,088.0000	5,240.0000	2.987	0	0	0
23/04/2009	£ / R 2009/09/14	14.20	Call	Currency Future	542.0000	488.0000	(9.963)	0	0	0
23/04/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,024.0000	2,173.0000	7.362	0	0	0
23/04/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,982.0000	2,130.0000	7.467	0	0	0
23/04/2009	£ / R 2009/09/14	15.30	Call	Currency Future	328.0000	292.0000	(10.976)	0	0	0
23/04/2009	£ / R 2009/09/14	15.25	Call	Currency Future	335.0000	298.0000	(11.045)	0	0	0
23/04/2009	£ / R 2009/09/14	14.75	Call	Currency Future	418.0000	377.0000	(9.809)	0	0	0
23/04/2009	£ / R 2009/09/14	13.55	Call	Currency Future	755.0000	678.0000	(10.199)	0	0	0
23/04/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,213.0000	1,346.0000	10.965	0	0	0
23/04/2009	£ / R 2009/09/14	14.70	Call	Currency Future	428.0000	385.0000	(10.047)	0	0	0
23/04/2009	£ / R 2009/09/14	14.30	Call	Currency Future	516.0000	465.0000	(9.884)	0	0	0
23/04/2009	£ / R 2009/09/14	13.60	Put	Currency Future	730.0000	842.0000	15.342	0	0	0
23/04/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,939.0000	2,087.0000	7.633	0	0	0
23/04/2009	£ / R 2009/09/14	15.20	Call	Currency Future	343.0000	305.0000	(11.079)	0	0	0
23/04/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,067.0000	2,216.0000	7.209	0	0	0
23/04/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,524.0000	1,667.0000	9.383	0	0	0
23/04/2009	£ / R 2009/09/14	15.60	Call	Currency Future	286.0000	255.0000	(10.839)	0	0	0
23/04/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,283.0000	2,436.0000	6.702	0	0	0
23/04/2009	£ / R 2009/09/14	15.35	Call	Currency Future	320.0000	285.0000	(10.938)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	351.0000	313.0000	(10.826)	0	0	0
23/04/2009	£ / R	2009/09/14	13.40	Put	Currency Future	620.0000	715.0000	15.323	0	0	0
23/04/2009	£ / R	2009/09/14	13.45	Put	Currency Future	647.0000	746.0000	15.301	0	0	0
23/04/2009	£ / R	2009/09/14	13.40	Call	Currency Future	824.0000	734.0000	(10.922)	0	0	0
23/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,897.0000	2,044.0000	7.749	0	0	0
23/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,646.0000	1,791.0000	8.809	0	0	0
23/04/2009	£ / R	2009/09/14	13.45	Call	Currency Future	800.0000	715.0000	(10.625)	0	0	0
23/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,444.0000	1,585.0000	9.765	0	0	0
23/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	448.0000	403.0000	(10.045)	0	0	0
23/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	504.0000	454.0000	(9.921)	0	0	0
23/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,250.0000	1,385.0000	10.800	0	0	0
23/04/2009	£ / R	2009/09/14	13.50	Call	Currency Future	777.0000	696.0000	(10.425)	0	0	0
23/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	734.0000	661.0000	(9.946)	0	0	0
23/04/2009	£ / R	2009/09/14	13.50	Put	Currency Future	674.0000	778.0000	15.430	0	0	0
23/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	730.0000	842.0000	15.342	0	0	0
23/04/2009	£ / R	2009/09/14	13.70	Put	Currency Future	793.0000	909.0000	14.628	0	0	0
23/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	458.0000	413.0000	(9.825)	0	0	0
23/04/2009	£ / R	2009/09/14	13.75	Put	Currency Future	825.0000	943.0000	14.303	0	0	0
23/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	645.0000	581.0000	(9.922)	0	0	0
23/04/2009	£ / R	2009/09/14	13.70	Call	Currency Future	697.0000	627.0000	(10.043)	0	0	0
23/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	892.0000	1,012.0000	13.453	0	0	0
23/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	662.0000	596.0000	(9.970)	0	0	0
23/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,030.0000	1,157.0000	12.330	0	0	0
23/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	583.0000	525.0000	(9.949)	0	0	0
23/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	858.0000	977.0000	13.869	0	0	0
23/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,405.0000	1,544.0000	9.893	0	0	0
23/04/2009	£ / R	2009/09/14	13.75	Call	Currency Future	679.0000	612.0000	(9.867)	0	0	0
23/04/2009	£ / R	2009/12/14			Currency Future	13.7804	13.5905	(1.378)	0.0000	0.0000	416
23/04/2009	£ / R	2009/12/14	15.20	Call	Currency Future	577.0000	527.0000	(8.666)	0	0	0
23/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	837.0000	766.0000	(8.483)	0	0	0
23/04/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,996.0000	2,136.0000	7.014	0	0	0
23/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,207.0000	1,326.0000	9.859	0	0	0
23/04/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,916.0000	2,055.0000	7.255	0	0	0
23/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,492.0000	1,620.0000	8.579	0	0	0
23/04/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,312.0000	1,434.0000	9.299	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,530.0000	1,659.0000	8.431	0	0	0
23/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	697.0000	638.0000	(8.465)	0	0	0
23/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	870.0000	796.0000	(8.506)	0	0	0
23/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	710.0000	649.0000	(8.592)	0	0	0
23/04/2009	£ / R	2009/12/14	15.15	Call	Currency Future	587.0000	536.0000	(8.688)	0	0	0
23/04/2009	£ / R	2009/12/14	14.30	Call	Currency Future	792.0000	724.0000	(8.586)	0	0	0
23/04/2009	£ / R	2009/12/14	14.70	Call	Currency Future	685.0000	626.0000	(8.613)	0	0	0
23/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	723.0000	661.0000	(8.575)	0	0	0
23/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,139.0000	1,255.0000	10.184	0	0	0
23/04/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,605.0000	1,736.0000	8.162	0	0	0
23/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,567.0000	1,697.0000	8.296	0	0	0
23/04/2009	£ / R	2009/12/14	14.80	Call	Currency Future	661.0000	605.0000	(8.472)	0	0	0
23/04/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,643.0000	1,775.0000	8.034	0	0	0
23/04/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,681.0000	1,814.0000	7.912	0	0	0
23/04/2009	£ / R	2009/12/14	14.75	Call	Currency Future	673.0000	615.0000	(8.618)	0	0	0
23/04/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,837.0000	1,974.0000	7.458	0	0	0
23/04/2009	£ / R	2009/12/14	15.10	Call	Currency Future	597.0000	546.0000	(8.543)	0	0	0
23/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,530.0000	1,659.0000	8.431	0	0	0
23/04/2009	£ / R	2009/12/14	15.00	Call	Currency Future	617.0000	564.0000	(8.590)	0	0	0
23/04/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,008.0000	1,118.0000	10.913	0	0	0
23/04/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,324.0000	2,469.0000	6.239	0	0	0
23/04/2009	£ / R	2009/12/14	15.60	Call	Currency Future	504.0000	459.0000	(8.929)	0	0	0
23/04/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,956.0000	2,096.0000	7.157	0	0	0
23/04/2009	£ / R	2009/12/14	14.00	Call	Currency Future	886.0000	811.0000	(8.465)	0	0	0
23/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,173.0000	1,290.0000	9.974	0	0	0
23/04/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,488.0000	5,310.0000	(3.243)	0	0	0
23/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	939.0000	859.0000	(8.520)	0	0	0
23/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	853.0000	781.0000	(8.441)	0	0	0
23/04/2009	£ / R	2009/12/14	20.30	Call	Currency Future	126.0000	104.0000	(17.460)	0	0	0
23/04/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,276.0000	1,397.0000	9.483	0	0	0
23/04/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,242.0000	1,361.0000	9.581	0	0	0
23/04/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,645.0000	6,813.0000	2.528	0	0	0
23/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	710.0000	649.0000	(8.592)	0	0	0
23/04/2009	£ / R	2009/12/14	14.45	Call	Currency Future	749.0000	685.0000	(8.545)	0	0	0
23/04/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,040.0000	1,152.0000	10.769	0	0	0
23/04/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,419.0000	1,545.0000	8.879	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	921.0000	843.0000	(8.469)	0	0	0
23/04/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,106.0000	1,220.0000	10.307	0	0	0
23/04/2009	£ / R 2009/12/14	14.25	Call	Currency Future	807.0000	738.0000	(8.550)	0	0	0
23/04/2009	£ / R 2009/12/14	14.20	Call	Currency Future	822.0000	752.0000	(8.516)	0	0	0
23/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	639.0000	584.0000	(8.607)	0	0	0
23/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	763.0000	698.0000	(8.519)	0	0	0
23/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,758.0000	1,894.0000	7.736	0	0	0
23/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,383.0000	1,507.0000	8.966	0	0	0
23/04/2009	£ / R 2009/12/14	14.50	Call	Currency Future	736.0000	673.0000	(8.560)	0	0	0
23/04/2009	£ / R 2009/12/14	8.30	Put	Currency Future	7.0000	19.0000	171.429	0	0	0
23/04/2009	£ / R 2009/12/14	9.80	Put	Currency Future	23.0000	46.0000	100.000	0	0	0
23/04/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,719.0000	1,854.0000	7.853	0	0	0
23/04/2009	£ / R 2009/12/14	17.30	Call	Currency Future	298.0000	269.0000	(9.732)	0	0	0
23/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	777.0000	711.0000	(8.494)	0	0	0
23/04/2009	£ / R 2009/12/14	14.85	Call	Currency Future	650.0000	594.0000	(8.615)	0	0	0
23/04/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,492.0000	2,639.0000	5.899	0	0	0
23/04/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,139.0000	1,255.0000	10.184	0	0	0
23/04/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,818.0000	3,979.0000	4.217	0	0	0
23/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,347.0000	1,470.0000	9.131	0	0	0
23/04/2009	£ / R 2009/12/14	14.05	Call	Currency Future	870.0000	796.0000	(8.506)	0	0	0
23/04/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,216.0000	5,383.0000	3.202	0	0	0
23/04/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,173.0000	1,290.0000	9.974	0	0	0
23/04/2009	£ / R 2009/12/14	18.80	Call	Currency Future	197.0000	174.0000	(11.675)	0	0	0
23/04/2009	£ / R 2009/12/14	14.10	Call	Currency Future	853.0000	781.0000	(8.441)	0	0	0
23/04/2009	£ / R 2009/12/14	13.70	Put	Currency Future	917.0000	1,020.0000	11.232	0	0	0
23/04/2009	£ / R 2009/12/14	9.80	Call	Currency Future	4,004.0000	3,836.0000	(4.196)	0	0	0
23/04/2009	£ / R 2009/12/14	15.80	Call	Currency Future	472.0000	430.0000	(8.898)	0	0	0
23/04/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,440.0000	1,324.0000	(8.056)	0	0	0
23/04/2009	£ / R 2009/12/14	12.80	Put	Currency Future	460.0000	533.0000	15.870	0	0	0
23/04/2009	£ / R 2009/12/14	16.85	Call	Currency Future	342.0000	310.0000	(9.357)	0	0	0
23/04/2009	£ / R 2009/12/14	13.80	Call	Currency Future	957.0000	876.0000	(8.464)	0	0	0
23/04/2009	£ / R 2009/12/14	11.30	Put	Currency Future	101.0000	134.0000	32.673	0	0	0
23/04/2009	£ / R 2009/12/14	13.80	Put	Currency Future	977.0000	1,085.0000	11.054	0	0	0
23/04/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,456.0000	1,582.0000	8.654	0	0	0
23/04/2009	£ / R 2009/12/14	13.70	Call	Currency Future	997.0000	911.0000	(8.626)	0	0	0
23/04/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,582.0000	2,425.0000	(6.081)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R 2009/12/14	13.65	Call	Currency Future	1,018.0000	929.0000	(8.743)	0	0	0
23/04/2009	£ / R 2009/12/14	13.65	Put	Currency Future	887.0000	988.0000	11.387	0	0	0
23/04/2009	£ / R 2009/12/14	13.75	Call	Currency Future	977.0000	893.0000	(8.598)	0	0	0
23/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	777.0000	711.0000	(8.494)	0	0	0
23/04/2009	£ / R 2009/12/14	13.60	Call	Currency Future	1,039.0000	947.0000	(8.855)	0	0	0
23/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,347.0000	1,470.0000	9.131	0	0	0
23/04/2009	£ / R 2009/12/14	13.60	Put	Currency Future	858.0000	957.0000	11.538	0	0	0
23/04/2009	£ / R 2009/12/14	13.75	Put	Currency Future	946.0000	1,052.0000	11.205	0	0	0
23/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	763.0000	698.0000	(8.519)	0	0	0
23/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	639.0000	584.0000	(8.607)	0	0	0
23/04/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,935.0000	5,754.0000	(3.050)	0	0	0
23/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,758.0000	1,894.0000	7.736	0	0	0
23/04/2009	£ / R 2009/12/14	7.85	Put	Currency Future	5.0000	14.0000	180.000	0	0	0
23/04/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,446.0000	4,277.0000	(3.801)	0	0	0
23/04/2009	£ / R 2009/12/14	19.85	Call	Currency Future	151.0000	126.0000	(16.556)	0	0	0
23/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,383.0000	1,507.0000	8.966	0	0	0
23/04/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,221.0000	6,385.0000	2.636	0	0	0
23/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	921.0000	843.0000	(8.469)	0	0	0
23/04/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,792.0000	4,958.0000	3.464	0	0	0
23/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,040.0000	1,152.0000	10.769	0	0	0
23/04/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,412.0000	3,569.0000	4.601	0	0	0
23/04/2009	£ / R 2009/12/14	18.35	Call	Currency Future	222.0000	198.0000	(10.811)	0	0	0
23/04/2009	£ / R 2009/12/14	15.35	Call	Currency Future	549.0000	500.0000	(8.925)	0	0	0
23/04/2009	£ / R 2009/12/14	12.35	Put	Currency Future	294.0000	351.0000	19.388	0	0	0
23/04/2009	£ / R 2009/12/14	9.35	Put	Currency Future	15.0000	37.0000	146.667	0	0	0
23/04/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,989.0000	2,827.0000	(5.420)	0	0	0
23/04/2009	£ / R 2009/12/14	10.85	Put	Currency Future	58.0000	87.0000	50.000	0	0	0
23/04/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,724.0000	1,592.0000	(7.657)	0	0	0
23/04/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,119.0000	2,259.0000	6.607	0	0	0
23/04/2009	£ / R 2009/12/14	15.05	Put	Currency Future	1,876.0000	2,014.0000	7.356	0	0	0
23/04/2009	£ / R 2009/12/14	14.55	Call	Currency Future	723.0000	661.0000	(8.575)	0	0	0
23/04/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,207.0000	1,326.0000	9.859	0	0	0
23/04/2009	£ / R 2009/12/14	14.15	Call	Currency Future	837.0000	766.0000	(8.483)	0	0	0
23/04/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,073.0000	1,186.0000	10.531	0	0	0
23/04/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,008.0000	1,118.0000	10.913	0	0	0
23/04/2009	£ / R 2009/12/14	13.95	Call	Currency Future	903.0000	826.0000	(8.527)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,492.0000	1,620.0000	8.579	0	0	0
23/04/2009	£ / R	2009/12/14	14.95	Call	Currency Future	628.0000	574.0000	(8.599)	0	0	0
23/04/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,797.0000	1,934.0000	7.624	0	0	0
23/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	697.0000	638.0000	(8.465)	0	0	0
23/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,567.0000	1,697.0000	8.296	0	0	0
23/04/2009	£ / R	2009/12/14	15.05	Call	Currency Future	607.0000	555.0000	(8.567)	0	0	0
23/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	939.0000	859.0000	(8.520)	0	0	0
23/04/2009	£ / R	2010/06/14			Currency Future	14.0867	13.8909	(1.390)	0.0000	0.0000	0
23/04/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,513.0000	5,340.0000	(3.138)	0	0	0
23/04/2009	£ / R	2010/06/14	11.60	Put	Currency Future	271.0000	319.0000	17.712	0	0	0
23/04/2009	£ / R	2010/06/14	10.10	Call	Currency Future	4,064.0000	3,899.0000	(4.060)	0	0	0
23/04/2009	£ / R	2010/06/14	19.10	Call	Currency Future	428.0000	412.0000	(3.738)	0	0	0
23/04/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,102.0000	4,275.0000	4.217	0	0	0
23/04/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,442.0000	5,621.0000	3.289	0	0	0
23/04/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,819.0000	6,996.0000	2.596	0	0	0
23/04/2009	£ / R	2010/06/14	20.60	Call	Currency Future	306.0000	287.0000	(6.209)	0	0	0
23/04/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,175.0000	1,124.0000	(4.340)	0	0	0
23/04/2009	£ / R	2010/06/14	8.60	Put	Currency Future	27.0000	49.0000	81.481	0	0	0
23/04/2009	£ / R	2010/06/14	17.60	Call	Currency Future	589.0000	566.0000	(3.905)	0	0	0
23/04/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,688.0000	1,833.0000	8.590	0	0	0
23/04/2009	£ / R	2010/06/14	15.30	Call	Currency Future	984.0000	944.0000	(4.065)	0	0	0
23/04/2009	£ / R	2010/06/14	16.10	Call	Currency Future	816.0000	784.0000	(3.922)	0	0	0
23/04/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,016.0000	4,187.0000	4.258	0	0	0
23/04/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,198.0000	2,354.0000	7.097	0	0	0
23/04/2009	£ / R	2010/06/14	10.10	Put	Currency Future	77.0000	108.0000	40.260	0	0	0
23/04/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,485.0000	1,625.0000	9.428	0	0	0
23/04/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,829.0000	2,994.0000	5.832	0	0	0
23/04/2009	£ / R	2010/06/14	17.50	Call	Currency Future	602.0000	578.0000	(3.987)	0	0	11,194
23/04/2009	£ / R	2010/06/14	16.30	Call	Currency Future	780.0000	751.0000	(3.718)	0	0	0
23/04/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,758.0000	2,610.0000	(5.366)	0	0	0
23/04/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,619.0000	1,545.0000	(4.571)	0	0	11,194
23/04/2009	£ / R	2010/06/14	17.30	Call	Currency Future	630.0000	604.0000	(4.127)	0	0	0
23/04/2009	£ / R	2010/06/14	13.10	Put	Currency Future	773.0000	887.0000	14.748	0	0	0
23/04/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,844.0000	4,014.0000	4.422	0	0	0
23/04/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,760.0000	1,677.0000	(4.716)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2010/06/14	13.40	Put	Currency Future	933.0000	1,054.0000	12.969	0	0	0
23/04/2009	£ / R	2010/06/14	16.30	Put	Currency Future	2,993.0000	3,160.0000	5.580	0	0	0
23/04/2009	£ / R	2010/06/14	18.30	Call	Currency Future	506.0000	488.0000	(3.557)	0	0	0
23/04/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,272.0000	1,216.0000	(4.403)	0	0	0
23/04/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,452.0000	1,388.0000	(4.408)	0	0	0
23/04/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,255.0000	1,200.0000	(4.382)	0	0	0
23/04/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,236.0000	2,108.0000	(5.725)	0	0	0
23/04/2009	£ / R	2010/06/14	12.30	Put	Currency Future	449.0000	517.0000	15.145	0	0	0
23/04/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,915.0000	1,824.0000	(4.752)	0	0	0
23/04/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,665.0000	1,588.0000	(4.625)	0	0	0
23/04/2009	£ / R	2010/06/14	13.30	Put	Currency Future	878.0000	997.0000	13.554	0	0	0
23/04/2009	£ / R	2010/06/14	12.80	Put	Currency Future	629.0000	733.0000	16.534	0	0	0
23/04/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,719.0000	4,897.0000	3.772	0	0	0
23/04/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,518.0000	1,659.0000	9.289	0	0	0
23/04/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,166.0000	1,298.0000	11.321	0	0	0
23/04/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,035.0000	3,202.0000	5.502	0	0	0
23/04/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,342.0000	1,282.0000	(4.471)	0	0	0
23/04/2009	£ / R	2010/06/14	17.35	Call	Currency Future	623.0000	598.0000	(4.013)	0	0	0
23/04/2009	£ / R	2010/06/14	16.35	Call	Currency Future	771.0000	743.0000	(3.632)	0	0	0
23/04/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,197.0000	1,329.0000	11.028	0	0	0
23/04/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,377.0000	1,316.0000	(4.430)	0	0	0
23/04/2009	£ / R	2010/06/14	15.35	Call	Currency Future	973.0000	933.0000	(4.111)	0	0	0
23/04/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,355.0000	1,491.0000	10.037	0	0	0
23/04/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,201.0000	2,074.0000	(5.770)	0	0	0
23/04/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,291.0000	1,426.0000	10.457	0	0	0
23/04/2009	£ / R	2010/06/14	12.35	Put	Currency Future	464.0000	533.0000	14.871	0	0	0
23/04/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,888.0000	1,798.0000	(4.767)	0	0	0
23/04/2009	£ / R	2010/06/14	8.15	Put	Currency Future	20.0000	41.0000	105.000	0	0	0
23/04/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,236.0000	2,392.0000	6.977	0	0	0
23/04/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,487.0000	4,321.0000	(3.700)	0	0	0
23/04/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,324.0000	1,265.0000	(4.456)	0	0	0
23/04/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,387.0000	1,524.0000	9.877	0	0	0
23/04/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,259.0000	1,393.0000	10.643	0	0	0
23/04/2009	£ / R	2010/06/14	13.35	Put	Currency Future	905.0000	1,025.0000	13.260	0	0	0
23/04/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,957.0000	5,782.0000	(2.938)	0	0	0
23/04/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,396.0000	1,334.0000	(4.441)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	£ / R	2010/06/14	20.15	Call	Currency Future	348.0000	327.0000	(6.034)	0	0	0
23/04/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,887.0000	4,057.0000	4.374	0	0	0
23/04/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,411.0000	6,586.0000	2.730	0	0	0
23/04/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,433.0000	1,370.0000	(4.396)	0	0	0
23/04/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,034.0000	5,212.0000	3.536	0	0	0
23/04/2009	£ / R	2010/06/14	18.35	Call	Currency Future	501.0000	483.0000	(3.593)	0	0	0
23/04/2009	£ / R	2010/06/14	9.65	Put	Currency Future	50.0000	80.0000	60.000	0	0	0
23/04/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,642.0000	1,566.0000	(4.629)	0	0	0
23/04/2009	£ / R	2010/06/14	11.15	Put	Currency Future	187.0000	224.0000	19.786	0	0	0
23/04/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,468.0000	2,628.0000	6.483	0	0	0
23/04/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,124.0000	2,965.0000	(5.090)	0	0	0
23/04/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,764.0000	4,942.0000	3.736	0	0	0
23/04/2009	£ / R	2010/06/14	12.85	Put	Currency Future	652.0000	757.0000	16.104	0	0	0
23/04/2009	£ / R	2010/06/14	15.65	Call	Currency Future	905.0000	869.0000	(3.978)	0	0	0
23/04/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,999.0000	1,902.0000	(4.852)	0	0	0
23/04/2009	£ / R	2010/06/14	12.65	Put	Currency Future	562.0000	661.0000	17.616	0	0	0
23/04/2009	£ / R	2010/06/14	17.15	Call	Currency Future	653.0000	625.0000	(4.288)	0	0	0
23/04/2009	£ / R	2010/06/14	18.65	Call	Currency Future	471.0000	453.0000	(3.822)	0	0	0
23/04/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,716.0000	3,884.0000	4.521	0	0	0
23/04/2009	€ / R	2009/06/12			Currency Future	11.8666	11.7999	(0.562)	12.0700	11.6600	21,065
23/04/2009	€ / R	2009/06/12	11.95	Put	Currency Future	413.0000	443.0000	7.264	0	0	0
23/04/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,841.0000	1,895.0000	2.933	0	0	0
23/04/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,795.0000	1,847.0000	2.897	0	0	0
23/04/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,439.0000	3,507.0000	1.977	0	0	0
23/04/2009	€ / R	2009/06/12	12.40	Call	Currency Future	204.0000	174.0000	(14.706)	0	0	0
23/04/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,614.0000	1,660.0000	2.850	0	0	0
23/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,217.0000	2,278.0000	2.751	0	0	0
23/04/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,382.0000	1,428.0000	3.329	0	0	0
23/04/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,967.0000	5,900.0000	(1.123)	0	0	0
23/04/2009	€ / R	2009/06/12	14.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/04/2009	€ / R	2009/06/12	15.50	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
23/04/2009	€ / R	2009/06/12	14.25	Put	Currency Future	2,409.0000	2,473.0000	2.657	0	0	0
23/04/2009	€ / R	2009/06/12	13.10	Call	Currency Future	104.0000	82.0000	(21.154)	0	0	0
23/04/2009	€ / R	2009/06/12	13.60	Call	Currency Future	62.0000	47.0000	(24.194)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,538.0000	3,606.0000	1.922	0	0	0
23/04/2009	€ / R	2009/06/12	14.45	Put	Currency Future	2,603.0000	2,668.0000	2.497	0	0	0
23/04/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,337.0000	1,382.0000	3.366	0	0	0
23/04/2009	€ / R	2009/06/12	13.55	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
23/04/2009	€ / R	2009/06/12	15.40	Call	Currency Future	4.0000	6.0000	50.000	0	0	0
23/04/2009	€ / R	2009/06/12	12.40	Put	Currency Future	737.0000	774.0000	5.020	0	0	0
23/04/2009	€ / R	2009/06/12	13.40	Call	Currency Future	80.0000	60.0000	(25.000)	0	0	0
23/04/2009	€ / R	2009/06/12	14.05	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
23/04/2009	€ / R	2009/06/12	11.95	Call	Currency Future	330.0000	293.0000	(11.212)	0	0	0
23/04/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,361.0000	2,424.0000	2.668	0	0	0
23/04/2009	€ / R	2009/06/12	14.75	Put	Currency Future	2,896.0000	2,963.0000	2.314	0	0	0
23/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,070.0000	1,112.0000	3.925	0	0	0
23/04/2009	€ / R	2009/06/12	14.05	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0
23/04/2009	€ / R	2009/06/12	13.65	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
23/04/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,749.0000	1,800.0000	2.916	0	0	0
23/04/2009	€ / R	2009/06/12	14.85	Call	Currency Future	11.0000	12.0000	9.091	0	0	0
23/04/2009	€ / R	2009/06/12	14.25	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
23/04/2009	€ / R	2009/06/12	14.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/04/2009	€ / R	2009/06/12	7.40	Call	Currency Future	4,467.0000	4,400.0000	(1.500)	0	0	0
23/04/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,458.0000	2,521.0000	2.563	0	0	0
23/04/2009	€ / R	2009/06/12	14.85	Put	Currency Future	2,995.0000	3,062.0000	2.237	0	0	0
23/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	137.0000	112.0000	(18.248)	0	0	0
23/04/2009	€ / R	2009/06/12	13.05	Call	Currency Future	108.0000	86.0000	(20.370)	0	0	0
23/04/2009	€ / R	2009/06/12	14.15	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
23/04/2009	€ / R	2009/06/12	13.05	Call	Currency Future	108.0000	86.0000	(20.370)	0	0	0
23/04/2009	€ / R	2009/06/12	13.80	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
23/04/2009	€ / R	2009/06/12	14.95	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
23/04/2009	€ / R	2009/06/12	14.45	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/04/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,439.0000	3,507.0000	1.977	0	0	0
23/04/2009	€ / R	2009/06/12	13.05	Put	Currency Future	1,292.0000	1,336.0000	3.406	0	0	0
23/04/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,981.0000	2,038.0000	2.877	0	0	0
23/04/2009	€ / R	2009/06/12	15.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/04/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,075.0000	2,134.0000	2.843	0	0	0
23/04/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,114.0000	1,156.0000	3.770	0	0	0
23/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,217.0000	2,278.0000	2.751	0	0	0
23/04/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,888.0000	1,942.0000	2.860	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
23/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	352.0000	379.0000	7.670	0	0	0
23/04/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,652.0000	2,717.0000	2.451	0	0	0
23/04/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,736.0000	3,805.0000	1.847	0	0	0
23/04/2009	€ / R 2009/06/12	14.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
23/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
23/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	368.0000	329.0000	(10.598)	0	0	0
23/04/2009	€ / R 2009/06/12	13.45	Call	Currency Future	75.0000	56.0000	(25.333)	0	0	0
23/04/2009	€ / R 2009/06/12	14.50	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/04/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,192.0000	3,260.0000	2.130	0	0	0
23/04/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,934.0000	1,990.0000	2.896	0	0	0
23/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	11.80	Put	Currency Future	325.0000	349.0000	7.385	0	0	0
23/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,265.0000	2,327.0000	2.737	0	0	0
23/04/2009	€ / R 2009/06/12	15.50	Put	Currency Future	3,637.0000	3,706.0000	1.897	0	0	0
23/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	941.0000	982.0000	4.357	0	0	0
23/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,292.0000	1,336.0000	3.406	0	0	0
23/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,946.0000	3,013.0000	2.274	0	0	0
23/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	352.0000	379.0000	7.670	0	0	0
23/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,614.0000	1,660.0000	2.850	0	0	0
23/04/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,093.0000	3,161.0000	2.199	0	0	0
23/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	130.0000	106.0000	(18.462)	0	0	0
23/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,313.0000	2,375.0000	2.681	0	0	0
23/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	368.0000	329.0000	(10.598)	0	0	0
23/04/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	15.60	Call	Currency Future	3.0000	5.0000	66.667	0	0	0
23/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
23/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,337.0000	1,382.0000	3.366	0	0	0
23/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,044.0000	3,111.0000	2.201	0	0	0
23/04/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	11.80	Call	Currency Future	392.0000	349.0000	(10.969)	0	0	0
23/04/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,659.0000	1,707.0000	2.893	0	0	0
23/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,044.0000	3,111.0000	2.201	0	0	0
23/04/2009	€ / R 2009/06/12	15.05	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
23/04/2009	€ / R 2009/06/12	13.75	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/06/12	13.10	Call	Currency Future	104.0000	82.0000	(21.154)	0	0	0
23/04/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,888.0000	1,942.0000	2.860	0	0	0
23/04/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,340.0000	3,408.0000	2.036	0	0	0
23/04/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,555.0000	2,619.0000	2.505	0	0	0
23/04/2009	€ / R	2009/06/12	12.65	Call	Currency Future	158.0000	132.0000	(16.456)	0	0	0
23/04/2009	€ / R	2009/06/12	13.35	Call	Currency Future	84.0000	64.0000	(23.810)	0	0	0
23/04/2009	€ / R	2009/06/12	13.50	Call	Currency Future	71.0000	53.0000	(25.352)	0	0	0
23/04/2009	€ / R	2009/06/12	13.70	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
23/04/2009	€ / R	2009/06/12	15.20	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
23/04/2009	€ / R	2009/06/12	14.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/04/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,114.0000	1,156.0000	3.770	0	0	0
23/04/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,567.0000	1,614.0000	2.999	0	0	0
23/04/2009	€ / R	2009/06/12	13.40	Call	Currency Future	80.0000	60.0000	(25.000)	0	0	0
23/04/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,555.0000	2,619.0000	2.505	0	0	0
23/04/2009	€ / R	2009/06/12	12.60	Put	Currency Future	900.0000	939.0000	4.333	0	0	0
23/04/2009	€ / R	2009/06/12	12.85	Call	Currency Future	130.0000	106.0000	(18.462)	0	0	0
23/04/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,361.0000	2,424.0000	2.668	0	0	0
23/04/2009	€ / R	2009/06/12	13.50	Put	Currency Future	1,704.0000	1,753.0000	2.876	0	0	0
23/04/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,158.0000	1,201.0000	3.713	0	0	0
23/04/2009	€ / R	2009/06/12	14.30	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
23/04/2009	€ / R	2009/06/12	14.60	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/04/2009	€ / R	2009/06/12	12.60	Call	Currency Future	166.0000	139.0000	(16.265)	0	0	0
23/04/2009	€ / R	2009/06/12	12.90	Call	Currency Future	124.0000	101.0000	(18.548)	0	0	0
23/04/2009	€ / R	2009/06/12	14.10	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
23/04/2009	€ / R	2009/06/12	14.40	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/04/2009	€ / R	2009/06/12	14.55	Put	Currency Future	2,701.0000	2,766.0000	2.407	0	0	0
23/04/2009	€ / R	2009/06/12	14.30	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
23/04/2009	€ / R	2009/06/12	13.15	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0
23/04/2009	€ / R	2009/06/12	13.80	Call	Currency Future	48.0000	38.0000	(20.833)	0	0	0
23/04/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,458.0000	2,521.0000	2.563	0	0	0
23/04/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,981.0000	2,038.0000	2.877	0	0	0
23/04/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,749.0000	2,816.0000	2.437	0	0	0
23/04/2009	€ / R	2009/06/12	13.85	Put	Currency Future	2,028.0000	2,086.0000	2.860	0	0	0
23/04/2009	€ / R	2009/06/12	14.80	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
23/04/2009	€ / R	2009/06/12	13.95	Put	Currency Future	2,122.0000	2,182.0000	2.828	0	0	0
23/04/2009	€ / R	2009/06/12	14.80	Put	Currency Future	2,946.0000	3,013.0000	2.274	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
23/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,382.0000	1,428.0000	3.329	0	0	0
23/04/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,847.0000	2,914.0000	2.353	0	0	0
23/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,749.0000	2,816.0000	2.437	0	0	0
23/04/2009	€ / R 2009/06/12	13.85	Call	Currency Future	45.0000	35.0000	(22.222)	0	0	0
23/04/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,241.0000	3,309.0000	2.098	0	0	0
23/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	99.0000	78.0000	(21.212)	0	0	0
23/04/2009	€ / R 2009/06/12	15.10	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
23/04/2009	€ / R 2009/06/12	13.95	Call	Currency Future	39.0000	32.0000	(17.949)	0	0	0
23/04/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,142.0000	3,210.0000	2.164	0	0	0
23/04/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,506.0000	2,570.0000	2.554	0	0	0
23/04/2009	€ / R 2009/06/12	15.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
23/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
23/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,521.0000	1,568.0000	3.090	0	0	0
23/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
23/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,313.0000	2,375.0000	2.681	0	0	0
23/04/2009	€ / R 2009/06/12	14.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	10.75	Call	Currency Future	1,142.0000	1,106.0000	(3.152)	0	0	0
23/04/2009	€ / R 2009/06/12	14.15	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
23/04/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,474.0000	1,521.0000	3.189	0	0	0
23/04/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
23/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	58.0000	45.0000	(22.414)	0	0	0
23/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	66.0000	50.0000	(24.242)	0	0	0
23/04/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,617.0000	2,551.0000	(2.522)	0	0	0
23/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,841.0000	1,895.0000	2.933	0	0	0
23/04/2009	€ / R 2009/06/12	14.70	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	14.35	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	737.0000	774.0000	5.020	0	0	0
23/04/2009	€ / R 2009/06/12	7.75	Call	Currency Future	4,117.0000	4,050.0000	(1.627)	0	0	0
23/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,749.0000	1,800.0000	2.916	0	0	0
23/04/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,202.0000	1,246.0000	3.661	0	0	0
23/04/2009	€ / R 2009/06/12	10.75	Put	Currency Future	26.0000	57.0000	119.231	0	0	0
23/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,567.0000	1,614.0000	2.999	0	0	0
23/04/2009	€ / R 2009/06/12	15.25	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
23/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	84.0000	64.0000	(23.810)	0	0	0
23/04/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,389.0000	3,458.0000	2.036	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R 2009/06/12	13.25	Call	Currency Future	91.0000	71.0000	(21.978)	0	0	0
23/04/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
23/04/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,170.0000	2,230.0000	2.765	0	0	0
23/04/2009	€ / R 2009/06/12	12.95	Call	Currency Future	119.0000	96.0000	(19.328)	0	0	0
23/04/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,617.0000	5,550.0000	(1.193)	0	0	0
23/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	87.0000	67.0000	(22.989)	0	0	0
23/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,265.0000	2,327.0000	2.737	0	0	0
23/04/2009	€ / R 2009/06/12	13.20	Call	Currency Future	95.0000	74.0000	(22.105)	0	0	0
23/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	62.0000	47.0000	(24.194)	0	0	0
23/04/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	14.10	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
23/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,521.0000	1,568.0000	3.090	0	0	0
23/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	204.0000	174.0000	(14.706)	0	0	0
23/04/2009	€ / R 2009/06/12	16.75	Put	Currency Future	4,884.0000	4,951.0000	1.372	0	0	0
23/04/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,383.0000	6,450.0000	1.050	0	0	0
23/04/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,428.0000	1,474.0000	3.221	0	0	0
23/04/2009	€ / R 2009/06/12	14.00	Call	Currency Future	36.0000	30.0000	(16.667)	0	0	0
23/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	296.0000	261.0000	(11.824)	0	0	0
23/04/2009	€ / R 2009/06/12	12.45	Put	Currency Future	777.0000	814.0000	4.762	0	0	0
23/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	660.0000	695.0000	5.303	0	0	0
23/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	87.0000	67.0000	(22.989)	0	0	0
23/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	226.0000	195.0000	(13.717)	0	0	0
23/04/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,798.0000	2,865.0000	2.395	0	0	0
23/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	479.0000	511.0000	6.681	0	0	0
23/04/2009	€ / R 2009/06/12	14.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
23/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	253.0000	282.0000	11.462	0	0	0
23/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
23/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	549.0000	582.0000	6.011	0	0	0
23/04/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,070.0000	1,112.0000	3.925	0	0	0
23/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	124.0000	101.0000	(18.548)	0	0	0
23/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,158.0000	1,201.0000	3.713	0	0	0
23/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,075.0000	2,134.0000	2.843	0	0	0
23/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	266.0000	232.0000	(12.782)	0	0	0
23/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,795.0000	1,847.0000	2.897	0	0	0
23/04/2009	€ / R 2009/06/12	12.75	Call	Currency Future	143.0000	118.0000	(17.483)	0	0	0
23/04/2009	€ / R 2009/06/12	13.00	Call	Currency Future	113.0000	91.0000	(19.469)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/06/12	12.35	Call	Currency Future	215.0000	184.0000	(14.419)	0	0	0
23/04/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,247.0000	1,291.0000	3.528	0	0	0
23/04/2009	€ / R	2009/06/12	11.65	Call	Currency Future	469.0000	432.0000	(7.889)	0	0	0
23/04/2009	€ / R	2009/06/12	12.75	Put	Currency Future	1,027.0000	1,068.0000	3.992	0	0	0
23/04/2009	€ / R	2009/06/12	12.35	Put	Currency Future	698.0000	734.0000	5.158	0	0	0
23/04/2009	€ / R	2009/06/12	12.35	Put	Currency Future	698.0000	734.0000	5.158	0	0	0
23/04/2009	€ / R	2009/06/12	12.50	Put	Currency Future	817.0000	855.0000	4.651	0	0	0
23/04/2009	€ / R	2009/06/12	12.20	Call	Currency Future	252.0000	219.0000	(13.095)	0	0	0
23/04/2009	€ / R	2009/06/12	12.55	Put	Currency Future	858.0000	897.0000	4.545	0	0	0
23/04/2009	€ / R	2009/06/12	12.20	Put	Currency Future	585.0000	619.0000	5.812	0	0	0
23/04/2009	€ / R	2009/06/12	11.90	Put	Currency Future	382.0000	411.0000	7.592	0	0	0
23/04/2009	€ / R	2009/06/12	12.45	Call	Currency Future	193.0000	164.0000	(15.026)	0	0	0
23/04/2009	€ / R	2009/06/12	12.00	Call	Currency Future	312.0000	276.0000	(11.538)	0	0	0
23/04/2009	€ / R	2009/06/12	12.60	Put	Currency Future	900.0000	939.0000	4.333	0	0	0
23/04/2009	€ / R	2009/06/12	12.35	Call	Currency Future	215.0000	184.0000	(14.419)	0	0	0
23/04/2009	€ / R	2009/06/12	12.00	Put	Currency Future	446.0000	476.0000	6.726	0	0	0
23/04/2009	€ / R	2009/06/12	12.60	Call	Currency Future	166.0000	139.0000	(16.265)	0	0	0
23/04/2009	€ / R	2009/06/12	11.75	Call	Currency Future	417.0000	376.0000	(9.832)	0	0	0
23/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	137.0000	112.0000	(18.248)	0	0	0
23/04/2009	€ / R	2009/06/12	11.75	Put	Currency Future	300.0000	326.0000	8.667	0	0	0
23/04/2009	€ / R	2009/06/12	11.90	Call	Currency Future	349.0000	311.0000	(10.888)	0	0	0
23/04/2009	€ / R	2009/06/12	12.55	Put	Currency Future	858.0000	897.0000	4.545	0	0	0
23/04/2009	€ / R	2009/06/12	12.55	Call	Currency Future	175.0000	147.0000	(16.000)	0	0	0
23/04/2009	€ / R	2009/06/12	12.10	Put	Currency Future	514.0000	546.0000	6.226	0	0	0
23/04/2009	€ / R	2009/06/12	12.55	Call	Currency Future	175.0000	147.0000	(16.000)	0	0	0
23/04/2009	€ / R	2009/06/12	12.10	Call	Currency Future	280.0000	246.0000	(12.143)	0	0	0
23/04/2009	€ / R	2009/06/12	12.70	Call	Currency Future	150.0000	125.0000	(16.667)	0	0	0
23/04/2009	€ / R	2009/06/12	12.25	Call	Currency Future	239.0000	207.0000	(13.389)	0	0	0
23/04/2009	€ / R	2009/06/12	11.70	Put	Currency Future	276.0000	303.0000	9.783	0	0	0
23/04/2009	€ / R	2009/06/12	12.25	Put	Currency Future	622.0000	657.0000	5.627	0	0	0
23/04/2009	€ / R	2009/06/12	12.50	Call	Currency Future	184.0000	155.0000	(15.761)	0	0	0
23/04/2009	€ / R	2009/06/12	12.65	Call	Currency Future	158.0000	132.0000	(16.456)	0	0	0
23/04/2009	€ / R	2009/06/12	12.65	Put	Currency Future	941.0000	982.0000	4.357	0	0	0
23/04/2009	€ / R	2009/06/12	12.05	Call	Currency Future	296.0000	261.0000	(11.824)	0	0	0
23/04/2009	€ / R	2009/06/12	12.10	Put	Currency Future	514.0000	546.0000	6.226	0	0	0
23/04/2009	€ / R	2009/06/12	12.05	Put	Currency Future	479.0000	511.0000	6.681	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/06/12	12.70	Put	Currency Future	984.0000	1,025.0000	4.167	0	0	0
23/04/2009	€ / R	2009/06/12	12.15	Put	Currency Future	549.0000	582.0000	6.011	0	0	0
23/04/2009	€ / R	2009/06/12	12.15	Call	Currency Future	266.0000	232.0000	(12.782)	0	0	0
23/04/2009	€ / R	2009/06/12	11.70	Call	Currency Future	442.0000	403.0000	(8.824)	0	0	0
23/04/2009	€ / R	2009/06/12	12.30	Put	Currency Future	660.0000	695.0000	5.303	0	0	0
23/04/2009	€ / R	2009/06/12	12.10	Call	Currency Future	280.0000	246.0000	(12.143)	0	0	0
23/04/2009	€ / R	2009/06/12	12.30	Call	Currency Future	226.0000	195.0000	(13.717)	0	0	0
23/04/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,967.0000	2,900.0000	(2.258)	0	0	0
23/04/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,033.0000	6,100.0000	1.111	0	0	0
23/04/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,534.0000	4,602.0000	1.500	0	0	0
23/04/2009	€ / R	2009/06/12	16.40	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
23/04/2009	€ / R	2009/06/12	10.40	Put	Currency Future	6.0000	26.0000	333.333	0	0	0
23/04/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,473.0000	1,426.0000	(3.191)	0	0	0
23/04/2009	€ / R	2009/09/14			Currency Future	12.0398	11.9706	(0.575)	11.9800	11.9800	2,117
23/04/2009	€ / R	2009/09/14	12.10	Call	Currency Future	625.0000	589.0000	(5.760)	0	0	0
23/04/2009	€ / R	2009/09/14	13.65	Call	Currency Future	283.0000	255.0000	(9.894)	0	0	0
23/04/2009	€ / R	2009/09/14	12.15	Call	Currency Future	607.0000	572.0000	(5.766)	0	0	0
23/04/2009	€ / R	2009/09/14	12.75	Call	Currency Future	437.0000	408.0000	(6.636)	0	0	0
23/04/2009	€ / R	2009/09/14	12.05	Call	Currency Future	643.0000	607.0000	(5.599)	0	0	0
23/04/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,893.0000	1,935.0000	2.219	0	0	0
23/04/2009	€ / R	2009/09/14	12.15	Put	Currency Future	717.0000	751.0000	4.742	0	0	0
23/04/2009	€ / R	2009/09/14	13.40	Call	Currency Future	318.0000	294.0000	(7.547)	0	0	0
23/04/2009	€ / R	2009/09/14	12.05	Put	Currency Future	653.0000	686.0000	5.054	0	0	0
23/04/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,678.0000	1,723.0000	2.682	0	0	0
23/04/2009	€ / R	2009/09/14	12.85	Call	Currency Future	415.0000	387.0000	(6.747)	0	0	0
23/04/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,551.0000	1,595.0000	2.837	0	0	0
23/04/2009	€ / R	2009/09/14	13.90	Call	Currency Future	247.0000	222.0000	(10.121)	0	0	0
23/04/2009	€ / R	2009/09/14	12.35	Put	Currency Future	853.0000	889.0000	4.220	0	0	0
23/04/2009	€ / R	2009/09/14	13.90	Call	Currency Future	247.0000	222.0000	(10.121)	0	0	0
23/04/2009	€ / R	2009/09/14	12.35	Call	Currency Future	542.0000	510.0000	(5.904)	0	0	0
23/04/2009	€ / R	2009/09/14	13.35	Call	Currency Future	325.0000	301.0000	(7.385)	0	0	0
23/04/2009	€ / R	2009/09/14	12.10	Put	Currency Future	685.0000	718.0000	4.818	0	0	0
23/04/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,107.0000	2,151.0000	2.088	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,033.0000	1,072.0000	3.775	0	0	0
23/04/2009	€ / R	2009/09/14	13.90	Put	Currency Future	2,107.0000	2,151.0000	2.088	0	0	0
23/04/2009	€ / R	2009/09/14	12.35	Call	Currency Future	542.0000	510.0000	(5.904)	0	0	0
23/04/2009	€ / R	2009/09/14	13.40	Call	Currency Future	318.0000	294.0000	(7.547)	0	0	0
23/04/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,225.0000	1,266.0000	3.347	0	0	0
23/04/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,851.0000	1,892.0000	2.215	0	0	0
23/04/2009	€ / R	2009/09/14	12.00	Call	Currency Future	664.0000	625.0000	(5.873)	0	0	0
23/04/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,978.0000	2,021.0000	2.174	0	0	0
23/04/2009	€ / R	2009/09/14	11.90	Put	Currency Future	567.0000	595.0000	4.938	0	0	0
23/04/2009	€ / R	2009/09/14	12.60	Call	Currency Future	473.0000	443.0000	(6.342)	0	0	0
23/04/2009	€ / R	2009/09/14	13.95	Call	Currency Future	241.0000	215.0000	(10.788)	0	0	0
23/04/2009	€ / R	2009/09/14	11.90	Call	Currency Future	707.0000	665.0000	(5.941)	0	0	0
23/04/2009	€ / R	2009/09/14	13.30	Call	Currency Future	333.0000	308.0000	(7.508)	0	0	0
23/04/2009	€ / R	2009/09/14	12.75	Put	Currency Future	1,147.0000	1,188.0000	3.575	0	0	0
23/04/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,593.0000	1,637.0000	2.762	0	0	0
23/04/2009	€ / R	2009/09/14	12.35	Put	Currency Future	853.0000	889.0000	4.220	0	0	0
23/04/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,636.0000	1,680.0000	2.689	0	0	0
23/04/2009	€ / R	2009/09/14	13.05	Call	Currency Future	375.0000	349.0000	(6.933)	0	0	0
23/04/2009	€ / R	2009/09/14	12.55	Put	Currency Future	996.0000	1,035.0000	3.916	0	0	0
23/04/2009	€ / R	2009/09/14	13.25	Call	Currency Future	341.0000	316.0000	(7.331)	0	0	0
23/04/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,386.0000	1,428.0000	3.030	0	0	0
23/04/2009	€ / R	2009/09/14	13.30	Call	Currency Future	333.0000	308.0000	(7.508)	0	0	0
23/04/2009	€ / R	2009/09/14	7.90	Call	Currency Future	4,141.0000	4,075.0000	(1.594)	0	0	0
23/04/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,678.0000	1,723.0000	2.682	0	0	0
23/04/2009	€ / R	2009/09/14	13.95	Put	Currency Future	2,151.0000	2,195.0000	2.046	0	0	0
23/04/2009	€ / R	2009/09/14	12.15	Call	Currency Future	607.0000	572.0000	(5.766)	0	0	0
23/04/2009	€ / R	2009/09/14	12.55	Call	Currency Future	486.0000	455.0000	(6.379)	0	0	0
23/04/2009	€ / R	2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,936.0000	1,978.0000	2.169	0	0	0
23/04/2009	€ / R	2009/09/14	12.00	Put	Currency Future	624.0000	654.0000	4.808	0	0	0
23/04/2009	€ / R	2009/09/14	12.15	Put	Currency Future	717.0000	751.0000	4.742	0	0	0
23/04/2009	€ / R	2009/09/14	6.40	Call	Currency Future	5,640.0000	5,571.0000	(1.223)	0	0	0
23/04/2009	€ / R	2009/09/14	12.65	Call	Currency Future	461.0000	431.0000	(6.508)	0	0	0
23/04/2009	€ / R	2009/09/14	14.50	Put	Currency Future	2,642.0000	2,689.0000	1.779	0	0	0
23/04/2009	€ / R	2009/09/14	7.90	Put	Currency Future	1.0000	4.0000	300.000	0	0	0
23/04/2009	€ / R	2009/09/14	13.75	Call	Currency Future	268.0000	241.0000	(10.075)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	291.0000	263.0000	(9.622)	0	0	0
23/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	261.0000	234.0000	(10.345)	0	0	0
23/04/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,653.0000	2,599.0000	(2.035)	0	0	0
23/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,593.0000	1,637.0000	2.762	0	0	0
23/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	223.0000	198.0000	(11.211)	0	0	0
23/04/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,297.0000	1,241.0000	(4.318)	0	0	0
23/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	366.0000	340.0000	(7.104)	0	0	0
23/04/2009	€ / R 2009/09/14	13.50	Call	Currency Future	304.0000	279.0000	(8.224)	0	0	0
23/04/2009	€ / R 2009/09/14	14.50	Call	Currency Future	181.0000	159.0000	(12.155)	0	0	0
23/04/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,379.0000	6,443.0000	1.003	0	0	0
23/04/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,721.0000	1,766.0000	2.615	0	0	0
23/04/2009	€ / R 2009/09/14	14.60	Call	Currency Future	173.0000	151.0000	(12.717)	0	0	0
23/04/2009	€ / R 2009/09/14	18.40	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
23/04/2009	€ / R 2009/09/14	13.70	Call	Currency Future	275.0000	248.0000	(9.818)	0	0	0
23/04/2009	€ / R 2009/09/14	13.45	Call	Currency Future	311.0000	287.0000	(7.717)	0	0	0
23/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,071.0000	1,110.0000	3.641	0	0	0
23/04/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,733.0000	2,781.0000	1.756	0	0	0
23/04/2009	€ / R 2009/09/14	16.90	Put	Currency Future	4,911.0000	4,963.0000	1.059	0	0	0
23/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,551.0000	2,598.0000	1.842	0	0	0
23/04/2009	€ / R 2009/09/14	16.90	Call	Currency Future	51.0000	34.0000	(33.333)	0	0	0
23/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,468.0000	1,511.0000	2.929	0	0	0
23/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	191.0000	168.0000	(12.042)	0	0	0
23/04/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,475.0000	3,522.0000	1.353	0	0	0
23/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	358.0000	332.0000	(7.263)	0	0	0
23/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,461.0000	2,507.0000	1.869	0	0	0
23/04/2009	€ / R 2009/09/14	9.40	Put	Currency Future	13.0000	29.0000	123.077	0	0	0
23/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,636.0000	1,680.0000	2.689	0	0	0
23/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,021.0000	2,064.0000	2.128	0	0	0
23/04/2009	€ / R 2009/09/14	10.90	Put	Currency Future	158.0000	170.0000	7.595	0	0	0
23/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,427.0000	1,470.0000	3.013	0	0	0
23/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,283.0000	2,327.0000	1.927	0	0	0
23/04/2009	€ / R 2009/09/14	15.40	Call	Currency Future	115.0000	92.0000	(20.000)	0	0	0
23/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,064.0000	2,107.0000	2.083	0	0	0
23/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	201.0000	177.0000	(11.940)	0	0	0
23/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	254.0000	228.0000	(10.236)	0	0	0
23/04/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,764.0000	1,808.0000	2.494	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	325.0000	301.0000	(7.385)	0	0	0
23/04/2009	€ / R 2009/09/14	12.20	Put	Currency Future	750.0000	785.0000	4.667	0	0	0
23/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	473.0000	443.0000	(6.342)	0	0	0
23/04/2009	€ / R 2009/09/14	12.20	Call	Currency Future	590.0000	556.0000	(5.763)	0	0	0
23/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,033.0000	1,072.0000	3.775	0	0	0
23/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	297.0000	271.0000	(8.754)	0	0	0
23/04/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,345.0000	1,387.0000	3.123	0	0	0
23/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,807.0000	1,850.0000	2.380	0	0	0
23/04/2009	€ / R 2009/09/14	14.00	Call	Currency Future	235.0000	209.0000	(11.064)	0	0	0
23/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,893.0000	1,935.0000	2.219	0	0	0
23/04/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,195.0000	2,239.0000	2.005	0	0	0
23/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	358.0000	332.0000	(7.263)	0	0	0
23/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,283.0000	2,327.0000	1.927	0	0	0
23/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,468.0000	1,511.0000	2.929	0	0	0
23/04/2009	€ / R 2009/09/14	14.85	Call	Currency Future	153.0000	133.0000	(13.072)	0	0	0
23/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	261.0000	234.0000	(10.345)	0	0	0
23/04/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,963.0000	3,012.0000	1.654	0	0	0
23/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	223.0000	198.0000	(11.211)	0	0	0
23/04/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,509.0000	1,553.0000	2.916	0	0	0
23/04/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,371.0000	2,417.0000	1.940	0	0	0
23/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,186.0000	1,227.0000	3.457	0	0	0
23/04/2009	€ / R 2009/09/14	14.20	Call	Currency Future	211.0000	187.0000	(11.374)	0	0	0
23/04/2009	€ / R 2009/09/14	13.00	Call	Currency Future	385.0000	358.0000	(7.013)	0	0	0
23/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,021.0000	2,064.0000	2.128	0	0	0
23/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	426.0000	397.0000	(6.808)	0	0	0
23/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	685.0000	718.0000	4.818	0	0	0
23/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	625.0000	589.0000	(5.760)	0	0	0
23/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	461.0000	431.0000	(6.508)	0	0	0
23/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,071.0000	1,110.0000	3.641	0	0	0
23/04/2009	€ / R 2009/09/14	13.20	Call	Currency Future	349.0000	324.0000	(7.163)	0	0	0
23/04/2009	€ / R 2009/09/14	12.40	Call	Currency Future	528.0000	495.0000	(6.250)	0	0	0
23/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	283.0000	255.0000	(9.894)	0	0	0
23/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,386.0000	1,428.0000	3.030	0	0	0
23/04/2009	€ / R 2009/09/14	12.40	Put	Currency Future	888.0000	925.0000	4.167	0	0	0
23/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	375.0000	349.0000	(6.933)	0	0	0
23/04/2009	€ / R 2009/09/14	12.50	Put	Currency Future	960.0000	998.0000	3.958	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/09/14	12.70	Put	Currency Future	1,109.0000	1,149.0000	3.607	0	0	0
23/04/2009	€ / R	2009/09/14	14.40	Call	Currency Future	191.0000	168.0000	(12.042)	0	0	0
23/04/2009	€ / R	2009/09/14	12.30	Call	Currency Future	558.0000	524.0000	(6.093)	0	0	0
23/04/2009	€ / R	2009/09/14	14.40	Put	Currency Future	2,551.0000	2,598.0000	1.842	0	0	0
23/04/2009	€ / R	2009/09/14	12.25	Call	Currency Future	574.0000	540.0000	(5.923)	0	0	0
23/04/2009	€ / R	2009/09/14	14.30	Put	Currency Future	2,461.0000	2,507.0000	1.869	0	0	0
23/04/2009	€ / R	2009/09/14	12.80	Call	Currency Future	426.0000	397.0000	(6.808)	0	0	0
23/04/2009	€ / R	2009/09/14	14.30	Call	Currency Future	201.0000	177.0000	(11.940)	0	0	0
23/04/2009	€ / R	2009/09/14	13.60	Call	Currency Future	291.0000	263.0000	(9.622)	0	0	0
23/04/2009	€ / R	2009/09/14	12.90	Call	Currency Future	405.0000	377.0000	(6.914)	0	0	0
23/04/2009	€ / R	2009/09/14	12.25	Put	Currency Future	784.0000	819.0000	4.464	0	0	0
23/04/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,265.0000	1,306.0000	3.241	0	0	0
23/04/2009	€ / R	2009/09/14	12.70	Call	Currency Future	449.0000	419.0000	(6.682)	0	0	0
23/04/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,851.0000	1,892.0000	2.215	0	0	0
23/04/2009	€ / R	2009/09/14	12.80	Put	Currency Future	1,186.0000	1,227.0000	3.457	0	0	0
23/04/2009	€ / R	2009/09/14	14.25	Put	Currency Future	2,416.0000	2,462.0000	1.904	0	0	0
23/04/2009	€ / R	2009/09/14	12.50	Call	Currency Future	499.0000	468.0000	(6.212)	0	0	0
23/04/2009	€ / R	2009/09/14	14.15	Put	Currency Future	2,327.0000	2,372.0000	1.934	0	0	0
23/04/2009	€ / R	2009/09/14	12.45	Put	Currency Future	923.0000	961.0000	4.117	0	0	0
23/04/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,807.0000	1,850.0000	2.380	0	0	0
23/04/2009	€ / R	2009/09/14	14.25	Call	Currency Future	206.0000	182.0000	(11.650)	0	0	0
23/04/2009	€ / R	2009/09/14	12.45	Call	Currency Future	513.0000	482.0000	(6.043)	0	0	0
23/04/2009	€ / R	2009/09/14	14.05	Call	Currency Future	228.0000	204.0000	(10.526)	0	0	0
23/04/2009	€ / R	2009/09/14	14.15	Call	Currency Future	217.0000	193.0000	(11.060)	0	0	0
23/04/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,239.0000	2,283.0000	1.965	0	0	0
23/04/2009	€ / R	2009/09/14	12.30	Put	Currency Future	818.0000	854.0000	4.401	0	0	0
23/04/2009	€ / R	2009/09/14	13.55	Call	Currency Future	297.0000	271.0000	(8.754)	0	0	0
23/04/2009	€ / R	2009/09/14	15.10	Call	Currency Future	136.0000	114.0000	(16.176)	0	0	0
23/04/2009	€ / R	2009/09/14	18.10	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
23/04/2009	€ / R	2009/09/14	6.10	Call	Currency Future	5,940.0000	5,871.0000	(1.162)	0	0	0
23/04/2009	€ / R	2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	€ / R	2009/09/14	7.60	Call	Currency Future	4,441.0000	4,373.0000	(1.531)	0	0	0
23/04/2009	€ / R	2009/09/14	7.60	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
23/04/2009	€ / R	2009/09/14	15.10	Put	Currency Future	3,196.0000	3,243.0000	1.471	0	0	0
23/04/2009	€ / R	2009/09/14	16.60	Call	Currency Future	61.0000	40.0000	(34.426)	0	0	0
23/04/2009	€ / R	2009/09/14	16.60	Put	Currency Future	4,622.0000	4,670.0000	1.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/09/14	18.10	Put	Currency Future	6,083.0000	6,146.0000	1.036	0	0	0
23/04/2009	€ / R	2009/09/14	10.60	Call	Currency Future	1,531.0000	1,471.0000	(3.919)	0	0	0
23/04/2009	€ / R	2009/09/14	10.60	Put	Currency Future	91.0000	100.0000	9.890	0	0	0
23/04/2009	€ / R	2009/09/14	9.10	Call	Currency Future	2,947.0000	2,892.0000	(1.866)	0	0	0
23/04/2009	€ / R	2009/09/14	9.10	Put	Currency Future	7.0000	22.0000	214.286	0	0	0
23/04/2009	€ / R	2009/09/14	13.10	Call	Currency Future	366.0000	340.0000	(7.104)	0	0	0
23/04/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,225.0000	1,266.0000	3.347	0	0	0
23/04/2009	€ / R	2009/09/14	12.85	Call	Currency Future	415.0000	387.0000	(6.747)	0	0	0
23/04/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,305.0000	1,347.0000	3.218	0	0	0
23/04/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,427.0000	1,470.0000	3.013	0	0	0
23/04/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,265.0000	1,306.0000	3.241	0	0	0
23/04/2009	€ / R	2009/09/14	12.90	Call	Currency Future	405.0000	377.0000	(6.914)	0	0	0
23/04/2009	€ / R	2009/09/14	13.85	Call	Currency Future	254.0000	228.0000	(10.236)	0	0	0
23/04/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,064.0000	2,107.0000	2.083	0	0	0
23/04/2009	€ / R	2009/09/14	12.95	Call	Currency Future	395.0000	367.0000	(7.089)	0	0	0
23/04/2009	€ / R	2009/12/14			Currency Future	12.1948	12.1210	(0.605)	11.9800	11.9800	509
23/04/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,859.0000	1,894.0000	1.883	0	0	0
23/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,344.0000	1,377.0000	2.455	0	0	0
23/04/2009	€ / R	2009/12/14	16.75	Call	Currency Future	169.0000	139.0000	(17.751)	0	0	0
23/04/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,900.0000	1,935.0000	1.842	0	0	0
23/04/2009	€ / R	2009/12/14	12.20	Call	Currency Future	849.0000	806.0000	(5.065)	0	0	12,295
23/04/2009	€ / R	2009/12/14	14.85	Call	Currency Future	318.0000	283.0000	(11.006)	0	0	0
23/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	639.0000	598.0000	(6.416)	0	0	0
23/04/2009	€ / R	2009/12/14	18.25	Put	Currency Future	6,157.0000	6,204.0000	0.763	0	0	0
23/04/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,615.0000	1,649.0000	2.105	0	0	0
23/04/2009	€ / R	2009/12/14	15.55	Put	Currency Future	3,606.0000	3,647.0000	1.137	0	0	0
23/04/2009	€ / R	2009/12/14	14.85	Put	Currency Future	2,973.0000	3,012.0000	1.312	0	0	0
23/04/2009	€ / R	2009/12/14	12.85	Call	Currency Future	651.0000	611.0000	(6.144)	0	0	0
23/04/2009	€ / R	2009/12/14	12.20	Call	Currency Future	0.0000	806.0000	100.000	0	0	0
23/04/2009	€ / R	2009/12/14	14.05	Call	Currency Future	421.0000	381.0000	(9.501)	0	0	0
23/04/2009	€ / R	2009/12/14	9.55	Put	Currency Future	29.0000	60.0000	106.897	0	0	0
23/04/2009	€ / R	2009/12/14	12.85	Put	Currency Future	1,306.0000	1,340.0000	2.603	0	0	0
23/04/2009	€ / R	2009/12/14	16.75	Put	Currency Future	4,724.0000	4,768.0000	0.931	0	0	0
23/04/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,276.0000	2,310.0000	1.494	0	0	0
23/04/2009	€ / R	2009/12/14	18.55	Call	Currency Future	89.0000	64.0000	(28.090)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R	2009/12/14	18.25	Call	Currency Future	102.0000	75.0000	(26.471)	0	0	0
23/04/2009	€ / R	2009/12/14	13.60	Call	Currency Future	495.0000	456.0000	(7.879)	0	0	0
23/04/2009	€ / R	2009/12/14	12.20	Put	Currency Future	854.0000	885.0000	3.630	0	0	0
23/04/2009	€ / R	2009/12/14	18.55	Put	Currency Future	6,444.0000	6,493.0000	0.760	0	0	0
23/04/2009	€ / R	2009/12/14	12.20	Put	Currency Future	0.0000	885.0000	100.000	0	0	0
23/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	639.0000	598.0000	(6.416)	0	0	0
23/04/2009	€ / R	2009/12/14	13.25	Call	Currency Future	560.0000	520.0000	(7.143)	0	0	0
23/04/2009	€ / R	2009/12/14	12.15	Put	Currency Future	823.0000	853.0000	3.645	0	0	0
23/04/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,124.0000	1,157.0000	2.936	0	0	0
23/04/2009	€ / R	2009/12/14	12.90	Put	Currency Future	1,344.0000	1,377.0000	2.455	0	0	0
23/04/2009	€ / R	2009/12/14	12.15	Call	Currency Future	868.0000	824.0000	(5.069)	0	0	0
23/04/2009	€ / R	2009/12/14	9.55	Call	Currency Future	2,674.0000	2,631.0000	(1.608)	0	0	0
23/04/2009	€ / R	2009/12/14	12.60	Call	Currency Future	719.0000	678.0000	(5.702)	0	0	0
23/04/2009	€ / R	2009/12/14	12.95	Call	Currency Future	626.0000	586.0000	(6.390)	0	0	0
23/04/2009	€ / R	2009/12/14	17.05	Put	Currency Future	5,007.0000	5,052.0000	0.899	0	0	0
23/04/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,382.0000	1,415.0000	2.388	0	0	0
23/04/2009	€ / R	2009/12/14	15.55	Call	Currency Future	251.0000	218.0000	(13.147)	0	0	0
23/04/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,458.0000	1,492.0000	2.332	0	0	0
23/04/2009	€ / R	2009/12/14	17.05	Call	Currency Future	152.0000	123.0000	(19.079)	0	0	0
23/04/2009	€ / R	2009/12/14	12.40	Call	Currency Future	780.0000	738.0000	(5.385)	0	0	0
23/04/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,497.0000	1,531.0000	2.271	0	0	0
23/04/2009	€ / R	2009/12/14	11.05	Call	Currency Future	1,432.0000	1,389.0000	(3.003)	0	0	0
23/04/2009	€ / R	2009/12/14	11.15	Put	Currency Future	324.0000	355.0000	9.568	0	0	0
23/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	592.0000	552.0000	(6.757)	0	0	0
23/04/2009	€ / R	2009/12/14	11.05	Put	Currency Future	287.0000	318.0000	10.801	0	0	0
23/04/2009	€ / R	2009/12/14	14.65	Call	Currency Future	340.0000	304.0000	(10.588)	0	0	0
23/04/2009	€ / R	2009/12/14	12.50	Call	Currency Future	749.0000	707.0000	(5.607)	0	0	0
23/04/2009	€ / R	2009/12/14	12.65	Put	Currency Future	1,160.0000	1,193.0000	2.845	0	0	0
23/04/2009	€ / R	2009/12/14	12.50	Put	Currency Future	1,054.0000	1,086.0000	3.036	0	0	0
23/04/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,777.0000	1,811.0000	1.913	0	0	0
23/04/2009	€ / R	2009/12/14	13.05	Call	Currency Future	603.0000	563.0000	(6.633)	0	0	0
23/04/2009	€ / R	2009/12/14	13.55	Call	Currency Future	504.0000	465.0000	(7.738)	0	0	0
23/04/2009	€ / R	2009/12/14	10.45	Call	Currency Future	1,875.0000	1,827.0000	(2.560)	0	0	0
23/04/2009	€ / R	2009/12/14	10.95	Put	Currency Future	253.0000	283.0000	11.858	0	0	0
23/04/2009	€ / R	2009/12/14	12.60	Put	Currency Future	1,124.0000	1,157.0000	2.936	0	0	0
23/04/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,109.0000	2,141.0000	1.517	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R 2009/12/14	12.30	Call	Currency Future	813.0000	771.0000	(5.166)	0	0	0
23/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	453.0000	412.0000	(9.051)	0	0	0
23/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	985.0000	1,017.0000	3.249	0	0	0
23/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	719.0000	678.0000	(5.702)	0	0	0
23/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,859.0000	1,894.0000	1.883	0	0	0
23/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	550.0000	510.0000	(7.273)	0	0	0
23/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	705.0000	664.0000	(5.816)	0	0	0
23/04/2009	€ / R 2009/12/14	13.45	Call	Currency Future	522.0000	482.0000	(7.663)	0	0	0
23/04/2009	€ / R 2009/12/14	12.35	Put	Currency Future	952.0000	984.0000	3.361	0	0	0
23/04/2009	€ / R 2009/12/14	12.30	Put	Currency Future	919.0000	950.0000	3.373	0	0	0
23/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,942.0000	1,976.0000	1.751	0	0	0
23/04/2009	€ / R 2009/12/14	11.65	Call	Currency Future	1,089.0000	1,047.0000	(3.857)	0	0	0
23/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,900.0000	1,935.0000	1.842	0	0	0
23/04/2009	€ / R 2009/12/14	11.65	Put	Currency Future	545.0000	576.0000	5.688	0	0	0
23/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	495.0000	456.0000	(7.879)	0	0	0
23/04/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,369.0000	1,326.0000	(3.141)	0	0	0
23/04/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,194.0000	1,151.0000	(3.601)	0	0	0
23/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,655.0000	1,689.0000	2.054	0	0	0
23/04/2009	€ / R 2009/12/14	10.65	Put	Currency Future	170.0000	194.0000	14.118	0	0	0
23/04/2009	€ / R 2009/12/14	11.95	Put	Currency Future	705.0000	735.0000	4.255	0	0	0
23/04/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,818.0000	1,852.0000	1.870	0	0	0
23/04/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,715.0000	1,665.0000	(2.915)	0	0	0
23/04/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,232.0000	1,265.0000	2.679	0	0	0
23/04/2009	€ / R 2009/12/14	11.95	Call	Currency Future	950.0000	906.0000	(4.632)	0	0	0
23/04/2009	€ / R 2009/12/14	13.50	Call	Currency Future	513.0000	473.0000	(7.797)	0	0	0
23/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	487.0000	447.0000	(8.214)	0	0	0
23/04/2009	€ / R 2009/12/14	12.35	Call	Currency Future	797.0000	755.0000	(5.270)	0	0	0
23/04/2009	€ / R 2009/12/14	12.75	Call	Currency Future	677.0000	636.0000	(6.056)	0	0	0
23/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	540.0000	501.0000	(7.222)	0	0	0
23/04/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,795.0000	2,833.0000	1.360	0	0	0
23/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	504.0000	465.0000	(7.738)	0	0	0
23/04/2009	€ / R 2009/12/14	10.45	Put	Currency Future	130.0000	156.0000	20.000	0	0	0
23/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	445.0000	404.0000	(9.213)	0	0	0
23/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	540.0000	501.0000	(7.222)	0	0	0
23/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,150.0000	2,183.0000	1.535	0	0	0
23/04/2009	€ / R 2009/12/14	12.70	Call	Currency Future	691.0000	650.0000	(5.933)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	453.0000	412.0000	(9.051)	0	0	0
23/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,067.0000	2,100.0000	1.597	0	0	0
23/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,696.0000	1,730.0000	2.005	0	0	0
23/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,150.0000	2,183.0000	1.535	0	0	0
23/04/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,196.0000	1,229.0000	2.759	0	0	0
23/04/2009	€ / R 2009/12/14	14.75	Call	Currency Future	329.0000	293.0000	(10.942)	0	0	0
23/04/2009	€ / R 2009/12/14	14.00	Call	Currency Future	429.0000	389.0000	(9.324)	0	0	0
23/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,696.0000	1,730.0000	2.005	0	0	0
23/04/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,751.0000	2,789.0000	1.381	0	0	0
23/04/2009	€ / R 2009/12/14	11.45	Put	Currency Future	449.0000	480.0000	6.904	0	0	0
23/04/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,234.0000	2,268.0000	1.522	0	0	0
23/04/2009	€ / R 2009/12/14	14.60	Call	Currency Future	346.0000	310.0000	(10.405)	0	0	12,295
23/04/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,884.0000	2,922.0000	1.318	0	0	0
23/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	445.0000	404.0000	(9.213)	0	0	0
23/04/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,984.0000	2,017.0000	1.663	0	0	0
23/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,736.0000	1,770.0000	1.959	0	0	0
23/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	603.0000	563.0000	(6.633)	0	0	0
23/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,067.0000	2,100.0000	1.597	0	0	0
23/04/2009	€ / R 2009/12/14	13.70	Call	Currency Future	479.0000	438.0000	(8.559)	0	0	0
23/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	531.0000	491.0000	(7.533)	0	0	0
23/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,736.0000	1,770.0000	1.959	0	0	0
23/04/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,498.0000	1,454.0000	(2.937)	0	0	0
23/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	550.0000	510.0000	(7.273)	0	0	0
23/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,655.0000	1,689.0000	2.054	0	0	0
23/04/2009	€ / R 2009/12/14	13.00	Call	Currency Future	615.0000	574.0000	(6.667)	0	0	0
23/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	531.0000	491.0000	(7.533)	0	0	0
23/04/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,420.0000	1,453.0000	2.324	0	0	0
23/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	462.0000	421.0000	(8.874)	0	0	0
23/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,458.0000	1,492.0000	2.332	0	0	0
23/04/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,576.0000	1,610.0000	2.157	0	0	0
23/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	581.0000	541.0000	(6.885)	0	0	0
23/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,536.0000	1,570.0000	2.214	0	0	0
23/04/2009	€ / R 2009/12/14	13.10	Call	Currency Future	592.0000	552.0000	(6.757)	0	0	0
23/04/2009	€ / R 2009/12/14	13.20	Call	Currency Future	570.0000	531.0000	(6.842)	0	0	0
23/04/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,497.0000	1,531.0000	2.271	0	0	0
23/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	462.0000	421.0000	(8.874)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,109.0000	2,141.0000	1.517	0	0	0
23/04/2009	€ / R 2009/12/14	14.10	Call	Currency Future	413.0000	374.0000	(9.443)	0	0	0
23/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,536.0000	1,570.0000	2.214	0	0	0
23/04/2009	€ / R 2009/12/14	12.25	Put	Currency Future	886.0000	917.0000	3.499	0	0	0
23/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	581.0000	541.0000	(6.885)	0	0	0
23/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	487.0000	447.0000	(8.214)	0	0	0
23/04/2009	€ / R 2009/12/14	12.80	Call	Currency Future	664.0000	623.0000	(6.175)	0	0	0
23/04/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,269.0000	1,302.0000	2.600	0	0	0
23/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,942.0000	1,976.0000	1.751	0	0	0
23/04/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,318.0000	2,353.0000	1.510	0	0	0
23/04/2009	€ / R 2009/12/14	12.25	Call	Currency Future	831.0000	788.0000	(5.174)	0	0	0
23/04/2009	€ / R 2009/12/14	12.55	Call	Currency Future	734.0000	692.0000	(5.722)	0	0	0
23/04/2009	€ / R 2009/12/14	12.45	Call	Currency Future	764.0000	723.0000	(5.366)	0	0	0
23/04/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,019.0000	1,052.0000	3.238	0	0	0
23/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	780.0000	738.0000	(5.385)	0	0	0
23/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	985.0000	1,017.0000	3.249	0	0	0
23/04/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,089.0000	1,121.0000	2.938	0	0	0
23/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	705.0000	664.0000	(5.816)	0	0	0
23/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,160.0000	1,193.0000	2.845	0	0	0
23/04/2009	€ / R 2009/12/14	10.75	Put	Currency Future	193.0000	221.0000	14.508	0	0	0
23/04/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,960.0000	2,913.0000	(1.588)	0	0	0
23/04/2009	€ / R 2009/12/14	9.25	Put	Currency Future	15.0000	42.0000	180.000	0	0	0
23/04/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,637.0000	1,592.0000	(2.749)	0	0	0
23/04/2009	€ / R 2009/12/14	15.25	Call	Currency Future	280.0000	245.0000	(12.500)	0	0	0
23/04/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,335.0000	3,374.0000	1.169	0	0	0
23/04/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,446.0000	2,482.0000	1.472	0	0	0
23/04/2009	€ / R 2009/12/14	13.95	Call	Currency Future	437.0000	396.0000	(9.382)	0	0	0
23/04/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,026.0000	2,058.0000	1.579	0	0	0
23/04/2009	€ / R 2009/12/14	13.75	Call	Currency Future	471.0000	429.0000	(8.917)	0	0	0
23/04/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,192.0000	2,225.0000	1.505	0	0	0
23/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	421.0000	381.0000	(9.501)	0	0	0
23/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,276.0000	2,310.0000	1.494	0	0	0
23/04/2009	€ / R 2009/12/14	14.25	Call	Currency Future	391.0000	353.0000	(9.719)	0	0	0
23/04/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,361.0000	2,395.0000	1.440	0	0	0
23/04/2009	€ / R 2009/12/14	14.15	Call	Currency Future	406.0000	366.0000	(9.852)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	AL13	2009/05/07			Index Future	242.9830	242.8260	(0.065)	0.0000	0.0000	7
23/04/2009	ALBI	2009/05/07			Index Future	293.4070	293.3060	(0.034)	0.0000	0.0000	741
23/04/2009	ALBI	2009/08/06			Index Future	299.3460	299.2720	(0.025)	0.0000	0.0000	0
23/04/2009	ALBI	2009/11/05			Index Future	291.9810	292.2290	0.085	0.0000	0.0000	0
23/04/2009	CRD1	2009/05/07			Index Future	124.6310	124.5920	(0.031)	0.0000	0.0000	0
23/04/2009	CRD1	2009/08/06			Index Future	127.1860	127.1590	(0.021)	0.0000	0.0000	2
23/04/2009	CRD1	2009/11/05			Index Future	129.4790	129.4590	(0.015)	0.0000	0.0000	0
23/04/2009	GOVI	2009/05/07			jGovi	295.0895	294.9855	(0.035)	0.0000	0.0000	187
23/04/2009	GOVI	2009/08/06			jGovi	301.1405	301.0630	(0.026)	0.0000	0.0000	6
23/04/2009	GOVI	2009/11/05			jGovi	306.5685	306.5090	(0.019)	0.0000	0.0000	0
23/04/2009	ILBI	2009/05/07			Index Future	350.4550	350.8910	0.124	0.0000	0.0000	2
23/04/2009	ILBI	2009/08/06			Index Future	359.4140	359.8660	0.126	0.0000	0.0000	0
23/04/2009	ILBI	2009/11/05			Index Future	368.3740	368.8420	0.127	0.0000	0.0000	0
23/04/2009	J153	2010/08/31			jSwap	7.7600	7.7330	(0.348)	0.0000	0.0000	0
23/04/2009	J157	2015/09/15			jSwap	8.3410	8.3740	0.396	0.0000	0.0000	0
23/04/2009	J186	2026/12/21			jSwap	7.9190	7.9410	0.278	0.0000	0.0000	0
23/04/2009	J201	2014/12/22			jSwap	8.4150	8.4440	0.345	0.0000	0.0000	0
23/04/2009	J203	2017/09/15			jSwap	8.4150	8.4420	0.321	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
23/04/2009	J204	2018/12/21			jSwap	8.5010	8.5350	0.400	0.0000	0.0000	0
23/04/2009	J207	2020/01/15			jSwap	8.4390	8.4750	0.427	0.0000	0.0000	0
23/04/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
23/04/2009	JFRA	2009/05/07			jFra	8.3630	8.3210	(0.502)	0.0000	0.0000	0
23/04/2009	JFRA	2009/08/06			jFra	7.0610	7.0450	(0.227)	0.0000	0.0000	0
23/04/2009	JFRA	2009/11/05			jFra	6.9890	6.9630	(0.372)	0.0000	0.0000	0
23/04/2009	JN02	2009/05/07			jNote	7.4580	7.4400	(0.241)	0.0000	0.0000	0
23/04/2009	JN02	2009/08/06			jNote	7.4140	7.4160	0.027	0.0000	0.0000	0
23/04/2009	JN05	2009/05/07			jNote	8.0630	8.0880	0.310	0.0000	0.0000	0
23/04/2009	JN05	2009/08/06			jNote	8.0780	8.1110	0.409	0.0000	0.0000	0
23/04/2009	JN10	2009/05/07			jNote	8.2780	8.3140	0.435	0.0000	0.0000	0
23/04/2009	JN10	2009/08/06			jNote	8.2650	8.3050	0.484	0.0000	0.0000	0
23/04/2009	JROD	2009/04/30			jRod	9.8940	9.8940	-	0.0000	0.0000	0
23/04/2009	JROD	2009/05/29			jRod	9.4240	9.3910	(0.350)	0.0000	0.0000	0
23/04/2009	JROD	2009/06/30			jRod	8.9290	8.8230	(1.187)	0.0000	0.0000	0
23/04/2009	OTH1	2009/05/07			Index Future	283.6880	283.5990	(0.031)	0.0000	0.0000	0
23/04/2009	OTH1	2009/08/06			Index Future	289.5060	289.4420	(0.022)	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	OTH1	2009/11/05			Index Future	294.7240	294.6780	(0.016)	0.0000	0.0000	0
23/04/2009	R153	2009/05/07			Bond Future	6.3250	6.3480	0.364	0.0000	0.0000	3,022
23/04/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/04/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,726.0000	3,696.0000	(0.805)	0	0	0
23/04/2009	R153	2009/08/06			Bond Future	5.6960	5.7220	0.456	0.0000	0.0000	0
23/04/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
23/04/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,437.0000	4,409.0000	(0.631)	0	0	0
23/04/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
23/04/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,188.0000	4,160.0000	(0.669)	0	0	0
23/04/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
23/04/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	51.0000	50.0000	(1.961)	0	0	0
23/04/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,272.0000	1,272.0000	-	0	0	0
23/04/2009	R157	2009/05/07			Bond Future	7.9380	7.9310	(0.088)	0.0000	0.0000	10,171
23/04/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,960.0000	5,984.0000	0.403	0	0	0
23/04/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	47.0000	31.0000	(34.043)	0	0	0
23/04/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,201.0000	4,128.0000	(1.738)	0	0	0
23/04/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	170.0000	136.0000	(20.000)	0	0	386
23/04/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
23/04/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,621.0000	8,579.0000	(0.487)	0	0	0
23/04/2009	R157	2009/08/06			Bond Future	7.9100	7.9000	(0.126)	0.0000	0.0000	5,000
23/04/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,161.0000	8,183.0000	0.270	0	0	0
23/04/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,003.0000	969.0000	(3.390)	0	0	0
23/04/2009	R157	2009/11/05			Bond Future	7.9810	7.9690	(0.150)	0.0000	0.0000	0
23/04/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,284.0000	3,290.0000	0.183	0	0	0
23/04/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,879.0000	5,821.0000	(0.987)	0	0	0
23/04/2009	R157	2010/02/04			Bond Future	8.0670	8.0530	(0.174)	0.0000	0.0000	0
23/04/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,659.0000	4,675.0000	0.343	0	0	0
23/04/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,287.0000	6,231.0000	(0.891)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	R186	2009/05/07			Bond Future	8.4250	8.4260	0.012	8.3900	8.3900	13,142
23/04/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,723.0000	22,733.0000	0.044	0	0	0
23/04/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,215.0000	13,208.0000	(0.053)	0	0	0
23/04/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	97
23/04/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	46.0000	29.0000	(36.957)	0	0	4,930
23/04/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,390.0000	5,276.0000	(2.115)	0	0	0
23/04/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	861.0000	736.0000	(14.518)	0	0	2,280
23/04/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	6,324.0000	6,216.0000	(1.708)	0	0	0
23/04/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	583.0000	485.0000	(16.810)	0	0	0
23/04/2009	R186	2009/08/06			Bond Future	8.4180	8.4190	0.012	0.0000	0.0000	2,500
23/04/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	3,008.0000	2,950.0000	(1.928)	0	0	35
23/04/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,045.0000	12,998.0000	(0.360)	0	0	0
23/04/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,961.0000	9,895.0000	(0.663)	0	0	0
23/04/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,188.0000	4,133.0000	(1.313)	0	0	0
23/04/2009	R186	2009/11/05			Bond Future	8.4580	8.4570	(0.012)	0.0000	0.0000	0
23/04/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,327.0000	15,278.0000	(0.320)	0	0	0
23/04/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,879.0000	11,841.0000	(0.320)	0	0	0
23/04/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	4,965.0000	4,926.0000	(0.785)	0	0	5,000
23/04/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,556.0000	6,508.0000	(0.732)	0	0	5,000
23/04/2009	R186	2010/02/04			Bond Future	8.5420	8.5640	0.258	0.0000	0.0000	0
23/04/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,931.0000	13,000.0000	0.534	0	0	0
23/04/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	9,963.0000	9,814.0000	(1.496)	0	0	0
23/04/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
23/04/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	232.0000	207.0000	(10.776)	0	0	0
23/04/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	699.0000	674.0000	(3.577)	0	0	0
23/04/2009	R201	2009/05/07			Bond Future	8.0060	8.0090	0.037	0.0000	0.0000	2
23/04/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
23/04/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,480.0000	5,460.0000	(0.365)	0	0	0
23/04/2009	R201	2009/08/06			Bond Future	7.9670	7.9690	0.025	0.0000	0.0000	0
23/04/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,276.0000	6,250.0000	(0.414)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	836.0000	819.0000	(2.033)	0	0	0
23/04/2009	R201	2009/11/05			Bond Future	8.0240	8.0230	(0.012)	0.0000	0.0000	0
23/04/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,522.0000	2,507.0000	(0.595)	0	0	0
23/04/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,755.0000	4,735.0000	(0.421)	0	0	0
23/04/2009	R201	2010/02/04			Bond Future	8.0930	8.0910	(0.025)	0.0000	0.0000	0
23/04/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,612.0000	5,593.0000	(0.339)	0	0	0
23/04/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,194.0000	3,183.0000	(0.344)	0	0	0
23/04/2009	R203	2009/05/07			Bond Future	8.3120	8.3030	(0.108)	0.0000	0.0000	0
23/04/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,195.0000	4,197.0000	0.048	0	0	0
23/04/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	227.0000	175.0000	(22.907)	0	0	0
23/04/2009	R203	2009/08/06			Bond Future	8.2930	8.2840	(0.109)	0.0000	0.0000	0
23/04/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,075.0000	7,083.0000	0.113	0	0	0
23/04/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,713.0000	1,669.0000	(2.569)	0	0	0
23/04/2009	R203	2009/11/05			Bond Future	8.3490	8.3380	(0.132)	0.0000	0.0000	0
23/04/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,887.0000	7,824.0000	(0.799)	0	0	0
23/04/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,936.0000	2,935.0000	(0.034)	0	0	0
23/04/2009	R203	2010/02/04			Bond Future	8.4160	8.4030	(0.154)	0.0000	0.0000	0
23/04/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,611.0000	5,626.0000	0.267	0	0	0
23/04/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,808.0000	6,751.0000	(0.837)	0	0	0
23/04/2009	R204	2009/05/07			Bond Future	8.3030	8.2940	(0.108)	0.0000	0.0000	498
23/04/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	357.0000	305.0000	(14.566)	0	0	750
23/04/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	511.0000	425.0000	(16.830)	0	0	750
23/04/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	4,010.0000	3,900.0000	(2.743)	0	0	0
23/04/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,339.0000	3,312.0000	(0.809)	0	0	0
23/04/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	242.0000	187.0000	(22.727)	0	0	0
23/04/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,607.0000	4,609.0000	0.043	0	0	0
23/04/2009	R204	2009/08/06			Bond Future	8.2890	8.2790	(0.121)	0.0000	0.0000	0
23/04/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,721.0000	7,734.0000	0.168	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,859.0000	1,809.0000	(2.690)	0	0	0
23/04/2009	R204	2009/11/05			Bond Future	8.3370	8.3260	(0.132)	0.0000	0.0000	0
23/04/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,592.0000	3,591.0000	(0.028)	0	0	0
23/04/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,974.0000	8,904.0000	(0.780)	0	0	0
23/04/2009	R204	2010/02/04			Bond Future	8.3940	8.3810	(0.155)	0.0000	0.0000	0
23/04/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,540.0000	7,478.0000	(0.822)	0	0	0
23/04/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,354.0000	6,370.0000	0.252	0	0	0
23/04/2009	R206	2009/05/07			Bond Future	7.9950	7.9880	(0.088)	0.0000	0.0000	2,834
23/04/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	39.0000	26.0000	(33.333)	0	0	0
23/04/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,765.0000	3,779.0000	0.372	0	0	0
23/04/2009	R206	2009/08/06			Bond Future	7.9510	7.9420	(0.113)	0.0000	0.0000	0
23/04/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,444.0000	4,403.0000	(0.923)	0	0	0
23/04/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	914.0000	905.0000	(0.985)	0	0	300
23/04/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	683.0000	661.0000	(3.221)	0	0	0
23/04/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,267.0000	5,278.0000	0.209	0	0	0
23/04/2009	R206	2009/11/05			Bond Future	8.0130	8.0000	(0.162)	0.0000	0.0000	0
23/04/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,874.0000	3,833.0000	(1.058)	0	0	0
23/04/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,081.0000	2,085.0000	0.192	0	0	0
23/04/2009	R206	2010/02/04			Bond Future	8.0900	8.0760	(0.173)	0.0000	0.0000	0
23/04/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,543.0000	4,505.0000	(0.836)	0	0	0
23/04/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,589.0000	2,597.0000	0.309	0	0	0
23/04/2009	R207	2009/05/07			Bond Future	8.4450	8.4460	0.012	0.0000	0.0000	0
23/04/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,937.0000	3,866.0000	(1.803)	0	0	0
23/04/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	387.0000	323.0000	(16.537)	0	0	0
23/04/2009	R207	2009/08/06			Bond Future	8.4380	8.4380	-	0.0000	0.0000	0
23/04/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,157.0000	2,122.0000	(1.623)	0	0	0
23/04/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	7,225.0000	7,190.0000	(0.484)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	R207	2009/11/05			Bond Future	8.4860	8.4850	(0.012)	0.0000	0.0000	0
23/04/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,639.0000	9,609.0000	(0.311)	0	0	0
23/04/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	3,081.0000	3,056.0000	(0.811)	0	0	0
23/04/2009	R207	2010/02/04			Bond Future	8.5410	8.5400	(0.012)	0.0000	0.0000	0
23/04/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,226.0000	6,205.0000	(0.337)	0	0	0
23/04/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,064.0000	8,037.0000	(0.335)	0	0	0
23/04/2009	R208	2009/05/07			Bond Future	8.5590	8.5720	0.152	0.0000	0.0000	0
23/04/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,316.0000	2,163.0000	(6.606)	0	0	0
23/04/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,049.0000	982.0000	(6.387)	0	0	0
23/04/2009	R208	2009/08/06			Bond Future	8.5680	8.5820	0.163	0.0000	0.0000	0
23/04/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,866.0000	6,766.0000	(1.456)	0	0	0
23/04/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,500.0000	2,492.0000	(0.320)	0	0	0
23/04/2009	R208	2009/11/05			Bond Future	8.6320	8.6480	0.185	0.0000	0.0000	0
23/04/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,409.0000	9,447.0000	0.404	0	0	0
23/04/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,409.0000	3,343.0000	(1.936)	0	0	0
23/04/2009	R208	2010/02/04			Bond Future	8.7290	8.7450	0.183	0.0000	0.0000	0
23/04/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,077.0000	8,102.0000	0.310	0	0	0
23/04/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	6,601.0000	6,524.0000	(1.166)	0	0	0
23/04/2009	R209	2009/05/07			Bond Future	8.0550	8.0560	0.012	0.0000	0.0000	5,493
23/04/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,097.0000	8,052.0000	(0.556)	0	0	0
23/04/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	133.0000	97.0000	(27.068)	0	0	0
23/04/2009	R209	2009/08/06			Bond Future	8.0410	8.0420	0.012	0.0000	0.0000	0
23/04/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,087.0000	3,042.0000	(1.458)	0	0	0
23/04/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,195.0000	9,141.0000	(0.587)	0	0	0
23/04/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,924.0000	5,875.0000	(0.827)	0	0	0
23/04/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,546.0000	5,488.0000	(1.046)	0	0	1,950
23/04/2009	R209	2009/11/05			Bond Future	8.0630	8.0630	-	0.0000	0.0000	0
23/04/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	15,904.0000	15,875.0000	(0.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,616.0000	12,579.0000	(0.293)	0	0	0
23/04/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2,608.0000	2,579.0000	(1.112)	0	0	2,500
23/04/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,817.0000	3,782.0000	(0.917)	0	0	5,000
23/04/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,541.0000	14,505.0000	(0.248)	0	0	0
23/04/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,609.0000	4,572.0000	(0.803)	0	0	0
23/04/2009	R209	2010/02/04			Bond Future	8.0880	8.0880	-	0.0000	0.0000	0
23/04/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,045.0000	13,012.0000	(0.253)	0	0	0
23/04/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,414.0000	7,381.0000	(0.445)	0	0	2,500
23/04/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,526.0000	18,500.0000	(0.140)	0	0	0
23/04/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	3,814.0000	3,788.0000	(0.682)	0	0	0
23/04/2009	TRT1	2009/05/07			Index Future	291.3380	291.2360	(0.035)	0.0000	0.0000	0
23/04/2009	TRT1	2009/08/06			Index Future	297.3120	297.2360	(0.026)	0.0000	0.0000	100
23/04/2009	TRT1	2009/11/05			Index Future	302.6710	302.6130	(0.019)	0.0000	0.0000	0
23/04/2009	ZAAD	2009/06/12			Currency Future	6.4273	6.4195	(0.121)	0.0000	0.0000	8,839
23/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,139.0000	1,145.0000	0.527	0	0	0
23/04/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	624.0000	627.0000	0.481	0	0	0
23/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	337.0000	338.0000	0.297	0	0	0
23/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	580.0000	583.0000	0.517	0	0	0
23/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	266.0000	266.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	203.0000	202.0000	(0.493)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	453.0000	456.0000	0.662	0	0	0
23/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	580.0000	583.0000	0.517	0	0	0
23/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	453.0000	456.0000	0.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	374.0000	376.0000	0.535	0	0	0
23/04/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	495.0000	497.0000	0.404	0	0	0
23/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	413.0000	415.0000	0.484	0	0	0
23/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	57.0000	53.0000	(7.018)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	537.0000	540.0000	0.559	0	0	0
23/04/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
23/04/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,728.0000	1,735.0000	0.405	0	0	0
23/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	537.0000	540.0000	0.559	0	0	0
23/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	759.0000	764.0000	0.659	0	0	0
23/04/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,224.0000	3,231.0000	0.217	0	0	0
23/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	263.0000	254.0000	(3.422)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,383.0000	1,390.0000	0.506	0	0	0
23/04/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	301.0000	301.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	64.0000	59.0000	(7.813)	0	0	0
23/04/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,927.0000	5,920.0000	(0.118)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	714.0000	718.0000	0.560	0	0	0
23/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/04/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,223.0000	6,231.0000	0.129	0	0	0
23/04/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	128.0000	121.0000	(5.469)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	374.0000	376.0000	0.535	0	0	0
23/04/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,427.0000	4,420.0000	(0.158)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	495.0000	497.0000	0.404	0	0	0
23/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/04/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,723.0000	4,731.0000	0.169	0	0	0
23/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	114.0000	107.0000	(6.140)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	806.0000	810.0000	0.496	0	0	0
23/04/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	234.0000	233.0000	(0.427)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
23/04/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	668.0000	672.0000	0.599	0	0	0
23/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	72.0000	67.0000	(6.944)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	806.0000	810.0000	0.496	0	0	0
23/04/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,187.0000	1,194.0000	0.590	0	0	0
23/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	759.0000	764.0000	0.659	0	0	0
23/04/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
23/04/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	852.0000	857.0000	0.587	0	0	0
23/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	668.0000	672.0000	0.599	0	0	0
23/04/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,430.0000	1,422.0000	(0.559)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	46.0000	42.0000	(8.696)	0	0	0
23/04/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
23/04/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	266.0000	266.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,927.0000	2,920.0000	(0.239)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/04/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,074.0000	3,082.0000	0.260	0	0	0
23/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,481.0000	1,488.0000	0.473	0	0	0
23/04/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
23/04/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,281.0000	1,274.0000	(0.546)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	994.0000	1,000.0000	0.604	0	0	0
23/04/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,277.0000	4,270.0000	(0.164)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	201.0000	193.0000	(3.980)	0	0	0
23/04/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	407.0000	399.0000	(1.966)	0	0	0
23/04/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,777.0000	2,770.0000	(0.252)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	337.0000	338.0000	0.297	0	0	0
23/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
23/04/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,573.0000	4,581.0000	0.175	0	0	0
23/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	332.0000	323.0000	(2.711)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	203.0000	202.0000	(0.493)	0	0	0
23/04/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	104.0000	104.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	201.0000	193.0000	(3.980)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	60.0000	60.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	174.0000	173.0000	(0.575)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	80.0000	79.0000	(1.250)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	174.0000	173.0000	(0.575)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	104.0000	104.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	119.0000	118.0000	(0.840)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	154.0000	153.0000	(0.649)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	91.0000	91.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,073.0000	6,081.0000	0.132	0	0	0
23/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	369.0000	360.0000	(2.439)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	332.0000	323.0000	(2.711)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
23/04/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	369.0000	360.0000	(2.439)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	263.0000	254.0000	(3.422)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	114.0000	107.0000	(6.140)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	91.0000	91.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	136.0000	135.0000	(0.735)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	69.0000	69.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	447.0000	438.0000	(2.013)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/04/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	487.0000	479.0000	(1.643)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	947.0000	952.0000	0.528	0	0	0
23/04/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,090.0000	1,096.0000	0.550	0	0	0
23/04/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,042.0000	1,048.0000	0.576	0	0	0
23/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	994.0000	1,000.0000	0.604	0	0	0
23/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	899.0000	905.0000	0.667	0	0	0
23/04/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,777.0000	5,770.0000	(0.121)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,383.0000	1,390.0000	0.506	0	0	0
23/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/04/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	899.0000	905.0000	0.667	0	0	0
23/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,481.0000	1,488.0000	0.473	0	0	0
23/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/04/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,580.0000	1,587.0000	0.443	0	0	0
23/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,285.0000	1,291.0000	0.467	0	0	0
23/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,236.0000	1,242.0000	0.485	0	0	0
23/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/04/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,679.0000	1,686.0000	0.417	0	0	0
23/04/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
23/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,778.0000	1,785.0000	0.394	0	0	0
23/04/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,877.0000	1,884.0000	0.373	0	0	0
23/04/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,778.0000	1,785.0000	0.394	0	0	0
23/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,139.0000	1,145.0000	0.527	0	0	0
23/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
23/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,285.0000	1,291.0000	0.467	0	0	0
23/04/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/04/2009	ZAAD	2009/09/14			Currency Future	6.4912	6.4823	(0.137)	0.0000	0.0000	395
23/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	204.0000	206.0000	0.980	0	0	0
23/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	615.0000	618.0000	0.488	0	0	0
23/04/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	398.0000	399.0000	0.251	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	230.0000	224.0000	(2.609)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	654.0000	657.0000	0.459	0	0	0
23/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	306.0000	298.0000	(2.614)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	495.0000	488.0000	(1.414)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	185.0000	180.0000	(2.703)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	206.0000	200.0000	(2.913)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	539.0000	541.0000	0.371	0	0	0
23/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	204.0000	206.0000	0.980	0	0	0
23/04/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	218.0000	211.0000	(3.211)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	365.0000	366.0000	0.274	0	0	0
23/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	495.0000	488.0000	(1.414)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	577.0000	579.0000	0.347	0	0	0
23/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	735.0000	738.0000	0.408	0	0	0
23/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	860.0000	864.0000	0.465	0	0	0
23/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	195.0000	190.0000	(2.564)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	466.0000	468.0000	0.429	0	0	0
23/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	735.0000	738.0000	0.408	0	0	0
23/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	776.0000	780.0000	0.515	0	0	0
23/04/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	289.0000	281.0000	(2.768)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	333.0000	334.0000	0.300	0	0	0
23/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	946.0000	950.0000	0.423	0	0	0
23/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	206.0000	200.0000	(2.913)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	654.0000	657.0000	0.459	0	0	0
23/04/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	243.0000	237.0000	(2.469)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	258.0000	250.0000	(3.101)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	195.0000	190.0000	(2.564)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	325.0000	317.0000	(2.462)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	131.0000	127.0000	(3.053)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,034.0000	1,038.0000	0.387	0	0	0
23/04/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	694.0000	697.0000	0.432	0	0	0
23/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	167.0000	162.0000	(2.994)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	230.0000	224.0000	(2.609)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	990.0000	994.0000	0.404	0	0	0
23/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	615.0000	618.0000	0.488	0	0	0
23/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	776.0000	780.0000	0.515	0	0	0
23/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	431.0000	433.0000	0.464	0	0	0
23/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	539.0000	541.0000	0.371	0	0	0
23/04/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	464.0000	456.0000	(1.724)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	114.0000	110.0000	(3.509)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	818.0000	821.0000	0.367	0	0	0
23/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	273.0000	265.0000	(2.930)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	273.0000	265.0000	(2.930)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,123.0000	1,128.0000	0.445	0	0	0
23/04/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,563.0000	4,571.0000	0.175	0	0	0
23/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	860.0000	864.0000	0.465	0	0	0
23/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	377.0000	369.0000	(2.122)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	119.0000	115.0000	(3.361)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	946.0000	950.0000	0.423	0	0	0
23/04/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	223.0000	224.0000	0.448	0	0	0
23/04/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,078.0000	1,083.0000	0.464	0	0	0
23/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	151.0000	146.0000	(3.311)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	431.0000	433.0000	0.464	0	0	0
23/04/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	243.0000	244.0000	0.412	0	0	0
23/04/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,168.0000	1,173.0000	0.428	0	0	0
23/04/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,034.0000	1,038.0000	0.387	0	0	0
23/04/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	434.0000	426.0000	(1.843)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	109.0000	106.0000	(2.752)	0	0	0
23/04/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,942.0000	2,933.0000	(0.306)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	309.0000	310.0000	0.324	0	0	0
23/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	377.0000	369.0000	(2.122)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	309.0000	310.0000	0.324	0	0	0
23/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	286.0000	287.0000	0.350	0	0	0
23/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
23/04/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,941.0000	5,932.0000	(0.151)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	350.0000	342.0000	(2.286)	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
23/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	286.0000	287.0000	0.350	0	0	0
23/04/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	159.0000	154.0000	(3.145)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	350.0000	342.0000	(2.286)	0	0	0
23/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
23/04/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	818.0000	821.0000	0.367	0	0	0
23/04/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	144.0000	139.0000	(3.472)	0	0	0
23/04/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
23/04/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	263.0000	265.0000	0.760	0	0	0
23/04/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	306.0000	298.0000	(2.614)	0	0	0
23/04/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
23/04/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,060.0000	6,069.0000	0.149	0	0	0
23/04/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	903.0000	907.0000	0.443	0	0	0
23/04/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,454.0000	1,446.0000	(0.550)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	365.0000	366.0000	0.274	0	0	0
23/04/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,441.0000	4,432.0000	(0.203)	0	0	0
23/04/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	405.0000	397.0000	(1.975)	0	0	0
23/04/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,077.0000	3,085.0000	0.260	0	0	0
23/04/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	74.0000	70.0000	(5.405)	0	0	0
23/04/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	14.0000	14.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/04/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,819.0000	1,825.0000	0.330	0	0	0
23/04/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	502.0000	504.0000	0.398	0	0	0
23/04/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,633.0000	1,638.0000	0.306	0	0	0
23/04/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
23/04/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	23.0000	25.0000	8.696	0	0	0
23/04/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,273.0000	3,281.0000	0.244	0	0	0
23/04/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,762.0000	4,771.0000	0.189	0	0	0
23/04/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,260.0000	6,269.0000	0.144	0	0	0
23/04/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	258.0000	250.0000	(3.101)	0	0	0
23/04/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,265.0000	1,257.0000	(0.632)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	466.0000	468.0000	0.429	0	0	0
23/04/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,743.0000	2,734.0000	(0.328)	0	0	0
23/04/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,241.0000	4,232.0000	(0.212)	0	0	0
23/04/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,741.0000	5,732.0000	(0.157)	0	0	0
23/04/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/12/14			Currency Future	6.5469	6.5360	(0.166)	0.0000	0.0000	25
23/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	472.0000	465.0000	(1.483)	0	0	0
23/04/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
23/04/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	291.0000	285.0000	(2.062)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	862.0000	867.0000	0.580	0	0	0
23/04/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	139.0000	135.0000	(2.878)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	783.0000	788.0000	0.639	0	0	0
23/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	343.0000	336.0000	(2.041)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	329.0000	322.0000	(2.128)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	984.0000	990.0000	0.610	0	0	0
23/04/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
23/04/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,468.0000	1,460.0000	(0.545)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	596.0000	600.0000	0.671	0	0	0
23/04/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	822.0000	827.0000	0.608	0	0	0
23/04/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	326.0000	330.0000	1.227	0	0	0
23/04/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
23/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	596.0000	600.0000	0.671	0	0	0
23/04/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	632.0000	636.0000	0.633	0	0	0
23/04/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	269.0000	263.0000	(2.230)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	943.0000	949.0000	0.636	0	0	0
23/04/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	390.0000	382.0000	(2.051)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	231.0000	226.0000	(2.165)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	523.0000	516.0000	(1.338)	0	0	0
23/04/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	578.0000	572.0000	(1.038)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	316.0000	309.0000	(2.215)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	493.0000	496.0000	0.609	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	460.0000	463.0000	0.652	0	0	0
23/04/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	402.0000	405.0000	0.746	0	0	0
23/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	259.0000	253.0000	(2.317)	0	0	0
23/04/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,692.0000	1,699.0000	0.414	0	0	0
23/04/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	281.0000	286.0000	1.779	0	0	0
23/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	343.0000	336.0000	(2.041)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	744.0000	749.0000	0.672	0	0	0
23/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	351.0000	354.0000	0.855	0	0	0
23/04/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,947.0000	5,936.0000	(0.185)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	280.0000	274.0000	(2.143)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	390.0000	382.0000	(2.051)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	448.0000	441.0000	(1.563)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	497.0000	490.0000	(1.408)	0	0	0
23/04/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,447.0000	4,436.0000	(0.247)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	669.0000	673.0000	0.598	0	0	0
23/04/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	561.0000	565.0000	0.713	0	0	0
23/04/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	407.0000	399.0000	(1.966)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	902.0000	908.0000	0.665	0	0	0
23/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	706.0000	711.0000	0.708	0	0	0
23/04/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,949.0000	2,938.0000	(0.373)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	425.0000	417.0000	(1.882)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	376.0000	379.0000	0.798	0	0	0
23/04/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
23/04/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,821.0000	4,830.0000	0.187	0	0	0
23/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	425.0000	417.0000	(1.882)	0	0	0
23/04/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	249.0000	244.0000	(2.008)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
23/04/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	428.0000	431.0000	0.701	0	0	0
23/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	351.0000	354.0000	0.855	0	0	0
23/04/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	23.0000	21.0000	(8.696)	0	0	0
23/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	428.0000	431.0000	0.701	0	0	0
23/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	497.0000	490.0000	(1.408)	0	0	0
23/04/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,057.0000	6,068.0000	0.182	0	0	0
23/04/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	303.0000	307.0000	1.320	0	0	0
23/04/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,307.0000	6,317.0000	0.159	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/04/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	550.0000	543.0000	(1.273)	0	0	0
23/04/2009	ZAAD 2009/12/14	11.35	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/04/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	862.0000	867.0000	0.580	0	0	0
23/04/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,576.0000	4,585.0000	0.197	0	0	0
23/04/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	259.0000	253.0000	(2.317)	0	0	0
23/04/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,352.0000	3,361.0000	0.268	0	0	0
23/04/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	376.0000	379.0000	0.798	0	0	0
23/04/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,240.0000	1,234.0000	(0.484)	0	0	0
23/04/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	280.0000	274.0000	(2.143)	0	0	0
23/04/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,111.0000	3,120.0000	0.289	0	0	0
23/04/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,920.0000	1,927.0000	0.365	0	0	0
23/04/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	472.0000	465.0000	(1.483)	0	0	0
23/04/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	783.0000	788.0000	0.639	0	0	0
23/04/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	303.0000	297.0000	(1.980)	0	0	0
23/04/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	706.0000	711.0000	0.708	0	0	0
23/04/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	373.0000	366.0000	(1.877)	0	0	0
23/04/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	527.0000	530.0000	0.569	0	0	0
23/04/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	358.0000	351.0000	(1.955)	0	0	0
23/04/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
23/04/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	493.0000	496.0000	0.609	0	0	0
23/04/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	316.0000	309.0000	(2.215)	0	0	0
23/04/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
23/04/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	43.0000	48.0000	11.628	0	0	0
23/04/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	117.0000	113.0000	(3.419)	0	0	0
23/04/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,697.0000	5,686.0000	(0.193)	0	0	0
23/04/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,701.0000	2,690.0000	(0.407)	0	0	0
23/04/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,197.0000	4,186.0000	(0.262)	0	0	0
23/04/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/04/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	669.0000	673.0000	0.598	0	0	0

Grand Total: **671,946**