



Derivatives High/Low Report

High/Low for 21/04/2009

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
21/04/2009	\$ / R 2009/06/12			Currency Future	9.1763	9.1607	(0.170)	9.2600	9.0800	254,266
21/04/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	2,007.0000	2,020.0000	0.648	0	0	0
21/04/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	226.0000	221.0000	(2.212)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,248.0000	2,261.0000	0.578	0	0	0
21/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	349.0000	357.0000	2.292	0	0	0
21/04/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	2,500
21/04/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,490.0000	1,504.0000	0.940	0	0	0
21/04/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,688.0000	2,701.0000	0.484	0	0	0
21/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	701.0000	688.0000	(1.854)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	701.0000	688.0000	(1.854)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	2,103.0000	2,116.0000	0.618	0	0	0
21/04/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	325.0000	318.0000	(2.154)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	865.0000	878.0000	1.503	0	0	0
21/04/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,398.0000	1,412.0000	1.001	0	0	0
21/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	124.0000	127.0000	2.419	0	0	0
21/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	214.0000	220.0000	2.804	0	0	0
21/04/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,959.0000	1,972.0000	0.664	0	0	0
21/04/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	67.0000	67.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	491.0000	480.0000	(2.240)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	220
21/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,125.0000	1,139.0000	1.244	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	859.0000	845.0000	(1.630)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
21/04/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	400.0000	391.0000	(2.250)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	943.0000	928.0000	(1.591)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	702.0000	714.0000	1.709	0	0	0
21/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,007.0000	2,020.0000	0.648	0	0	0
21/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	993.0000	1,006.0000	1.309	0	0	0
21/04/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,722.0000	1,735.0000	0.755	0	0	0
21/04/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
21/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	124.0000	127.0000	2.419	0	0	0
21/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	586.0000	597.0000	1.877	0	0	0
21/04/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	782.0000	794.0000	1.535	0	0	0
21/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	627.0000	614.0000	(2.073)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	53.0000	53.0000	-	0	0	0
21/04/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,863.0000	1,877.0000	0.751	0	0	0
21/04/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	2,934.0000	2,948.0000	0.477	0	0	0
21/04/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	165.0000	169.0000	2.424	0	0	0
21/04/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	627.0000	614.0000	(2.073)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	345.0000	338.0000	(2.029)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,911.0000	1,924.0000	0.680	0	0	0
21/04/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
21/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	556.0000	545.0000	(1.978)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,394.0000	2,407.0000	0.543	0	0	0
21/04/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	319.0000	327.0000	2.508	0	0	0
21/04/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	778.0000	764.0000	(1.799)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	411.0000	421.0000	2.433	0	0	0
21/04/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	2,443.0000	2,456.0000	0.532	0	0	0
21/04/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	213.0000	208.0000	(2.347)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,722.0000	1,735.0000	0.755	0	0	0
21/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	150.0000	154.0000	2.667	0	0	0
21/04/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	288.0000	282.0000	(2.083)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/04/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,885.0000	2,898.0000	0.451	0	0	0
21/04/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	274.0000	281.0000	2.555	0	0	0
21/04/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	624.0000	635.0000	1.763	0	0	0
21/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,215.0000	1,229.0000	1.152	0	0	0
21/04/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	591.0000	579.0000	(2.030)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	296.0000	303.0000	2.365	0	0	0
21/04/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,151.0000	2,164.0000	0.604	0	0	0
21/04/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	702.0000	714.0000	1.709	0	0	0
21/04/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	113.0000	115.0000	1.770	0	0	0
21/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	372.0000	364.0000	(2.151)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	663.0000	650.0000	(1.961)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	180.0000	185.0000	2.778	0	0	0
21/04/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,628.0000	1,642.0000	0.860	0	0	0
21/04/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,737.0000	2,750.0000	0.475	0	0	0
21/04/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	306.0000	299.0000	(2.288)	0	0	2,000
21/04/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	429.0000	420.0000	(2.098)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	1,816.0000	1,829.0000	0.716	0	0	0
21/04/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	60.0000	60.0000	-	0	0	0
21/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	150.0000	154.0000	2.667	0	0	0
21/04/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,345.0000	2,358.0000	0.554	0	0	0
21/04/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,639.0000	2,652.0000	0.493	0	0	0
21/04/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	379.0000	389.0000	2.639	0	0	0
21/04/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	253.0000	259.0000	2.372	0	0	5
21/04/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,352.0000	1,366.0000	1.036	0	0	0
21/04/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	33.0000	30.0000	(9.091)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	986.0000	971.0000	(1.521)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	1,030.0000	1,014.0000	(1.553)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	325.0000	318.0000	(2.154)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	523.0000	512.0000	(2.103)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	859.0000	845.0000	(1.630)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	137.0000	140.0000	2.190	0	0	0
21/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	478.0000	489.0000	2.301	0	0	0
21/04/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,959.0000	1,972.0000	0.664	0	0	0
21/04/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,260.0000	1,274.0000	1.111	0	0	0
21/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,490.0000	1,504.0000	0.940	0	0	0
21/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,675.0000	1,689.0000	0.836	0	0	0
21/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	739.0000	726.0000	(1.759)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	255.0000	249.0000	(2.353)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	662.0000	674.0000	1.813	0	0	0
21/04/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	66.0000	65.0000	(1.515)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	2,540.0000	2,554.0000	0.551	0	0	0
21/04/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	663.0000	650.0000	(1.961)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,769.0000	1,782.0000	0.735	0	0	0
21/04/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,306.0000	1,320.0000	1.072	0	0	0
21/04/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	75.0000	75.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	1,081.0000	1,094.0000	1.203	0	0	0
21/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,055.0000	2,068.0000	0.633	0	0	0
21/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	137.0000	140.0000	2.190	0	0	0

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21/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
21/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	818.0000	804.0000	(1.711)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	818.0000	804.0000	(1.711)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	444.0000	454.0000	2.252	0	0	0
21/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	993.0000	1,006.0000	1.309	0	0	0
21/04/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,536.0000	1,550.0000	0.911	0	0	0
21/04/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
21/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	107.0000	105.0000	(1.869)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	119.0000	117.0000	(1.681)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	901.0000	886.0000	(1.665)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	271.0000	265.0000	(2.214)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	411.0000	421.0000	2.433	0	0	0
21/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,081.0000	1,094.0000	1.203	0	0	0
21/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,215.0000	1,229.0000	1.152	0	0	0
21/04/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	197.0000	202.0000	2.538	0	0	0
21/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	514.0000	524.0000	1.946	0	0	0
21/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,248.0000	2,261.0000	0.578	0	0	0
21/04/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	349.0000	357.0000	2.292	0	0	0
21/04/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,444.0000	1,459.0000	1.039	0	0	0
21/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	491.0000	480.0000	(2.240)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
21/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	180.0000	185.0000	2.778	0	0	0
21/04/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,151.0000	2,164.0000	0.604	0	0	0
21/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	2,199.0000	2,212.0000	0.591	0	0	0
21/04/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
21/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
21/04/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	2,000
21/04/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	823.0000	836.0000	1.580	0	0	0
21/04/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	782.0000	794.0000	1.535	0	0	0
21/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,911.0000	1,924.0000	0.680	0	0	0
21/04/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,260.0000	1,274.0000	1.111	0	0	0
21/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	214.0000	220.0000	2.804	0	0	0
21/04/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	288.0000	282.0000	(2.083)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,074.0000	1,058.0000	(1.490)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	26.0000	23.0000	(11.538)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,036.0000	1,050.0000	1.351	0	0	0
21/04/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,036.0000	1,050.0000	1.351	0	0	0
21/04/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,769.0000	1,782.0000	0.735	0	0	0
21/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	739.0000	726.0000	(1.759)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,199.0000	2,212.0000	0.591	0	0	0
21/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	45.0000	43.0000	(4.444)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	865.0000	878.0000	1.503	0	0	0
21/04/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	741.0000	754.0000	1.754	0	0	0
21/04/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	950.0000	963.0000	1.368	0	0	0
21/04/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	2,491.0000	2,505.0000	0.562	0	0	0
21/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	113.0000	115.0000	1.770	0	0	0
21/04/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	549.0000	560.0000	2.004	0	0	0
21/04/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,835.0000	2,849.0000	0.494	0	0	0
21/04/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	141.0000	138.0000	(2.128)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	255.0000	249.0000	(2.353)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	101.0000	99.0000	(1.980)	0	0	100
21/04/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	158.0000	155.0000	(1.899)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,582.0000	1,596.0000	0.885	0	0	0
21/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	907.0000	920.0000	1.433	0	0	0
21/04/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	47.0000	47.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,675.0000	1,689.0000	0.836	0	0	0
21/04/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	37.0000	37.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	213.0000	208.0000	(2.347)	0	0	0
21/04/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	58.0000	57.0000	(1.724)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	459.0000	450.0000	(1.961)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,125.0000	1,139.0000	1.244	0	0	0
21/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,306.0000	1,320.0000	1.072	0	0	0
21/04/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,444.0000	1,459.0000	1.039	0	0	0
21/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	478.0000	489.0000	2.301	0	0	0
21/04/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,170.0000	1,184.0000	1.197	0	0	0
21/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	907.0000	920.0000	1.433	0	0	0
21/04/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	556.0000	545.0000	(1.978)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	624.0000	635.0000	1.763	0	0	0
21/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
21/04/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	233.0000	239.0000	2.575	0	0	0
21/04/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	2,589.0000	2,603.0000	0.541	0	0	0
21/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	586.0000	597.0000	1.877	0	0	0
21/04/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	233.0000	239.0000	2.575	0	0	0
21/04/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,786.0000	2,799.0000	0.467	0	0	0
21/04/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	3,628.0000	3,643.0000	0.413	0	0	0
21/04/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	372.0000	364.0000	(2.151)	0	0	0
21/04/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,885.0000	2,898.0000	0.451	0	0	0
21/04/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	1,164.0000	1,148.0000	(1.375)	0	0	0
21/04/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	296.0000	303.0000	2.365	0	0	0
21/04/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
21/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,536.0000	1,550.0000	0.911	0	0	0
21/04/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	459.0000	450.0000	(1.961)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,394.0000	2,407.0000	0.543	0	0	0
21/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	200
21/04/2009	\$ / R 2009/06/12	15.30	Put	Currency Future	6,124.0000	6,140.0000	0.261	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	189.0000	185.0000	(2.116)	0	0	1
21/04/2009	\$ / R 2009/06/12	15.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	4,626.0000	4,641.0000	0.324	0	0	0
21/04/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
21/04/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	2,296.0000	2,309.0000	0.566	0	0	0
21/04/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	823.0000	836.0000	1.580	0	0	0
21/04/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,984.0000	2,997.0000	0.436	0	0	0
21/04/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	3,082.0000	3,096.0000	0.454	0	0	0
21/04/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	662.0000	674.0000	1.813	0	0	0
21/04/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	3,132.0000	3,146.0000	0.447	0	0	0
21/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	149.0000	146.0000	(2.013)	0	0	1
21/04/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,878.0000	2,862.0000	(0.556)	0	0	0
21/04/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	4,376.0000	4,391.0000	0.343	0	0	0
21/04/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	4,376.0000	4,361.0000	(0.343)	0	0	0
21/04/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	7.80	Call	Currency Future	1,396.0000	1,380.0000	(1.146)	0	0	0
21/04/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/04/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	3.30	Call	Currency Future	5,876.0000	5,861.0000	(0.255)	0	0	0
21/04/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
21/04/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	271.0000	265.0000	(2.214)	0	0	0
21/04/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	1,636.0000	1,620.0000	(0.978)	0	0	0
21/04/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	5,874.0000	5,890.0000	0.272	0	0	0
21/04/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	444.0000	454.0000	2.252	0	0	0
21/04/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	3,127.0000	3,112.0000	(0.480)	0	0	0
21/04/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	4,626.0000	4,611.0000	(0.324)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
21/04/2009	\$ / R	2009/06/12	3.05	Call	Currency Future	6,126.0000	6,111.0000	(0.245)	0	0	0
21/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	514.0000	524.0000	1.946	0	0	0
21/04/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
21/04/2009	\$ / R	2009/09/14			Currency Future	9.3134	9.2976	(0.170)	9.3500	9.3500	4,698
21/04/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
21/04/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
21/04/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	2,155.0000	2,171.0000	0.742	0	0	0
21/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	625.0000	635.0000	1.600	0	0	0
21/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	456.0000	451.0000	(1.096)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	233.0000	232.0000	(0.429)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,050.0000	1,063.0000	1.238	0	0	0
21/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	539.0000	533.0000	(1.113)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	388.0000	384.0000	(1.031)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,669.0000	1,685.0000	0.959	0	0	0
21/04/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	974.0000	987.0000	1.335	0	0	0
21/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	254.0000	253.0000	(0.394)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,540.0000	1,556.0000	1.039	0	0	0
21/04/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	219.0000	219.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	793.0000	804.0000	1.387	0	0	0
21/04/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	240.0000	240.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,289.0000	1,303.0000	1.086	0	0	0
21/04/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	563.0000	572.0000	1.599	0	0	0
21/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	352.0000	350.0000	(0.568)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,168.0000	1,181.0000	1.113	0	0	0
21/04/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,626.0000	1,642.0000	0.984	0	0	0
21/04/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	413.0000	409.0000	(0.969)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,498.0000	1,513.0000	1.001	0	0	0
21/04/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	577.0000	570.0000	(1.213)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	293.0000	292.0000	(0.341)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	254.0000	253.0000	(0.394)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	427.0000	423.0000	(0.937)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,330.0000	1,344.0000	1.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,755.0000	1,771.0000	0.912	0	0	0
21/04/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,208.0000	1,222.0000	1.159	0	0	0
21/04/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,455.0000	1,470.0000	1.031	0	0	0
21/04/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,712.0000	1,728.0000	0.935	0	0	0
21/04/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	321.0000	319.0000	(0.623)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	285.0000	284.0000	(0.351)	0	0	1,000
21/04/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	864.0000	875.0000	1.273	0	0	0
21/04/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	261.0000	260.0000	(0.383)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	557.0000	551.0000	(1.077)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,371.0000	1,386.0000	1.094	0	0	0
21/04/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	269.0000	268.0000	(0.372)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	364.0000	361.0000	(0.824)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	594.0000	603.0000	1.515	0	0	0
21/04/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,208.0000	1,222.0000	1.159	0	0	0
21/04/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	621.0000	614.0000	(1.127)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	508.0000	516.0000	1.575	0	0	0
21/04/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,248.0000	1,262.0000	1.122	0	0	0
21/04/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,330.0000	1,344.0000	1.053	0	0	0
21/04/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	321.0000	319.0000	(0.623)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	293.0000	292.0000	(0.341)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	277.0000	276.0000	(0.361)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,089.0000	1,102.0000	1.194	0	0	0
21/04/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	206.0000	206.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	1,413.0000	1,428.0000	1.062	0	0	0
21/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	900.0000	912.0000	1.333	0	0	0
21/04/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	312.0000	310.0000	(0.641)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	331.0000	329.0000	(0.604)	0	0	0
21/04/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	2,200.0000	2,217.0000	0.773	0	0	0
21/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	400.0000	397.0000	(0.750)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,289.0000	1,303.0000	1.086	0	0	0
21/04/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	226.0000	226.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,498.0000	1,513.0000	1.001	0	0	0
21/04/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	164.0000	164.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	388.0000	384.0000	(1.031)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,843.0000	1,859.0000	0.868	0	0	0
21/04/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	261.0000	260.0000	(0.383)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,540.0000	1,556.0000	1.039	0	0	0
21/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	487.0000	482.0000	(1.027)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	974.0000	987.0000	1.335	0	0	0
21/04/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,755.0000	1,771.0000	0.912	0	0	0
21/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,020.0000	2,036.0000	0.792	0	0	0
21/04/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	793.0000	804.0000	1.387	0	0	0
21/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	724.0000	734.0000	1.381	0	0	0
21/04/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	302.0000	301.0000	(0.331)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,128.0000	1,142.0000	1.241	0	0	0
21/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,020.0000	2,036.0000	0.792	0	0	0
21/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	342.0000	339.0000	(0.877)	0	0	0
21/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	183.0000	184.0000	0.546	0	0	0
21/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	937.0000	949.0000	1.281	0	0	0
21/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	828.0000	839.0000	1.329	0	0	0
21/04/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	3,756.0000	3,773.0000	0.453	0	0	0
21/04/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	219.0000	219.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	183.0000	184.0000	0.546	0	0	0
21/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,931.0000	1,947.0000	0.829	0	0	0
21/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	247.0000	246.0000	(0.405)	0	0	0
21/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	194.0000	195.0000	0.515	0	0	0
21/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	441.0000	437.0000	(0.907)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,583.0000	1,599.0000	1.011	0	0	0
21/04/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,065.0000	2,081.0000	0.775	0	0	0
21/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	375.0000	372.0000	(0.800)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	669.0000	660.0000	(1.345)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,583.0000	1,599.0000	1.011	0	0	0
21/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,012.0000	1,025.0000	1.285	0	0	0
21/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	456.0000	463.0000	1.535	0	0	0
21/04/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	539.0000	533.0000	(1.113)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,712.0000	1,728.0000	0.935	0	0	0
21/04/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	504.0000	498.0000	(1.190)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	247.0000	246.0000	(0.405)	0	0	0
21/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	194.0000	195.0000	0.515	0	0	0
21/04/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	690.0000	701.0000	1.594	0	0	0
21/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,975.0000	1,992.0000	0.861	0	0	0
21/04/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	173.0000	174.0000	0.578	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
21/04/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	621.0000	614.0000	(1.127)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	625.0000	635.0000	1.600	0	0	0
21/04/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	189.0000	189.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	508.0000	516.0000	1.575	0	0	0
21/04/2009	\$ / R	2009/09/14	15.40	Put	Currency Future	6,104.0000	6,120.0000	0.262	0	0	0
21/04/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	471.0000	466.0000	(1.062)	0	0	0
21/04/2009	\$ / R	2009/09/14	13.90	Put	Currency Future	4,631.0000	4,647.0000	0.345	0	0	0
21/04/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	2,110.0000	2,126.0000	0.758	0	0	0
21/04/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	758.0000	769.0000	1.451	0	0	0
21/04/2009	\$ / R	2009/09/14	12.40	Put	Currency Future	3,181.0000	3,198.0000	0.534	0	0	0
21/04/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,931.0000	1,947.0000	0.829	0	0	0
21/04/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	456.0000	451.0000	(1.096)	0	0	0
21/04/2009	\$ / R	2009/09/14	15.40	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	694.0000	685.0000	(1.297)	0	0	0
21/04/2009	\$ / R	2009/09/14	12.40	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
21/04/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	431.0000	437.0000	1.392	0	0	0
21/04/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	535.0000	544.0000	1.682	0	0	0
21/04/2009	\$ / R	2009/09/14	3.20	Call	Currency Future	6,113.0000	6,098.0000	(0.245)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	599.0000	591.0000	(1.336)	0	0	0
21/04/2009	\$ / R	2009/09/14	7.90	Put	Currency Future	68.0000	68.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	13.90	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
21/04/2009	\$ / R	2009/09/14	4.70	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	6.40	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	4.70	Call	Currency Future	4,615.0000	4,599.0000	(0.347)	0	0	0
21/04/2009	\$ / R	2009/09/14	7.90	Call	Currency Future	1,482.0000	1,465.0000	(1.147)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	226.0000	226.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	8.80	Put	Currency Future	317.0000	322.0000	1.577	0	0	0
21/04/2009	\$ / R	2009/09/14	15.20	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	13.70	Put	Currency Future	4,437.0000	4,453.0000	0.361	0	0	0
21/04/2009	\$ / R	2009/09/14	13.70	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
21/04/2009	\$ / R	2009/09/14	8.80	Call	Currency Future	831.0000	819.0000	(1.444)	0	0	0
21/04/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	6.40	Call	Currency Future	2,923.0000	2,907.0000	(0.547)	0	0	0
21/04/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	4,415.0000	4,399.0000	(0.362)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	481.0000	489.0000	1.663	0	0	0
21/04/2009	\$ / R 2009/09/14	3.40	Call	Currency Future	5,913.0000	5,898.0000	(0.254)	0	0	0
21/04/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	2,992.0000	3,009.0000	0.568	0	0	0
21/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
21/04/2009	\$ / R 2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	5,906.0000	5,922.0000	0.271	0	0	0
21/04/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	645.0000	637.0000	(1.240)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	331.0000	329.0000	(0.604)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	1,012.0000	1,025.0000	1.285	0	0	0
21/04/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	658.0000	667.0000	1.368	0	0	0
21/04/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	375.0000	372.0000	(0.800)	0	0	0
21/04/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	105.0000	107.0000	1.905	0	0	0
21/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,168.0000	1,181.0000	1.113	0	0	0
21/04/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	8.0000	8.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	471.0000	466.0000	(1.062)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	758.0000	769.0000	1.451	0	0	0
21/04/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	3,121.0000	3,105.0000	(0.513)	0	0	0
21/04/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	200.0000	200.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	937.0000	949.0000	1.281	0	0	0
21/04/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	1,656.0000	1,640.0000	(0.966)	0	0	0
21/04/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,887.0000	1,903.0000	0.848	0	0	0
21/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	400.0000	397.0000	(0.750)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	487.0000	482.0000	(1.027)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,799.0000	1,815.0000	0.889	0	0	0
21/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	724.0000	734.0000	1.381	0	0	0
21/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	212.0000	212.0000	-	0	0	0
21/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	441.0000	437.0000	(0.907)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,128.0000	1,142.0000	1.241	0	0	0
21/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	828.0000	839.0000	1.329	0	0	0
21/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	658.0000	667.0000	1.368	0	0	0
21/04/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	285.0000	284.0000	(0.351)	0	0	0
21/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	342.0000	339.0000	(0.877)	0	0	0
21/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	900.0000	912.0000	1.333	0	0	0
21/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,371.0000	1,386.0000	1.094	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	413.0000	409.0000	(0.969)	0	0	0
21/04/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,975.0000	1,992.0000	0.861	0	0	0
21/04/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	297.0000	301.0000	1.347	0	0	0
21/04/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	694.0000	685.0000	(1.297)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	431.0000	437.0000	1.392	0	0	0
21/04/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	860.0000	848.0000	(1.395)	0	0	0
21/04/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	277.0000	281.0000	1.444	0	0	0
21/04/2009	\$ / R	2009/09/14	9.00	Call	Currency Future	720.0000	710.0000	(1.389)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.00	Put	Currency Future	406.0000	413.0000	1.724	0	0	0
21/04/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	669.0000	660.0000	(1.345)	0	0	0
21/04/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	456.0000	463.0000	1.535	0	0	0
21/04/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	891.0000	878.0000	(1.459)	0	0	0
21/04/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,799.0000	1,815.0000	0.889	0	0	0
21/04/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	189.0000	189.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	212.0000	212.0000	-	0	0	0
21/04/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	1,089.0000	1,102.0000	1.194	0	0	0
21/04/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	352.0000	350.0000	(0.568)	0	0	0
21/04/2009	\$ / R	2009/12/14			Currency Future	9.4336	9.4177	(0.169)	0.0000	0.0000	741
21/04/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	838.0000	833.0000	(0.597)	0	0	0
21/04/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	558.0000	556.0000	(0.358)	0	0	0
21/04/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	163.0000	161.0000	(1.227)	0	0	9,530
21/04/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	3,078.0000	3,093.0000	0.487	0	0	0
21/04/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	3,729.0000	3,743.0000	0.375	0	0	0
21/04/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	747.0000	760.0000	1.740	0	0	0
21/04/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,355.0000	3,369.0000	0.417	0	0	0
21/04/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	434.0000	432.0000	(0.461)	0	0	9,530
21/04/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	10,100
21/04/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	605.0000	616.0000	1.818	0	0	0
21/04/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	545.0000	543.0000	(0.367)	0	0	0
21/04/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	2,093.0000	2,108.0000	0.717	0	0	0
21/04/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	731.0000	728.0000	(0.410)	0	0	0
21/04/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	373.0000	372.0000	(0.268)	0	0	0
21/04/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	1,840.0000	1,854.0000	0.761	0	0	0
21/04/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	532.0000	530.0000	(0.376)	0	0	0
21/04/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,443.0000	2,457.0000	0.573	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	811.0000	825.0000	1.726	0	0	0
21/04/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,715.0000	1,729.0000	0.816	0	0	0
21/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,198.0000	1,212.0000	1.169	0	0	0
21/04/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	695.0000	692.0000	(0.432)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,757.0000	1,771.0000	0.797	0	0	0
21/04/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	277.0000	275.0000	(0.722)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	246.0000	244.0000	(0.813)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,355.0000	2,369.0000	0.594	0	0	0
21/04/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	981.0000	994.0000	1.325	0	0	0
21/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	599.0000	597.0000	(0.334)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,016.0000	1,029.0000	1.280	0	0	0
21/04/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	425.0000	423.0000	(0.471)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,551.0000	1,565.0000	0.903	0	0	0
21/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	157.0000	155.0000	(1.274)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,591.0000	1,605.0000	0.880	0	0	0
21/04/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	288.0000	287.0000	(0.347)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,448.0000	3,462.0000	0.406	0	0	0
21/04/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	485.0000	483.0000	(0.412)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	327.0000	325.0000	(0.612)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	182.0000	180.0000	(1.099)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	585.0000	583.0000	(0.342)	0	0	10,115
21/04/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,161.0000	1,175.0000	1.206	0	0	0
21/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,712.0000	2,727.0000	0.553	0	0	0
21/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	660.0000	671.0000	1.667	0	0	0
21/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,078.0000	3,093.0000	0.487	0	0	0
21/04/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,352.0000	1,366.0000	1.036	0	0	0
21/04/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	718.0000	729.0000	1.532	0	0	0
21/04/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	474.0000	473.0000	(0.211)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,430.0000	1,444.0000	0.979	0	0	0
21/04/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	334.0000	333.0000	(0.299)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	751.0000	747.0000	(0.533)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,051.0000	1,065.0000	1.332	0	0	0
21/04/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,391.0000	1,405.0000	1.006	0	0	0
21/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	390.0000	389.0000	(0.256)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	464.0000	462.0000	(0.431)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,042.0000	1,035.0000	(0.672)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	224.0000	222.0000	(0.893)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,823.0000	3,838.0000	0.392	0	0	0
21/04/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	216.0000	214.0000	(0.926)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,051.0000	2,065.0000	0.683	0	0	0
21/04/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,918.0000	3,932.0000	0.357	0	0	0
21/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	794.0000	789.0000	(0.630)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	614.0000	612.0000	(0.326)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	444.0000	442.0000	(0.450)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,488.0000	2,502.0000	0.563	0	0	0
21/04/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,574.0000	1,564.0000	(0.635)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,541.0000	3,556.0000	0.424	0	0	0
21/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	271.0000	270.0000	(0.369)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,354.0000	1,346.0000	(0.591)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,510.0000	1,524.0000	0.927	0	0	0
21/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,965.0000	1,980.0000	0.763	0	0	0
21/04/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,673.0000	1,688.0000	0.897	0	0	0
21/04/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,032.0000	3,046.0000	0.462	0	0	0
21/04/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	85.0000	89.0000	4.706	0	0	0
21/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	212.0000	210.0000	(0.943)	0	0	114
21/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,588.0000	3,602.0000	0.390	0	0	0
21/04/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,389.0000	1,381.0000	(0.576)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,536.0000	1,526.0000	(0.651)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,632.0000	1,646.0000	0.858	0	0	0
21/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,869.0000	1,857.0000	(0.642)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	152.0000	158.0000	3.947	0	0	0
21/04/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	416.0000	414.0000	(0.481)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	342.0000	340.0000	(0.585)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	124.0000	122.0000	(1.613)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	206.0000	213.0000	3.398	0	0	0
21/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,180.0000	2,194.0000	0.642	0	0	0
21/04/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	151.0000	150.0000	(0.662)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	349.0000	348.0000	(0.287)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	313.0000	312.0000	(0.319)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	713.0000	710.0000	(0.421)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	399.0000	397.0000	(0.501)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	407.0000	405.0000	(0.491)	0	0	0
21/04/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	632.0000	643.0000	1.741	0	0	0
21/04/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	4,490.0000	4,505.0000	0.334	0	0	0
21/04/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	779.0000	792.0000	1.669	0	0	0
21/04/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	816.0000	811.0000	(0.613)	0	0	0
21/04/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
21/04/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	94.0000	99.0000	5.319	0	0	0
21/04/2009	\$ / R	2009/12/14	8.10	Put	Currency Future	165.0000	171.0000	3.636	0	0	0
21/04/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	3,170.0000	3,184.0000	0.442	0	0	0
21/04/2009	\$ / R	2009/12/14	8.10	Call	Currency Future	1,498.0000	1,489.0000	(0.601)	0	0	0
21/04/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	204.0000	202.0000	(0.980)	0	0	0
21/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,060.0000	4,075.0000	0.369	0	0	0
21/04/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,622.0000	2,636.0000	0.534	0	0	0
21/04/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	2,008.0000	2,022.0000	0.697	0	0	0
21/04/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,803.0000	2,817.0000	0.499	0	0	0
21/04/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,470.0000	1,484.0000	0.952	0	0	0
21/04/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	357.0000	355.0000	(0.560)	0	0	0
21/04/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	0
21/04/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	237.0000	235.0000	(0.844)	0	0	0
21/04/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	454.0000	452.0000	(0.441)	0	0	0
21/04/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	189.0000	187.0000	(1.058)	0	0	0
21/04/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,778.0000	1,767.0000	(0.619)	0	0	0
21/04/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	282.0000	281.0000	(0.355)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,014.0000	1,008.0000	(0.592)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	288.0000	296.0000	2.778	0	0	0
21/04/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	747.0000	760.0000	1.740	0	0	0
21/04/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	345.0000	354.0000	2.609	0	0	0
21/04/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	430.0000	440.0000	2.326	0	0	0
21/04/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	1,221.0000	1,213.0000	(0.655)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,128.0000	1,121.0000	(0.621)	0	0	0
21/04/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	320.0000	319.0000	(0.313)	0	0	0
21/04/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	349.0000	348.0000	(0.287)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	152.0000	158.0000	3.947	0	0	0
21/04/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,914.0000	1,902.0000	(0.627)	0	0	0
21/04/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0
21/04/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	520.0000	518.0000	(0.385)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,965.0000	1,980.0000	0.763	0	0	0
21/04/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	1,652.0000	1,642.0000	(0.605)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,586.0000	4,600.0000	0.305	0	0	0
21/04/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	81.0000	85.0000	4.938	0	0	0
21/04/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	113.0000	112.0000	(0.885)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,155.0000	4,170.0000	0.361	0	0	0
21/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,236.0000	1,250.0000	1.133	0	0	0
21/04/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	119.0000	124.0000	4.202	0	0	0
21/04/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	1,254.0000	1,246.0000	(0.638)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	731.0000	728.0000	(0.410)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	885.0000	880.0000	(0.565)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	270.0000	278.0000	2.963	0	0	0
21/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,274.0000	1,288.0000	1.099	0	0	0
21/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	552.0000	562.0000	1.812	0	0	0
21/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	271.0000	270.0000	(0.369)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	1,960.0000	1,948.0000	(0.612)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	306.0000	314.0000	2.614	0	0	0
21/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,488.0000	2,502.0000	0.563	0	0	0
21/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,016.0000	1,029.0000	1.280	0	0	0
21/04/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,190.0000	1,182.0000	(0.672)	0	0	0
21/04/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,730.0000	4,744.0000	0.296	0	0	0
21/04/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	109.0000	114.0000	4.587	0	0	0
21/04/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,923.0000	1,938.0000	0.780	0	0	0
21/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,198.0000	1,212.0000	1.169	0	0	0
21/04/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	129.0000	135.0000	4.651	0	0	0
21/04/2009	\$ / R 2009/12/14	10.25	Call	Currency Future	496.0000	494.0000	(0.403)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	862.0000	856.0000	(0.696)	0	0	0
21/04/2009	\$ / R 2009/12/14	15.55	Put	Currency Future	6,183.0000	6,198.0000	0.243	0	0	0
21/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,274.0000	1,288.0000	1.099	0	0	0
21/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	236.0000	244.0000	3.390	0	0	0
21/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	532.0000	530.0000	(0.376)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	578.0000	589.0000	1.903	0	0	0
21/04/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	508.0000	506.0000	(0.394)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,320.0000	1,312.0000	(0.606)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,757.0000	1,771.0000	0.797	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	629.0000	627.0000	(0.318)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,137.0000	2,151.0000	0.655	0	0	0
21/04/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	844.0000	858.0000	1.659	0	0	0
21/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,236.0000	1,250.0000	1.133	0	0	0
21/04/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,881.0000	1,896.0000	0.797	0	0	0
21/04/2009	\$ / R 2009/12/14	15.55	Call	Currency Future	67.0000	66.0000	(1.493)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	251.0000	249.0000	(0.797)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	94.0000	99.0000	5.319	0	0	0
21/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	390.0000	389.0000	(0.256)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	365.0000	363.0000	(0.548)	0	0	0
21/04/2009	\$ / R 2009/12/14	6.55	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
21/04/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,682.0000	4,696.0000	0.299	0	0	0
21/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,667.0000	2,681.0000	0.525	0	0	0
21/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	172.0000	170.0000	(1.163)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	520.0000	518.0000	(0.385)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	946.0000	959.0000	1.374	0	0	0
21/04/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	2,909.0000	2,893.0000	(0.550)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	885.0000	880.0000	(0.565)	0	0	0
21/04/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	2,619.0000	2,604.0000	(0.573)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	1,613.0000	1,603.0000	(0.620)	0	0	0
21/04/2009	\$ / R 2009/12/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	300.0000	299.0000	(0.333)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	256.0000	254.0000	(0.781)	0	0	0
21/04/2009	\$ / R 2009/12/14	5.05	Call	Currency Future	4,389.0000	4,373.0000	(0.365)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	208.0000	206.0000	(0.962)	0	0	0
21/04/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	178.0000	184.0000	3.371	0	0	0
21/04/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	66.0000	68.0000	3.030	0	0	0
21/04/2009	\$ / R 2009/12/14	10.25	Put	Currency Future	1,313.0000	1,327.0000	1.066	0	0	0
21/04/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	4,638.0000	4,622.0000	(0.345)	0	0	0
21/04/2009	\$ / R 2009/12/14	3.55	Call	Currency Future	5,884.0000	5,868.0000	(0.272)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,461.0000	1,452.0000	(0.616)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,894.0000	2,909.0000	0.518	0	0	0
21/04/2009	\$ / R 2009/12/14	6.85	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
21/04/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,124.0000	1,138.0000	1.246	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
21/04/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	228.0000	226.0000	(0.877)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,778.0000	1,767.0000	(0.619)	0	0	0
21/04/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	6,134.0000	6,118.0000	(0.261)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,894.0000	2,909.0000	0.518	0	0	0
21/04/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	911.0000	925.0000	1.537	0	0	0
21/04/2009	\$ / R 2009/12/14	6.95	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
21/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	599.0000	597.0000	(0.334)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	228.0000	226.0000	(0.877)	0	0	0
21/04/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	3,152.0000	3,136.0000	(0.508)	0	0	0
21/04/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	19.0000	19.0000	-	0	0	0
21/04/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	1,733.0000	1,722.0000	(0.635)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	99.0000	104.0000	5.051	0	0	0
21/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	408.0000	417.0000	2.206	0	0	0
21/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,536.0000	1,526.0000	(0.651)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	191.0000	198.0000	3.665	0	0	0
21/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	660.0000	671.0000	1.667	0	0	0
21/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	794.0000	789.0000	(0.630)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	365.0000	374.0000	2.466	0	0	0
21/04/2009	\$ / R 2009/12/14	15.30	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	266.0000	264.0000	(0.752)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	325.0000	334.0000	2.769	0	0	0
21/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	365.0000	374.0000	2.466	0	0	0
21/04/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	5,942.0000	5,956.0000	0.236	0	0	0
21/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,042.0000	1,035.0000	(0.672)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	130.0000	129.0000	(0.769)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,532.0000	2,547.0000	0.592	0	0	0
21/04/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	137.0000	135.0000	(1.460)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,635.0000	3,649.0000	0.385	0	0	0
21/04/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	169.0000	167.0000	(1.183)	0	0	0
21/04/2009	\$ / R 2009/12/14	6.90	Call	Currency Future	2,571.0000	2,557.0000	(0.545)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,099.0000	1,092.0000	(0.637)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,159.0000	1,151.0000	(0.690)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	4,346.0000	4,361.0000	0.345	0	0	0
21/04/2009	\$ / R 2009/12/14	6.90	Put	Currency Future	38.0000	39.0000	2.632	0	0	0
21/04/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,394.0000	4,409.0000	0.341	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,014.0000	1,008.0000	(0.592)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,823.0000	1,812.0000	(0.603)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	128.0000	126.0000	(1.563)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	2,286.0000	2,272.0000	(0.612)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	251.0000	249.0000	(0.797)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,823.0000	3,838.0000	0.392	0	0	0
21/04/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	53.0000	55.0000	3.774	0	0	0
21/04/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	3,216.0000	3,230.0000	0.435	0	0	0
21/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,622.0000	2,636.0000	0.534	0	0	0
21/04/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	200.0000	198.0000	(1.000)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
21/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	256.0000	254.0000	(0.781)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	185.0000	183.0000	(1.081)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,667.0000	2,681.0000	0.525	0	0	0
21/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,099.0000	1,092.0000	(0.637)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	408.0000	417.0000	2.206	0	0	0
21/04/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	3,776.0000	3,790.0000	0.371	0	0	0
21/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	430.0000	440.0000	2.326	0	0	0
21/04/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	132.0000	131.0000	(0.758)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	2,192.0000	2,179.0000	(0.593)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	4,203.0000	4,217.0000	0.333	0	0	0
21/04/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,299.0000	4,313.0000	0.326	0	0	0
21/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	453.0000	463.0000	2.208	0	0	0
21/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	157.0000	155.0000	(1.274)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,551.0000	1,565.0000	0.903	0	0	0
21/04/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,354.0000	1,346.0000	(0.591)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,262.0000	3,277.0000	0.460	0	0	0
21/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	345.0000	354.0000	2.609	0	0	0
21/04/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	59.0000	61.0000	3.390	0	0	0
21/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	221.0000	228.0000	3.167	0	0	0
21/04/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	196.0000	194.0000	(1.020)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	987.0000	981.0000	(0.608)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	987.0000	981.0000	(0.608)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	313.0000	312.0000	(0.319)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,159.0000	1,151.0000	(0.690)	0	0	0
21/04/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	434.0000	432.0000	(0.461)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	246.0000	244.0000	(0.813)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,399.0000	2,413.0000	0.584	0	0	0
21/04/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
21/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,180.0000	2,194.0000	0.642	0	0	0
21/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	325.0000	334.0000	2.769	0	0	0
21/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,128.0000	1,121.0000	(0.621)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,442.0000	4,457.0000	0.338	0	0	0
21/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,823.0000	1,812.0000	(0.603)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	645.0000	643.0000	(0.310)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,124.0000	3,138.0000	0.448	0	0	0
21/04/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	2,239.0000	2,226.0000	(0.581)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	552.0000	562.0000	1.812	0	0	0
21/04/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	165.0000	164.0000	(0.606)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	386.0000	395.0000	2.332	0	0	0
21/04/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	3,401.0000	3,416.0000	0.441	0	0	0
21/04/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	477.0000	487.0000	2.096	0	0	0
21/04/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,940.0000	2,955.0000	0.510	0	0	0
21/04/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,013.0000	4,027.0000	0.349	0	0	0
21/04/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	772.0000	768.0000	(0.518)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	961.0000	955.0000	(0.624)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	146.0000	145.0000	(0.685)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	689.0000	700.0000	1.597	0	0	0
21/04/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	3,309.0000	3,323.0000	0.423	0	0	0
21/04/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
21/04/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,965.0000	3,980.0000	0.378	0	0	0
21/04/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	253.0000	261.0000	3.162	0	0	0
21/04/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	453.0000	463.0000	2.208	0	0	0
21/04/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	382.0000	380.0000	(0.524)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,286.0000	1,278.0000	(0.622)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,088.0000	1,101.0000	1.195	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,758.0000	2,772.0000	0.508	0	0	0
21/04/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	1,798.0000	1,812.0000	0.779	0	0	0
21/04/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	678.0000	675.0000	(0.442)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	571.0000	569.0000	(0.350)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	192.0000	191.0000	(0.521)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	282.0000	281.0000	(0.355)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,267.0000	2,281.0000	0.618	0	0	0
21/04/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,682.0000	3,696.0000	0.380	0	0	0
21/04/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,060.0000	4,075.0000	0.369	0	0	0
21/04/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	935.0000	929.0000	(0.642)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,577.0000	2,591.0000	0.543	0	0	0
21/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	605.0000	616.0000	1.818	0	0	0
21/04/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	501.0000	511.0000	1.996	0	0	0
21/04/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	134.0000	133.0000	(0.746)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	140.0000	146.0000	4.286	0	0	0
21/04/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,399.0000	2,413.0000	0.584	0	0	0
21/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	208.0000	206.0000	(0.962)	0	0	0
21/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	838.0000	833.0000	(0.597)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
21/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,823.0000	1,812.0000	(0.603)	0	0	0
21/04/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	4,108.0000	4,122.0000	0.341	0	0	0
21/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,320.0000	1,312.0000	(0.606)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	90.0000	94.0000	4.444	0	0	0
21/04/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	141.0000	140.0000	(0.709)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,070.0000	1,063.0000	(0.654)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,712.0000	2,727.0000	0.553	0	0	0
21/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,541.0000	3,556.0000	0.424	0	0	0
21/04/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,099.0000	2,086.0000	(0.619)	0	0	0
21/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	236.0000	244.0000	3.390	0	0	0
21/04/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	175.0000	173.0000	(1.143)	0	0	0
21/04/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,692.0000	1,682.0000	(0.591)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	241.0000	240.0000	(0.415)	0	0	0
21/04/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,986.0000	3,000.0000	0.469	0	0	0
21/04/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	144.0000	142.0000	(1.389)	0	0	0
21/04/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,223.0000	2,238.0000	0.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,425.0000	1,416.0000	(0.632)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	961.0000	955.0000	(0.624)	0	0	0
21/04/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	4,251.0000	4,265.0000	0.329	0	0	0
21/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	477.0000	487.0000	2.096	0	0	0
21/04/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	307.0000	305.0000	(0.651)	0	0	0
21/04/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	2,524.0000	2,509.0000	(0.594)	0	0	0
21/04/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,124.0000	3,138.0000	0.448	0	0	0
21/04/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	2,524.0000	2,509.0000	(0.594)	0	0	0
21/04/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
21/04/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
21/04/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	2,667.0000	2,652.0000	(0.562)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	221.0000	228.0000	3.167	0	0	0
21/04/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,425.0000	1,416.0000	(0.632)	0	0	0
21/04/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	191.0000	198.0000	3.665	0	0	0
21/04/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	3,588.0000	3,602.0000	0.390	0	0	0
21/04/2009	\$ / R	2010/03/15			Currency Future	9.5517	9.5354	(0.171)	0.0000	0.0000	0
21/04/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	941.0000	957.0000	1.700	0	0	0
21/04/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,950.0000	1,967.0000	0.872	0	0	0
21/04/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	441.0000	442.0000	0.227	0	0	0
21/04/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	404.0000	405.0000	0.248	0	0	0
21/04/2009	\$ / R	2010/03/15	9.55	Call	Currency Future	879.0000	878.0000	(0.114)	0	0	0
21/04/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,367.0000	2,384.0000	0.718	0	0	0
21/04/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	776.0000	776.0000	-	0	0	27,539
21/04/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,316.0000	2,333.0000	0.734	0	0	0
21/04/2009	\$ / R	2010/03/15	9.55	Put	Currency Future	877.0000	892.0000	1.710	0	0	0
21/04/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	419.0000	419.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,075.0000	1,090.0000	1.395	0	0	0
21/04/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	441.0000	442.0000	0.227	0	0	0
21/04/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	817.0000	832.0000	1.836	0	0	0
21/04/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	3,070.0000	3,087.0000	0.554	0	0	0
21/04/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,156.0000	2,173.0000	0.788	0	0	0
21/04/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,240.0000	2,257.0000	0.759	0	0	0
21/04/2009	\$ / R	2010/03/15	9.45	Call	Currency Future	919.0000	917.0000	(0.218)	0	0	0
21/04/2009	\$ / R	2010/03/15	9.15	Call	Currency Future	1,050.0000	1,047.0000	(0.286)	0	0	16,483
21/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	530.0000	530.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,583.0000	2,599.0000	0.619	0	0	0
21/04/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	457.0000	458.0000	0.219	0	0	0
21/04/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	384.0000	385.0000	0.260	0	0	0
21/04/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,990.0000	2,007.0000	0.854	0	0	0
21/04/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	428.0000	428.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	492.0000	493.0000	0.203	0	0	16,483
21/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,628.0000	1,645.0000	1.044	0	0	0
21/04/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	843.0000	842.0000	(0.119)	0	0	0
21/04/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,109.0000	1,125.0000	1.443	0	0	0
21/04/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	501.0000	502.0000	0.200	0	0	0
21/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,073.0000	2,090.0000	0.820	0	0	0
21/04/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	322.0000	322.0000	-	0	0	27,539
21/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	449.0000	450.0000	0.223	0	0	0
21/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	689.0000	688.0000	(0.145)	0	0	0
21/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	580.0000	580.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,788.0000	1,804.0000	0.895	0	0	0
21/04/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	761.0000	760.0000	(0.131)	0	0	0
21/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,287.0000	1,303.0000	1.243	0	0	0
21/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	474.0000	475.0000	0.211	0	0	0
21/04/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	648.0000	661.0000	2.006	0	0	0
21/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,828.0000	1,845.0000	0.930	0	0	0
21/04/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,198.0000	2,215.0000	0.773	0	0	0
21/04/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,240.0000	2,257.0000	0.759	0	0	0
21/04/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,144.0000	1,160.0000	1.399	0	0	0
21/04/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,324.0000	2,341.0000	0.731	0	0	0
21/04/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	788.0000	802.0000	1.777	0	0	0
21/04/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,747.0000	1,764.0000	0.973	0	0	0
21/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,453.0000	2,470.0000	0.693	0	0	0
21/04/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	940.0000	937.0000	(0.319)	0	0	0
21/04/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,496.0000	2,513.0000	0.681	0	0	0
21/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	716.0000	716.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	397.0000	398.0000	0.252	0	0	0
21/04/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	941.0000	957.0000	1.700	0	0	0
21/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	591.0000	591.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,215.0000	1,231.0000	1.317	0	0	0
21/04/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	549.0000	550.0000	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
21/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,282.0000	2,299.0000	0.745	0	0	0
21/04/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,846.0000	2,863.0000	0.597	0	0	0
21/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	649.0000	649.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	434.0000	434.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	348.0000	349.0000	0.287	0	0	0
21/04/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
21/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,398.0000	1,414.0000	1.144	0	0	0
21/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,589.0000	1,606.0000	1.070	0	0	0
21/04/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,758.0000	2,775.0000	0.616	0	0	0
21/04/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,935.0000	3,951.0000	0.407	0	0	0
21/04/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	426.0000	427.0000	0.235	0	0	0
21/04/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	181.0000	181.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	4,779.0000	4,796.0000	0.356	0	0	0
21/04/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	909.0000	924.0000	1.650	0	0	0
21/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	689.0000	688.0000	(0.145)	0	0	0
21/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,041.0000	1,056.0000	1.441	0	0	0
21/04/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,121.0000	4,137.0000	0.388	0	0	0
21/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,668.0000	1,684.0000	0.959	0	0	0
21/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,287.0000	1,303.0000	1.243	0	0	0
21/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	792.0000	792.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	703.0000	716.0000	1.849	0	0	0
21/04/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	843.0000	842.0000	(0.119)	0	0	0
21/04/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	216.0000	216.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	569.0000	570.0000	0.176	0	0	0
21/04/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	231.0000	238.0000	3.030	0	0	0
21/04/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	539.0000	540.0000	0.186	0	0	0
21/04/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	360.0000	360.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,214.0000	4,231.0000	0.403	0	0	0
21/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	591.0000	591.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	602.0000	602.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	613.0000	614.0000	0.163	0	0	0
21/04/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,909.0000	1,926.0000	0.891	0	0	0
21/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,670.0000	2,687.0000	0.637	0	0	0
21/04/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	222.0000	223.0000	0.450	0	0	0
21/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,282.0000	2,299.0000	0.745	0	0	0
21/04/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,632.0000	1,623.0000	(0.551)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,550.0000	1,567.0000	1.097	0	0	0
21/04/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,512.0000	1,528.0000	1.058	0	0	0
21/04/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	511.0000	511.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	372.0000	372.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	213.0000	213.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,788.0000	1,804.0000	0.895	0	0	0
21/04/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,261.0000	4,278.0000	0.399	0	0	0
21/04/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	1,433.0000	1,425.0000	(0.558)	0	0	0
21/04/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	746.0000	745.0000	(0.134)	0	0	0
21/04/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	378.0000	378.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,004.0000	1,001.0000	(0.299)	0	0	0
21/04/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,200.0000	1,195.0000	(0.417)	0	0	0
21/04/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	331.0000	340.0000	2.719	0	0	0
21/04/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	559.0000	560.0000	0.179	0	0	0
21/04/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,539.0000	2,556.0000	0.670	0	0	0
21/04/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	499.0000	510.0000	2.204	0	0	0
21/04/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,707.0000	1,724.0000	0.996	0	0	0
21/04/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	391.0000	391.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,589.0000	1,606.0000	1.070	0	0	0
21/04/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	268.0000	269.0000	0.373	0	0	0
21/04/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,626.0000	2,643.0000	0.647	0	0	0
21/04/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	3,658.0000	3,675.0000	0.465	0	0	0
21/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	492.0000	493.0000	0.203	0	0	0
21/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	449.0000	450.0000	0.223	0	0	0
21/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,435.0000	1,452.0000	1.185	0	0	0
21/04/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	195.0000	195.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,123.0000	1,118.0000	(0.445)	0	0	0
21/04/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	466.0000	466.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,410.0000	2,427.0000	0.705	0	0	0
21/04/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,074.0000	4,091.0000	0.417	0	0	0
21/04/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	1,371.0000	1,364.0000	(0.511)	0	0	0
21/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	483.0000	484.0000	0.207	0	0	0
21/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,869.0000	1,886.0000	0.910	0	0	0
21/04/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	1,074.0000	1,070.0000	(0.372)	0	0	0
21/04/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	369.0000	379.0000	2.710	0	0	0
21/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,251.0000	1,267.0000	1.279	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,114.0000	2,131.0000	0.804	0	0	0
21/04/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	233.0000	233.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	637.0000	637.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	861.0000	860.0000	(0.116)	0	0	0
21/04/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,628.0000	1,645.0000	1.044	0	0	0
21/04/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,543.0000	4,560.0000	0.374	0	0	0
21/04/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,981.0000	3,998.0000	0.427	0	0	0
21/04/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	260.0000	260.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	702.0000	702.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	539.0000	540.0000	0.186	0	0	0
21/04/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,198.0000	2,215.0000	0.773	0	0	0
21/04/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	622.0000	635.0000	2.090	0	0	0
21/04/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	378.0000	378.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	226.0000	226.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,308.0000	4,325.0000	0.395	0	0	0
21/04/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,567.0000	3,584.0000	0.477	0	0	0
21/04/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	580.0000	580.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	176.0000	182.0000	3.409	0	0	0
21/04/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,626.0000	2,643.0000	0.647	0	0	0
21/04/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,032.0000	2,048.0000	0.787	0	0	0
21/04/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	209.0000	210.0000	0.478	0	0	0
21/04/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	350.0000	359.0000	2.571	0	0	0
21/04/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,990.0000	2,007.0000	0.854	0	0	0
21/04/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	483.0000	484.0000	0.207	0	0	0
21/04/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	216.0000	223.0000	3.241	0	0	0
21/04/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	4,449.0000	4,466.0000	0.382	0	0	0
21/04/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	571.0000	583.0000	2.102	0	0	0
21/04/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	731.0000	730.0000	(0.137)	0	0	0
21/04/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	2,032.0000	2,048.0000	0.787	0	0	0
21/04/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	411.0000	412.0000	0.243	0	0	0
21/04/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	201.0000	201.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	1,179.0000	1,195.0000	1.357	0	0	0
21/04/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	302.0000	302.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,144.0000	1,160.0000	1.399	0	0	0
21/04/2009	\$ / R	2010/03/15	12.45	Put	Currency Future	3,205.0000	3,222.0000	0.530	0	0	0
21/04/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,250.0000	3,267.0000	0.523	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2010/03/15	12.45	Call	Currency Future	307.0000	307.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	3.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	521.0000	521.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	3,115.0000	3,132.0000	0.546	0	0	0
21/04/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	1,668.0000	1,658.0000	(0.600)	0	0	0
21/04/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,075.0000	1,090.0000	1.395	0	0	0
21/04/2009	\$ / R	2010/03/15	3.65	Call	Currency Future	5,904.0000	5,888.0000	(0.271)	0	0	0
21/04/2009	\$ / R	2010/03/15	15.40	Call	Currency Future	128.0000	128.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	1,777.0000	1,767.0000	(0.563)	0	0	0
21/04/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,828.0000	1,845.0000	0.930	0	0	0
21/04/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,402.0000	1,395.0000	(0.499)	0	0	0
21/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	746.0000	745.0000	(0.134)	0	0	0
21/04/2009	\$ / R	2010/03/15	5.15	Call	Currency Future	4,414.0000	4,398.0000	(0.362)	0	0	0
21/04/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	3,295.0000	3,312.0000	0.516	0	0	0
21/04/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	675.0000	688.0000	1.926	0	0	0
21/04/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,435.0000	1,452.0000	1.185	0	0	0
21/04/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	1,027.0000	1,024.0000	(0.292)	0	0	0
21/04/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,869.0000	1,886.0000	0.910	0	0	0
21/04/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	3,612.0000	3,629.0000	0.471	0	0	0
21/04/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	809.0000	808.0000	(0.124)	0	0	0
21/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	530.0000	530.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	434.0000	434.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	675.0000	675.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,028.0000	4,044.0000	0.397	0	0	0
21/04/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,323.0000	1,340.0000	1.285	0	0	0
21/04/2009	\$ / R	2010/03/15	8.05	Call	Currency Future	1,704.0000	1,694.0000	(0.587)	0	0	0
21/04/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	1,007.0000	1,023.0000	1.589	0	0	0
21/04/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	776.0000	776.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	5.15	Put	Currency Future	12.0000	13.0000	8.333	0	0	0
21/04/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	716.0000	716.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	8.05	Put	Currency Future	202.0000	208.0000	2.970	0	0	0
21/04/2009	\$ / R	2010/03/15	6.65	Put	Currency Future	42.0000	42.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,215.0000	1,231.0000	1.317	0	0	0
21/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	637.0000	637.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	7.90	Call	Currency Future	1,815.0000	1,804.0000	(0.606)	0	0	0
21/04/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,360.0000	1,377.0000	1.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	163.0000	169.0000	3.681	0	0	0
21/04/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,944.0000	2,928.0000	(0.543)	0	0	0
21/04/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	662.0000	662.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	817.0000	832.0000	1.836	0	0	0
21/04/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,213.0000	6,230.0000	0.274	0	0	0
21/04/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	297.0000	297.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	317.0000	317.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	3,385.0000	3,402.0000	0.502	0	0	0
21/04/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	5,976.0000	5,993.0000	0.284	0	0	0
21/04/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,115.0000	3,132.0000	0.546	0	0	0
21/04/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	287.0000	287.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/04/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
21/04/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	919.0000	917.0000	(0.218)	0	0	0
21/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	974.0000	989.0000	1.540	0	0	0
21/04/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	128.0000	132.0000	3.125	0	0	0
21/04/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	189.0000	189.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,714.0000	2,731.0000	0.626	0	0	0
21/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	826.0000	825.0000	(0.121)	0	0	0
21/04/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	366.0000	366.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	974.0000	989.0000	1.540	0	0	0
21/04/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,637.0000	4,654.0000	0.367	0	0	0
21/04/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	317.0000	317.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	7.65	Call	Currency Future	2,029.0000	2,017.0000	(0.591)	0	0	0
21/04/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	6,154.0000	6,137.0000	(0.276)	0	0	0
21/04/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	4,662.0000	4,646.0000	(0.343)	0	0	0
21/04/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	3,182.0000	3,166.0000	(0.503)	0	0	0
21/04/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	10.0000	10.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	826.0000	825.0000	(0.121)	0	0	0
21/04/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	1,530.0000	1,522.0000	(0.523)	0	0	0
21/04/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	192.0000	192.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	961.0000	958.0000	(0.312)	0	0	0
21/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,670.0000	2,687.0000	0.637	0	0	0
21/04/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	278.0000	286.0000	2.878	0	0	0
21/04/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	4,590.0000	4,607.0000	0.370	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,251.0000	1,267.0000	1.279	0	0	0
21/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	759.0000	773.0000	1.845	0	0	0
21/04/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	282.0000	282.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,323.0000	1,340.0000	1.285	0	0	0
21/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	372.0000	372.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	675.0000	675.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	3,430.0000	3,447.0000	0.496	0	0	0
21/04/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,355.0000	4,371.0000	0.367	0	0	0
21/04/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	206.0000	207.0000	0.485	0	0	0
21/04/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,160.0000	3,177.0000	0.538	0	0	0
21/04/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	899.0000	897.0000	(0.222)	0	0	0
21/04/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	847.0000	862.0000	1.771	0	0	0
21/04/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	312.0000	313.0000	0.321	0	0	0
21/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	792.0000	792.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,453.0000	2,470.0000	0.693	0	0	0
21/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,041.0000	1,056.0000	1.441	0	0	0
21/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	404.0000	405.0000	0.248	0	0	0
21/04/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	189.0000	195.0000	3.175	0	0	0
21/04/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,167.0000	4,184.0000	0.408	0	0	0
21/04/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	1,740.0000	1,730.0000	(0.575)	0	0	0
21/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	649.0000	649.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,398.0000	1,414.0000	1.144	0	0	0
21/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	702.0000	702.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	1,227.0000	1,222.0000	(0.407)	0	0	0
21/04/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	264.0000	265.0000	0.379	0	0	0
21/04/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	521.0000	521.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	219.0000	219.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	2,117.0000	2,104.0000	(0.614)	0	0	0
21/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	730.0000	744.0000	1.918	0	0	0
21/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	982.0000	979.0000	(0.305)	0	0	0
21/04/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,255.0000	1,249.0000	(0.478)	0	0	0
21/04/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	256.0000	256.0000	-	0	0	0
21/04/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,704.0000	3,721.0000	0.459	0	0	0
21/04/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	453.0000	464.0000	2.428	0	0	0
21/04/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,473.0000	1,490.0000	1.154	0	0	0
21/04/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	625.0000	625.0000	-	0	0	0

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21/04/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	244.0000	244.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	389.0000	399.0000	2.571	0	0	0
21/04/2009	\$ / R	2010/03/15	12.25	Put	Currency Future	3,025.0000	3,042.0000	0.562	0	0	0
21/04/2009	\$ / R	2010/03/15	13.15	Put	Currency Future	3,842.0000	3,859.0000	0.442	0	0	0
21/04/2009	\$ / R	2010/03/15	7.55	Put	Currency Future	115.0000	119.0000	3.478	0	0	0
21/04/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	1,341.0000	1,335.0000	(0.447)	0	0	0
21/04/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	961.0000	958.0000	(0.312)	0	0	0
21/04/2009	\$ / R	2010/03/15	12.25	Call	Currency Future	327.0000	327.0000	-	0	0	0
21/04/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	759.0000	773.0000	1.845	0	0	0
21/04/2009	\$ / R	2010/03/15	7.50	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
21/04/2009	\$ / R	2010/03/15	7.60	Call	Currency Future	2,073.0000	2,060.0000	(0.627)	0	0	0
21/04/2009	\$ / R	2010/03/15	7.50	Call	Currency Future	2,161.0000	2,148.0000	(0.602)	0	0	0
21/04/2009	\$ / R	2010/03/15	7.60	Put	Currency Future	121.0000	125.0000	3.306	0	0	0
21/04/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	730.0000	744.0000	1.918	0	0	0
21/04/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	982.0000	979.0000	(0.305)	0	0	0
21/04/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	240.0000	241.0000	0.417	0	0	0
21/04/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,888.0000	3,905.0000	0.437	0	0	0
21/04/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	476.0000	487.0000	2.311	0	0	0
21/04/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,668.0000	1,684.0000	0.959	0	0	0
21/04/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	474.0000	475.0000	0.211	0	0	0
21/04/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	229.0000	230.0000	0.437	0	0	0
21/04/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,073.0000	2,090.0000	0.820	0	0	0
21/04/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	569.0000	570.0000	0.176	0	0	0
21/04/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	546.0000	558.0000	2.198	0	0	0
21/04/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	1,148.0000	1,143.0000	(0.436)	0	0	0
21/04/2009	\$ / R	2010/06/14			Currency Future	9.6475	9.6322	(0.159)	0.0000	0.0000	0
21/04/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	836.0000	841.0000	0.598	0	0	0
21/04/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	767.0000	773.0000	0.782	0	0	0
21/04/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,519.0000	1,541.0000	1.448	0	0	0
21/04/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,234.0000	1,254.0000	1.621	0	0	0
21/04/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	881.0000	886.0000	0.568	0	0	0
21/04/2009	\$ / R	2010/06/14	9.65	Put	Currency Future	1,002.0000	1,022.0000	1.996	0	0	0
21/04/2009	\$ / R	2010/06/14	9.65	Call	Currency Future	1,000.0000	1,004.0000	0.400	0	0	0
21/04/2009	\$ / R	2010/06/14	9.60	Call	Currency Future	1,019.0000	1,022.0000	0.294	0	0	0
21/04/2009	\$ / R	2010/06/14	9.55	Put	Currency Future	940.0000	959.0000	2.021	0	0	0

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21/04/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,338.0000	1,359.0000	1.570	0	0	0
21/04/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	910.0000	928.0000	1.978	0	0	0
21/04/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	1,058.0000	1,061.0000	0.284	0	0	0
21/04/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	971.0000	990.0000	1.957	0	0	0
21/04/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	711.0000	726.0000	2.110	0	0	0
21/04/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	1,038.0000	1,041.0000	0.289	0	0	0
21/04/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	1,208.0000	1,208.0000	-	0	0	21,978
21/04/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,066.0000	1,086.0000	1.876	0	0	0
21/04/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	964.0000	968.0000	0.415	0	0	0
21/04/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	478.0000	485.0000	1.464	0	0	21,978
21/04/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	2,730.0000	2,752.0000	0.806	0	0	0
21/04/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,374.0000	1,395.0000	1.528	0	0	0
21/04/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	821.0000	827.0000	0.731	0	0	0
21/04/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,034.0000	1,054.0000	1.934	0	0	0
21/04/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	982.0000	986.0000	0.407	0	0	0
21/04/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,345.0000	3,367.0000	0.658	0	0	0
21/04/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,742.0000	1,735.0000	(0.402)	0	0	0
21/04/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	392.0000	399.0000	1.786	0	0	0
21/04/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,880.0000	1,871.0000	(0.479)	0	0	0
21/04/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	232.0000	239.0000	3.017	0	0	0
21/04/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	947.0000	951.0000	0.422	0	0	0
21/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,268.0000	1,289.0000	1.656	0	0	0
21/04/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	295.0000	303.0000	2.712	0	0	0
21/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	866.0000	871.0000	0.577	0	0	0
21/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	913.0000	918.0000	0.548	0	0	0
21/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,099.0000	1,119.0000	1.820	0	0	0
21/04/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,776.0000	1,768.0000	(0.450)	0	0	0
21/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,166.0000	1,186.0000	1.715	0	0	0
21/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	1,078.0000	1,080.0000	0.186	0	0	0
21/04/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	278.0000	286.0000	2.878	0	0	0
21/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	913.0000	918.0000	0.548	0	0	0
21/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	897.0000	902.0000	0.557	0	0	0
21/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	930.0000	934.0000	0.430	0	0	0
21/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	794.0000	800.0000	0.756	0	0	0
21/04/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	2,947.0000	2,969.0000	0.747	0	0	0
21/04/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	398.0000	405.0000	1.759	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,166.0000	1,186.0000	1.715	0	0	0
21/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,098.0000	1,101.0000	0.273	0	0	26,596
21/04/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,301.0000	3,323.0000	0.666	0	0	0
21/04/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	851.0000	868.0000	1.998	0	0	0
21/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,132.0000	1,152.0000	1.767	0	0	0
21/04/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	1,709.0000	1,702.0000	(0.410)	0	0	0
21/04/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	2,991.0000	3,013.0000	0.736	0	0	0
21/04/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	445.0000	452.0000	1.573	0	0	26,596
21/04/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	851.0000	856.0000	0.588	0	0	0
21/04/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,303.0000	1,324.0000	1.612	0	0	0
21/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	794.0000	800.0000	0.756	0	0	0
21/04/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,410.0000	1,431.0000	1.489	0	0	0
21/04/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	793.0000	810.0000	2.144	0	0	0
21/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	780.0000	786.0000	0.769	0	0	0
21/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,483.0000	1,504.0000	1.416	0	0	0
21/04/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	410.0000	416.0000	1.463	0	0	0
21/04/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	57.0000	57.0000	-	0	0	0
21/04/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,212.0000	3,234.0000	0.685	0	0	0
21/04/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,268.0000	6,288.0000	0.319	0	0	0
21/04/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	807.0000	813.0000	0.743	0	0	0
21/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,199.0000	1,220.0000	1.751	0	0	0
21/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	897.0000	902.0000	0.557	0	0	0
21/04/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	2,080.0000	2,069.0000	(0.529)	0	0	0
21/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,132.0000	1,152.0000	1.767	0	0	0
21/04/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	1,141.0000	1,142.0000	0.088	0	0	0
21/04/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	182.0000	187.0000	2.747	0	0	0
21/04/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,168.0000	3,190.0000	0.694	0	0	0
21/04/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	156.0000	160.0000	2.564	0	0	0
21/04/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	415.0000	422.0000	1.687	0	0	0
21/04/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	2,204.0000	2,192.0000	(0.544)	0	0	0
21/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	880.0000	898.0000	2.045	0	0	0
21/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,446.0000	1,467.0000	1.452	0	0	0
21/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	1,078.0000	1,080.0000	0.186	0	0	0
21/04/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,902.0000	5,887.0000	(0.254)	0	0	0
21/04/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	582.0000	589.0000	1.203	0	0	0
21/04/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,845.0000	1,836.0000	(0.488)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2010/06/14	3.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	\$ / R	2010/06/14	5.25	Put	Currency Future	19.0000	19.0000	-	0	0	0
21/04/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	930.0000	934.0000	0.430	0	0	0
21/04/2009	\$ / R	2010/06/14	6.75	Call	Currency Future	2,955.0000	2,940.0000	(0.508)	0	0	0
21/04/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	247.0000	254.0000	2.834	0	0	0
21/04/2009	\$ / R	2010/06/14	5.25	Call	Currency Future	4,417.0000	4,402.0000	(0.340)	0	0	0
21/04/2009	\$ / R	2010/06/14	11.25	Put	Currency Future	2,185.0000	2,207.0000	1.007	0	0	0
21/04/2009	\$ / R	2010/06/14	8.25	Put	Currency Future	312.0000	320.0000	2.564	0	0	0
21/04/2009	\$ / R	2010/06/14	14.25	Put	Currency Future	4,850.0000	4,871.0000	0.433	0	0	0
21/04/2009	\$ / R	2010/06/14	14.25	Call	Currency Future	247.0000	253.0000	2.429	0	0	0
21/04/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,199.0000	1,220.0000	1.751	0	0	0
21/04/2009	\$ / R	2010/06/14	15.75	Call	Currency Future	165.0000	170.0000	3.030	0	0	0
21/04/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,594.0000	1,616.0000	1.380	0	0	0
21/04/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	742.0000	748.0000	0.809	0	0	0
21/04/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,446.0000	1,467.0000	1.452	0	0	0
21/04/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	1,645.0000	1,638.0000	(0.426)	0	0	0
21/04/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	866.0000	871.0000	0.577	0	0	0
21/04/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	1,708.0000	1,730.0000	1.288	0	0	0
21/04/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	375.0000	382.0000	1.867	0	0	0
21/04/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,483.0000	1,504.0000	1.416	0	0	0
21/04/2009	\$ / R	2010/06/14	9.45	Put	Currency Future	880.0000	898.0000	2.045	0	0	0
21/04/2009	\$ / R	2010/06/14	12.75	Put	Currency Future	3,478.0000	3,499.0000	0.604	0	0	0
21/04/2009	\$ / R	2010/06/14	9.35	Put	Currency Future	822.0000	839.0000	2.068	0	0	0
21/04/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	706.0000	712.0000	0.850	0	0	0
21/04/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	729.0000	736.0000	0.960	0	0	0
21/04/2009	\$ / R	2010/06/14	9.35	Call	Currency Future	1,119.0000	1,121.0000	0.179	0	0	0
21/04/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	1,632.0000	1,654.0000	1.348	0	0	0
21/04/2009	\$ / R	2010/06/14	12.25	Call	Currency Future	433.0000	439.0000	1.386	0	0	0
21/04/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	754.0000	760.0000	0.796	0	0	0
21/04/2009	\$ / R	2010/06/14	12.25	Put	Currency Future	3,035.0000	3,057.0000	0.725	0	0	0
21/04/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	1,557.0000	1,578.0000	1.349	0	0	0
21/04/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,268.0000	1,289.0000	1.656	0	0	0
21/04/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	780.0000	786.0000	0.769	0	0	0
21/04/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	347.0000	356.0000	2.594	0	0	0
21/04/2009	\$ / R	2010/06/14	12.20	Call	Currency Future	439.0000	445.0000	1.367	0	0	0
21/04/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,099.0000	1,119.0000	1.820	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	947.0000	951.0000	0.422	0	0	0
21/04/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	851.0000	868.0000	1.998	0	0	0
21/04/2009	\$ / R	2010/06/14	7.65	Put	Currency Future	165.0000	168.0000	1.818	0	0	0
21/04/2009	\$ / R	2010/06/14	7.70	Call	Currency Future	2,121.0000	2,110.0000	(0.519)	0	0	0
21/04/2009	\$ / R	2010/06/14	7.70	Put	Currency Future	173.0000	177.0000	2.312	0	0	0
21/04/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	1,098.0000	1,101.0000	0.273	0	0	0
21/04/2009	\$ / R	2010/06/14	7.65	Call	Currency Future	2,162.0000	2,151.0000	(0.509)	0	0	0
21/04/2009	\$ / R	2010/06/14	6.50	Call	Currency Future	3,188.0000	3,173.0000	(0.471)	0	0	0
21/04/2009	\$ / R	2010/06/14	14.00	Call	Currency Future	265.0000	271.0000	2.264	0	0	0
21/04/2009	\$ / R	2010/06/14	14.00	Put	Currency Future	4,617.0000	4,638.0000	0.455	0	0	0
21/04/2009	\$ / R	2010/06/14	15.50	Call	Currency Future	181.0000	186.0000	2.762	0	0	0
21/04/2009	\$ / R	2010/06/14	12.50	Put	Currency Future	3,257.0000	3,279.0000	0.675	0	0	0
21/04/2009	\$ / R	2010/06/14	15.50	Put	Currency Future	6,033.0000	6,053.0000	0.332	0	0	0
21/04/2009	\$ / R	2010/06/14	3.50	Call	Currency Future	6,151.0000	6,136.0000	(0.244)	0	0	0
21/04/2009	\$ / R	2010/06/14	5.00	Call	Currency Future	4,664.0000	4,649.0000	(0.322)	0	0	0
21/04/2009	\$ / R	2010/06/14	6.50	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
21/04/2009	\$ / R	2010/06/14	12.50	Call	Currency Future	404.0000	411.0000	1.733	0	0	0
21/04/2009	\$ / R	2010/06/14	5.00	Put	Currency Future	16.0000	16.0000	-	0	0	0
21/04/2009	\$ / R	2010/06/14	3.50	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	\$ / R	2010/06/14	11.00	Call	Currency Future	631.0000	638.0000	1.109	0	0	0
21/04/2009	\$ / R	2010/06/14	11.00	Put	Currency Future	1,983.0000	2,006.0000	1.160	0	0	0
21/04/2009	£ / R	2009/06/12			Currency Future	13.3330	13.4021	0.518	13.4400	13.3400	16,893
21/04/2009	£ / R	2009/06/12	15.65	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
21/04/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,210.0000	1,157.0000	(4.380)	0	0	0
21/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
21/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,084.0000	2,023.0000	(2.927)	0	0	0
21/04/2009	£ / R	2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,540.0000	3,474.0000	(1.864)	0	0	0
21/04/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,479.0000	4,412.0000	(1.496)	0	0	0
21/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.70	Call	Currency Future	52.0000	57.0000	9.615	0	0	0
21/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,072.0000	5,004.0000	(1.341)	0	0	0
21/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	48.0000	53.0000	10.417	0	0	0
21/04/2009	£ / R	2009/06/12	14.45	Put	Currency Future	1,254.0000	1,201.0000	(4.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/06/12	11.95	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
21/04/2009	£ / R 2009/06/12	13.65	Call	Currency Future	284.0000	316.0000	11.268	0	0	0
21/04/2009	£ / R 2009/06/12	16.95	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
21/04/2009	£ / R 2009/06/12	17.80	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
21/04/2009	£ / R 2009/06/12	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	15.65	Put	Currency Future	2,370.0000	2,307.0000	(2.658)	0	0	0
21/04/2009	£ / R 2009/06/12	15.65	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
21/04/2009	£ / R 2009/06/12	11.95	Call	Currency Future	1,409.0000	1,476.0000	4.755	0	0	0
21/04/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,612.0000	2,548.0000	(2.450)	0	0	0
21/04/2009	£ / R 2009/06/12	17.50	Put	Currency Future	4,182.0000	4,115.0000	(1.602)	0	0	0
21/04/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,718.0000	5,650.0000	(1.189)	0	0	0
21/04/2009	£ / R 2009/06/12	15.70	Put	Currency Future	2,419.0000	2,355.0000	(2.646)	0	0	0
21/04/2009	£ / R 2009/06/12	19.90	Put	Currency Future	6,567.0000	6,498.0000	(1.051)	0	0	0
21/04/2009	£ / R 2009/06/12	15.15	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
21/04/2009	£ / R 2009/06/12	14.45	Call	Currency Future	137.0000	153.0000	11.679	0	0	0
21/04/2009	£ / R 2009/06/12	10.45	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
21/04/2009	£ / R 2009/06/12	18.80	Put	Currency Future	5,469.0000	5,401.0000	(1.243)	0	0	0
21/04/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,918.0000	5,849.0000	(1.166)	0	0	0
21/04/2009	£ / R 2009/06/12	14.85	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
21/04/2009	£ / R 2009/06/12	12.40	Put	Currency Future	78.0000	73.0000	(6.410)	0	0	0
21/04/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,515.0000	2,451.0000	(2.545)	0	0	0
21/04/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,166.0000	1,114.0000	(4.460)	0	0	0
21/04/2009	£ / R 2009/06/12	7.45	Call	Currency Future	5,883.0000	5,952.0000	1.173	0	0	0
21/04/2009	£ / R 2009/06/12	13.65	Put	Currency Future	601.0000	564.0000	(6.156)	0	0	0
21/04/2009	£ / R 2009/06/12	16.85	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
21/04/2009	£ / R 2009/06/12	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	18.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,617.0000	1,559.0000	(3.587)	0	0	0
21/04/2009	£ / R 2009/06/12	14.40	Call	Currency Future	143.0000	159.0000	11.189	0	0	0
21/04/2009	£ / R 2009/06/12	19.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,896.0000	1,835.0000	(3.217)	0	0	0
21/04/2009	£ / R 2009/06/12	14.35	Call	Currency Future	149.0000	166.0000	11.409	0	0	0
21/04/2009	£ / R 2009/06/12	8.95	Call	Currency Future	4,383.0000	4,452.0000	1.574	0	0	0
21/04/2009	£ / R 2009/06/12	16.95	Put	Currency Future	3,639.0000	3,572.0000	(1.841)	0	0	0
21/04/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,818.0000	5,749.0000	(1.186)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/06/12	19.35	Put	Currency Future	6,018.0000	5,949.0000	(1.147)	0	0	0
21/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
21/04/2009	£ / R	2009/06/12	12.40	Call	Currency Future	1,011.0000	1,075.0000	6.330	0	0	0
21/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,515.0000	2,451.0000	(2.545)	0	0	0
21/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	67.0000	75.0000	11.940	0	0	0
21/04/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,885.0000	2,954.0000	2.392	0	0	0
21/04/2009	£ / R	2009/06/12	16.65	Put	Currency Future	3,344.0000	3,278.0000	(1.974)	0	0	0
21/04/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,669.0000	5,600.0000	(1.217)	0	0	0
21/04/2009	£ / R	2009/06/12	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
21/04/2009	£ / R	2009/06/12	13.75	Call	Currency Future	258.0000	287.0000	11.240	0	0	0
21/04/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,933.0000	4,002.0000	1.754	0	0	0
21/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,275.0000	2,212.0000	(2.769)	0	0	0
21/04/2009	£ / R	2009/06/12	8.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	16.55	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
21/04/2009	£ / R	2009/06/12	17.50	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
21/04/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,118.0000	6,049.0000	(1.128)	0	0	0
21/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,855.0000	2,790.0000	(2.277)	0	0	0
21/04/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,437.0000	2,506.0000	2.831	0	0	0
21/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,612.0000	2,548.0000	(2.450)	0	0	0
21/04/2009	£ / R	2009/06/12	16.55	Put	Currency Future	3,246.0000	3,180.0000	(2.033)	0	0	0
21/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,072.0000	5,004.0000	(1.341)	0	0	0
21/04/2009	£ / R	2009/06/12	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
21/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	45.0000	50.0000	11.111	0	0	0
21/04/2009	£ / R	2009/06/12	16.65	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
21/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
21/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,519.0000	5,450.0000	(1.250)	0	0	0
21/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	38.0000	42.0000	10.526	0	0	0
21/04/2009	£ / R	2009/06/12	14.05	Call	Currency Future	194.0000	217.0000	11.856	0	0	0
21/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,370.0000	2,307.0000	(2.658)	0	0	0
21/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
21/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,904.0000	2,839.0000	(2.238)	0	0	0
21/04/2009	£ / R	2009/06/12	19.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,563.0000	2,500.0000	(2.458)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	713.0000	672.0000	(5.750)	0	0	0
21/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
21/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	791.0000	747.0000	(5.563)	0	0	0
21/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
21/04/2009	£ / R	2009/06/12	18.80	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/04/2009	£ / R	2009/06/12	18.60	Put	Currency Future	5,271.0000	5,202.0000	(1.309)	0	0	0
21/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	246.0000	274.0000	11.382	0	0	0
21/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,001.0000	2,936.0000	(2.166)	0	0	0
21/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,540.0000	3,474.0000	(1.864)	0	0	0
21/04/2009	£ / R	2009/06/12	18.25	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/04/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,768.0000	5,699.0000	(1.196)	0	0	0
21/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,612.0000	2,548.0000	(2.450)	0	0	0
21/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
21/04/2009	£ / R	2009/06/12	16.85	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
21/04/2009	£ / R	2009/06/12	17.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/04/2009	£ / R	2009/06/12	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
21/04/2009	£ / R	2009/06/12	17.35	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/04/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,737.0000	3,671.0000	(1.766)	0	0	0
21/04/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,868.0000	5,799.0000	(1.176)	0	0	0
21/04/2009	£ / R	2009/06/12	15.20	Call	Currency Future	75.0000	84.0000	12.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,037.0000	1,975.0000	(3.044)	0	0	0
21/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,388.0000	1,333.0000	(3.963)	0	0	0
21/04/2009	£ / R	2009/06/12	17.45	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
21/04/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,806.0000	2,741.0000	(2.316)	0	0	0
21/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,942.0000	1,882.0000	(3.090)	0	0	0
21/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,849.0000	1,789.0000	(3.245)	0	0	0
21/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,033.0000	3,966.0000	(1.661)	0	0	0
21/04/2009	£ / R	2009/06/12	16.50	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
21/04/2009	£ / R	2009/06/12	19.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.55	Put	Currency Future	2,275.0000	2,212.0000	(2.769)	0	0	0
21/04/2009	£ / R	2009/06/12	13.75	Put	Currency Future	675.0000	635.0000	(5.926)	0	0	0
21/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	82.0000	91.0000	10.976	0	0	0
21/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
21/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	39.0000	44.0000	12.821	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,171.0000	5,103.0000	(1.315)	0	0	0
21/04/2009	£ / R 2009/06/12	15.60	Put	Currency Future	2,322.0000	2,260.0000	(2.670)	0	0	0
21/04/2009	£ / R 2009/06/12	15.30	Put	Currency Future	2,037.0000	1,975.0000	(3.044)	0	0	0
21/04/2009	£ / R 2009/06/12	16.35	Put	Currency Future	3,050.0000	2,985.0000	(2.131)	0	0	0
21/04/2009	£ / R 2009/06/12	16.50	Put	Currency Future	3,197.0000	3,132.0000	(2.033)	0	0	0
21/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,569.0000	5,500.0000	(1.239)	0	0	0
21/04/2009	£ / R 2009/06/12	15.35	Put	Currency Future	2,084.0000	2,023.0000	(2.927)	0	0	0
21/04/2009	£ / R 2009/06/12	15.40	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	14.60	Call	Currency Future	121.0000	135.0000	11.570	0	0	0
21/04/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,855.0000	2,790.0000	(2.277)	0	0	0
21/04/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,904.0000	2,839.0000	(2.238)	0	0	0
21/04/2009	£ / R 2009/06/12	18.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,563.0000	2,500.0000	(2.458)	0	0	0
21/04/2009	£ / R 2009/06/12	15.40	Put	Currency Future	2,131.0000	2,070.0000	(2.863)	0	0	0
21/04/2009	£ / R 2009/06/12	17.65	Put	Currency Future	4,331.0000	4,263.0000	(1.570)	0	0	0
21/04/2009	£ / R 2009/06/12	17.25	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/04/2009	£ / R 2009/06/12	18.70	Put	Currency Future	5,370.0000	5,301.0000	(1.285)	0	0	0
21/04/2009	£ / R 2009/06/12	16.45	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
21/04/2009	£ / R 2009/06/12	10.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	14.80	Call	Currency Future	104.0000	115.0000	10.577	0	0	0
21/04/2009	£ / R 2009/06/12	16.35	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
21/04/2009	£ / R 2009/06/12	16.20	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
21/04/2009	£ / R 2009/06/12	18.50	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/04/2009	£ / R 2009/06/12	16.45	Put	Currency Future	3,148.0000	3,083.0000	(2.065)	0	0	0
21/04/2009	£ / R 2009/06/12	15.50	Put	Currency Future	2,227.0000	2,164.0000	(2.829)	0	0	0
21/04/2009	£ / R 2009/06/12	14.50	Call	Currency Future	131.0000	147.0000	12.214	0	0	0
21/04/2009	£ / R 2009/06/12	14.15	Put	Currency Future	995.0000	946.0000	(4.925)	0	0	0
21/04/2009	£ / R 2009/06/12	17.65	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
21/04/2009	£ / R 2009/06/12	18.75	Put	Currency Future	5,420.0000	5,351.0000	(1.273)	0	0	0
21/04/2009	£ / R 2009/06/12	19.55	Put	Currency Future	6,217.0000	6,148.0000	(1.110)	0	0	0
21/04/2009	£ / R 2009/06/12	14.55	Call	Currency Future	126.0000	141.0000	11.905	0	0	0
21/04/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,990.0000	1,929.0000	(3.065)	0	0	0
21/04/2009	£ / R 2009/06/12	15.50	Call	Currency Future	60.0000	67.0000	11.667	0	0	0
21/04/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,298.0000	1,245.0000	(4.083)	0	0	0
21/04/2009	£ / R 2009/06/12	13.60	Put	Currency Future	566.0000	529.0000	(6.537)	0	0	0
21/04/2009	£ / R 2009/06/12	16.15	Call	Currency Future	38.0000	42.0000	10.526	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,709.0000	2,644.0000	(2.399)	0	0	0
21/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,343.0000	1,289.0000	(4.021)	0	0	0
21/04/2009	£ / R	2009/06/12	15.30	Call	Currency Future	70.0000	78.0000	11.429	0	0	0
21/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	121.0000	135.0000	11.570	0	0	0
21/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	178.0000	198.0000	11.236	0	0	0
21/04/2009	£ / R	2009/06/12	17.55	Put	Currency Future	4,231.0000	4,164.0000	(1.584)	0	0	0
21/04/2009	£ / R	2009/06/12	16.35	Put	Currency Future	3,050.0000	2,985.0000	(2.131)	0	0	0
21/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
21/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,802.0000	1,743.0000	(3.274)	0	0	0
21/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	911.0000	865.0000	(5.049)	0	0	0
21/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,571.0000	1,513.0000	(3.692)	0	0	0
21/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,388.0000	1,333.0000	(3.963)	0	0	0
21/04/2009	£ / R	2009/06/12	14.00	Put	Currency Future	871.0000	825.0000	(5.281)	0	0	0
21/04/2009	£ / R	2009/06/12	13.60	Call	Currency Future	299.0000	331.0000	10.702	0	0	0
21/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,787.0000	3,720.0000	(1.769)	0	0	0
21/04/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,935.0000	3,868.0000	(1.703)	0	0	0
21/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,628.0000	4,561.0000	(1.448)	0	0	0
21/04/2009	£ / R	2009/06/12	15.35	Call	Currency Future	67.0000	75.0000	11.940	0	0	0
21/04/2009	£ / R	2009/06/12	14.90	Call	Currency Future	96.0000	107.0000	11.458	0	0	0
21/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.75	Call	Currency Future	50.0000	55.0000	10.000	0	0	0
21/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/04/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,080.0000	1,029.0000	(4.722)	0	0	0
21/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,590.0000	3,523.0000	(1.866)	0	0	0
21/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
21/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,825.0000	4,757.0000	(1.409)	0	0	0
21/04/2009	£ / R	2009/06/12	13.20	Call	Currency Future	459.0000	507.0000	10.458	0	0	0
21/04/2009	£ / R	2009/06/12	14.25	Call	Currency Future	163.0000	181.0000	11.043	0	0	0
21/04/2009	£ / R	2009/06/12	13.45	Call	Currency Future	347.0000	384.0000	10.663	0	0	0
21/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
21/04/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,467.0000	2,403.0000	(2.594)	0	0	0
21/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
21/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	995.0000	946.0000	(4.925)	0	0	0
21/04/2009	£ / R	2009/06/12	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/06/12	15.40	Call	Currency Future	64.0000	72.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,295.0000	3,229.0000	(2.003)	0	0	0
21/04/2009	£ / R 2009/06/12	15.60	Put	Currency Future	2,322.0000	2,260.0000	(2.670)	0	0	0
21/04/2009	£ / R 2009/06/12	18.05	Put	Currency Future	4,727.0000	4,659.0000	(1.439)	0	0	0
21/04/2009	£ / R 2009/06/12	14.15	Call	Currency Future	178.0000	198.0000	11.236	0	0	0
21/04/2009	£ / R 2009/06/12	7.90	Call	Currency Future	5,433.0000	5,502.0000	1.270	0	0	0
21/04/2009	£ / R 2009/06/12	15.40	Put	Currency Future	2,131.0000	2,070.0000	(2.863)	0	0	0
21/04/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,571.0000	1,513.0000	(3.692)	0	0	0
21/04/2009	£ / R 2009/06/12	13.90	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
21/04/2009	£ / R 2009/06/12	16.80	Put	Currency Future	3,491.0000	3,425.0000	(1.891)	0	0	0
21/04/2009	£ / R 2009/06/12	16.35	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
21/04/2009	£ / R 2009/06/12	18.05	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
21/04/2009	£ / R 2009/06/12	15.05	Call	Currency Future	85.0000	95.0000	11.765	0	0	0
21/04/2009	£ / R 2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	14.80	Call	Currency Future	104.0000	115.0000	10.577	0	0	0
21/04/2009	£ / R 2009/06/12	13.90	Put	Currency Future	791.0000	747.0000	(5.563)	0	0	0
21/04/2009	£ / R 2009/06/12	16.05	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	15.60	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
21/04/2009	£ / R 2009/06/12	17.85	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
21/04/2009	£ / R 2009/06/12	15.60	Call	Currency Future	55.0000	62.0000	12.727	0	0	0
21/04/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,617.0000	1,559.0000	(3.587)	0	0	0
21/04/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,757.0000	2,693.0000	(2.321)	0	0	0
21/04/2009	£ / R 2009/06/12	16.40	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,825.0000	4,757.0000	(1.409)	0	0	0
21/04/2009	£ / R 2009/06/12	15.45	Put	Currency Future	2,179.0000	2,117.0000	(2.845)	0	0	0
21/04/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,660.0000	2,596.0000	(2.406)	0	0	0
21/04/2009	£ / R 2009/06/12	16.40	Put	Currency Future	3,099.0000	3,034.0000	(2.097)	0	0	0
21/04/2009	£ / R 2009/06/12	17.85	Put	Currency Future	4,529.0000	4,461.0000	(1.501)	0	0	0
21/04/2009	£ / R 2009/06/12	14.05	Call	Currency Future	194.0000	217.0000	11.856	0	0	0
21/04/2009	£ / R 2009/06/12	15.45	Call	Currency Future	62.0000	69.0000	11.290	0	0	0
21/04/2009	£ / R 2009/06/12	14.65	Call	Currency Future	116.0000	130.0000	12.069	0	0	0
21/04/2009	£ / R 2009/06/12	13.45	Put	Currency Future	464.0000	432.0000	(6.897)	0	0	0
21/04/2009	£ / R 2009/06/12	16.60	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
21/04/2009	£ / R 2009/06/12	16.60	Call	Currency Future	28.0000	31.0000	10.714	0	0	0
21/04/2009	£ / R 2009/06/12	17.95	Put	Currency Future	4,628.0000	4,561.0000	(1.448)	0	0	0
21/04/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,896.0000	1,835.0000	(3.217)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/06/12	16.30	Call	Currency Future	34.0000	38.0000	11.765	0	0	0
21/04/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,953.0000	2,887.0000	(2.235)	0	0	0
21/04/2009	£ / R 2009/06/12	17.95	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
21/04/2009	£ / R 2009/06/12	15.15	Call	Currency Future	79.0000	87.0000	10.127	0	0	0
21/04/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,663.0000	1,605.0000	(3.488)	0	0	0
21/04/2009	£ / R 2009/06/12	13.20	Put	Currency Future	326.0000	305.0000	(6.442)	0	0	0
21/04/2009	£ / R 2009/06/12	14.20	Put	Currency Future	1,037.0000	988.0000	(4.725)	0	0	0
21/04/2009	£ / R 2009/06/12	16.40	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	16.80	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	18.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	16.30	Put	Currency Future	3,001.0000	2,936.0000	(2.166)	0	0	0
21/04/2009	£ / R 2009/06/12	16.80	Put	Currency Future	3,491.0000	3,425.0000	(1.891)	0	0	0
21/04/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,122.0000	5,053.0000	(1.347)	0	0	0
21/04/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,433.0000	1,378.0000	(3.838)	0	0	0
21/04/2009	£ / R 2009/06/12	14.20	Call	Currency Future	170.0000	190.0000	11.765	0	0	0
21/04/2009	£ / R 2009/06/12	16.40	Put	Currency Future	3,099.0000	3,034.0000	(2.097)	0	0	0
21/04/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,836.0000	3,769.0000	(1.747)	0	0	0
21/04/2009	£ / R 2009/06/12	18.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/04/2009	£ / R 2009/06/12	13.95	Call	Currency Future	213.0000	238.0000	11.737	0	0	0
21/04/2009	£ / R 2009/06/12	15.25	Call	Currency Future	73.0000	81.0000	10.959	0	0	0
21/04/2009	£ / R 2009/06/12	14.30	Put	Currency Future	1,123.0000	1,072.0000	(4.541)	0	0	0
21/04/2009	£ / R 2009/06/12	14.85	Call	Currency Future	100.0000	111.0000	11.000	0	0	0
21/04/2009	£ / R 2009/06/12	14.00	Call	Currency Future	204.0000	227.0000	11.275	0	0	0
21/04/2009	£ / R 2009/06/12	13.35	Put	Currency Future	400.0000	375.0000	(6.250)	0	0	0
21/04/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,709.0000	2,644.0000	(2.399)	0	0	0
21/04/2009	£ / R 2009/06/12	17.05	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
21/04/2009	£ / R 2009/06/12	18.45	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	13.95	Put	Currency Future	830.0000	786.0000	(5.301)	0	0	0
21/04/2009	£ / R 2009/06/12	14.95	Call	Currency Future	93.0000	103.0000	10.753	0	0	0
21/04/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,231.0000	4,164.0000	(1.584)	0	0	0
21/04/2009	£ / R 2009/06/12	16.00	Call	Currency Future	42.0000	47.0000	11.905	0	0	0
21/04/2009	£ / R 2009/06/12	16.25	Call	Currency Future	36.0000	40.0000	11.111	0	0	0
21/04/2009	£ / R 2009/06/12	18.45	Put	Currency Future	5,122.0000	5,053.0000	(1.347)	0	0	0
21/04/2009	£ / R 2009/06/12	14.05	Put	Currency Future	911.0000	865.0000	(5.049)	0	0	0
21/04/2009	£ / R 2009/06/12	17.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/04/2009	£ / R 2009/06/12	17.45	Put	Currency Future	4,132.0000	4,065.0000	(1.621)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/06/12	18.25	Put	Currency Future	4,924.0000	4,856.0000	(1.381)	0	0	0
21/04/2009	£ / R 2009/06/12	18.95	Put	Currency Future	5,619.0000	5,550.0000	(1.228)	0	0	0
21/04/2009	£ / R 2009/06/12	14.30	Call	Currency Future	156.0000	174.0000	11.538	0	0	0
21/04/2009	£ / R 2009/06/12	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	15.95	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
21/04/2009	£ / R 2009/06/12	16.45	Put	Currency Future	3,148.0000	3,083.0000	(2.065)	0	0	0
21/04/2009	£ / R 2009/06/12	18.85	Put	Currency Future	5,519.0000	5,450.0000	(1.250)	0	0	0
21/04/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,710.0000	1,651.0000	(3.450)	0	0	0
21/04/2009	£ / R 2009/06/12	17.35	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	13.40	Call	Currency Future	364.0000	403.0000	10.714	0	0	0
21/04/2009	£ / R 2009/06/12	17.55	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/04/2009	£ / R 2009/06/12	16.75	Put	Currency Future	3,442.0000	3,376.0000	(1.917)	0	0	0
21/04/2009	£ / R 2009/06/12	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	17.00	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,393.0000	3,327.0000	(1.945)	0	0	0
21/04/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,718.0000	5,650.0000	(1.189)	0	0	0
21/04/2009	£ / R 2009/06/12	13.55	Put	Currency Future	531.0000	496.0000	(6.591)	0	0	0
21/04/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,688.0000	3,621.0000	(1.817)	0	0	0
21/04/2009	£ / R 2009/06/12	16.70	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
21/04/2009	£ / R 2009/06/12	18.55	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
21/04/2009	£ / R 2009/06/12	13.70	Put	Currency Future	638.0000	599.0000	(6.113)	0	0	0
21/04/2009	£ / R 2009/06/12	16.90	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/04/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,295.0000	3,229.0000	(2.003)	0	0	0
21/04/2009	£ / R 2009/06/12	18.65	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
21/04/2009	£ / R 2009/06/12	13.55	Call	Currency Future	314.0000	348.0000	10.828	0	0	0
21/04/2009	£ / R 2009/06/12	16.90	Put	Currency Future	3,590.0000	3,523.0000	(1.866)	0	0	0
21/04/2009	£ / R 2009/06/12	16.45	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
21/04/2009	£ / R 2009/06/12	18.65	Put	Currency Future	5,320.0000	5,252.0000	(1.278)	0	0	0
21/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,393.0000	3,327.0000	(1.945)	0	0	0
21/04/2009	£ / R 2009/06/12	18.35	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	18.55	Put	Currency Future	5,221.0000	5,152.0000	(1.322)	0	0	0
21/04/2009	£ / R 2009/06/12	16.90	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
21/04/2009	£ / R 2009/06/12	18.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	19.55	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
21/04/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,806.0000	2,741.0000	(2.316)	0	0	0
21/04/2009	£ / R 2009/06/12	16.75	Call	Currency Future	25.0000	28.0000	12.000	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
21/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,320.0000	5,252.0000	(1.278)	0	0	0
21/04/2009	£ / R	2009/06/12	16.70	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
21/04/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,023.0000	4,954.0000	(1.374)	0	0	0
21/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
21/04/2009	£ / R	2009/06/12	14.10	Call	Currency Future	186.0000	207.0000	11.290	0	0	0
21/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	143.0000	159.0000	11.189	0	0	0
21/04/2009	£ / R	2009/06/12	14.70	Call	Currency Future	112.0000	125.0000	11.607	0	0	0
21/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,579.0000	4,511.0000	(1.485)	0	0	0
21/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,802.0000	1,743.0000	(3.274)	0	0	0
21/04/2009	£ / R	2009/06/12	14.10	Put	Currency Future	953.0000	905.0000	(5.037)	0	0	0
21/04/2009	£ / R	2009/06/12	18.00	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
21/04/2009	£ / R	2009/06/12	15.05	Call	Currency Future	85.0000	95.0000	11.765	0	0	0
21/04/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,677.0000	4,610.0000	(1.433)	0	0	0
21/04/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,479.0000	1,423.0000	(3.786)	0	0	0
21/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	751.0000	709.0000	(5.593)	0	0	0
21/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	116.0000	130.0000	12.069	0	0	0
21/04/2009	£ / R	2009/06/12	18.10	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
21/04/2009	£ / R	2009/06/12	13.70	Call	Currency Future	271.0000	301.0000	11.070	0	0	0
21/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,433.0000	1,378.0000	(3.838)	0	0	0
21/04/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,776.0000	4,708.0000	(1.424)	0	0	0
21/04/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,663.0000	1,605.0000	(3.488)	0	0	0
21/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	234.0000	261.0000	11.538	0	0	0
21/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
21/04/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,874.0000	4,806.0000	(1.395)	0	0	0
21/04/2009	£ / R	2009/06/12	17.35	Put	Currency Future	4,033.0000	3,966.0000	(1.661)	0	0	0
21/04/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,756.0000	1,697.0000	(3.360)	0	0	0
21/04/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,380.0000	4,313.0000	(1.530)	0	0	0
21/04/2009	£ / R	2009/06/12	15.10	Call	Currency Future	82.0000	91.0000	10.976	0	0	0
21/04/2009	£ / R	2009/06/12	17.70	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
21/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,849.0000	1,789.0000	(3.245)	0	0	0
21/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	431.0000	401.0000	(6.961)	0	0	0
21/04/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,281.0000	4,214.0000	(1.565)	0	0	0
21/04/2009	£ / R	2009/06/12	13.35	Call	Currency Future	383.0000	427.0000	11.488	0	0	0
21/04/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,968.0000	5,899.0000	(1.156)	0	0	0
21/04/2009	£ / R	2009/06/12	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R	2009/06/12	15.00	Call	Currency Future	89.0000	99.0000	11.236	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,569.0000	5,500.0000	(1.239)	0	0	0
21/04/2009	£ / R 2009/06/12	13.40	Put	Currency Future	431.0000	401.0000	(6.961)	0	0	0
21/04/2009	£ / R 2009/06/12	17.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
21/04/2009	£ / R 2009/06/12	13.25	Put	Currency Future	350.0000	327.0000	(6.571)	0	0	0
21/04/2009	£ / R 2009/06/12	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R 2009/06/12	14.90	Call	Currency Future	96.0000	107.0000	11.458	0	0	0
21/04/2009	£ / R 2009/06/12	13.30	Call	Currency Future	407.0000	453.0000	11.302	0	0	0
21/04/2009	£ / R 2009/06/12	17.40	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,525.0000	1,468.0000	(3.738)	0	0	0
21/04/2009	£ / R 2009/06/12	19.40	Put	Currency Future	6,068.0000	5,999.0000	(1.137)	0	0	0
21/04/2009	£ / R 2009/06/12	13.30	Put	Currency Future	374.0000	351.0000	(6.150)	0	0	0
21/04/2009	£ / R 2009/06/12	17.60	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
21/04/2009	£ / R 2009/06/12	13.40	Call	Currency Future	364.0000	403.0000	10.714	0	0	0
21/04/2009	£ / R 2009/06/12	17.40	Put	Currency Future	4,083.0000	4,016.0000	(1.641)	0	0	0
21/04/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,787.0000	3,720.0000	(1.769)	0	0	0
21/04/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,343.0000	1,289.0000	(4.021)	0	0	0
21/04/2009	£ / R 2009/06/12	13.25	Call	Currency Future	433.0000	479.0000	10.624	0	0	0
21/04/2009	£ / R 2009/06/12	18.20	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
21/04/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,210.0000	1,157.0000	(4.380)	0	0	0
21/04/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,885.0000	3,818.0000	(1.725)	0	0	0
21/04/2009	£ / R 2009/06/12	14.55	Call	Currency Future	126.0000	141.0000	11.905	0	0	0
21/04/2009	£ / R 2009/06/12	17.05	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
21/04/2009	£ / R 2009/06/12	14.75	Call	Currency Future	108.0000	120.0000	11.111	0	0	0
21/04/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,737.0000	3,671.0000	(1.766)	0	0	0
21/04/2009	£ / R 2009/06/12	17.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
21/04/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,836.0000	3,769.0000	(1.747)	0	0	0
21/04/2009	£ / R 2009/06/12	17.15	Call	Currency Future	19.0000	21.0000	10.526	0	0	0
21/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,344.0000	3,278.0000	(1.974)	0	0	0
21/04/2009	£ / R 2009/06/12	16.65	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
21/04/2009	£ / R 2009/06/12	17.40	Put	Currency Future	4,083.0000	4,016.0000	(1.641)	0	0	0
21/04/2009	£ / R 2009/06/12	17.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
21/04/2009	£ / R 2009/06/12	17.30	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/04/2009	£ / R 2009/06/12	17.90	Put	Currency Future	4,579.0000	4,511.0000	(1.485)	0	0	0
21/04/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,984.0000	3,917.0000	(1.682)	0	0	0
21/04/2009	£ / R 2009/06/12	17.40	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
21/04/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,166.0000	1,114.0000	(4.460)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	531.0000	496.0000	(6.591)	0	0	0
21/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	284.0000	316.0000	11.268	0	0	0
21/04/2009	£ / R	2009/06/12	13.50	Call	Currency Future	330.0000	365.0000	10.606	0	0	0
21/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	314.0000	348.0000	10.828	0	0	0
21/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	601.0000	564.0000	(6.156)	0	0	0
21/04/2009	£ / R	2009/06/12	13.50	Put	Currency Future	497.0000	463.0000	(6.841)	0	0	0
21/04/2009	£ / R	2009/06/12	13.80	Put	Currency Future	713.0000	672.0000	(5.750)	0	0	0
21/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	156.0000	174.0000	11.538	0	0	0
21/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,123.0000	1,072.0000	(4.541)	0	0	0
21/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	149.0000	166.0000	11.409	0	0	0
21/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	751.0000	709.0000	(5.593)	0	0	0
21/04/2009	£ / R	2009/06/12	13.85	Call	Currency Future	234.0000	261.0000	11.538	0	0	0
21/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	246.0000	274.0000	11.382	0	0	0
21/04/2009	£ / R	2009/09/14			Currency Future	13.5324	13.6036	0.526	0.0000	0.0000	3,466
21/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	304.0000	328.0000	7.895	0	0	0
21/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,647.0000	1,605.0000	(2.550)	0	0	0
21/04/2009	£ / R	2009/09/14	8.10	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,114.0000	2,067.0000	(2.223)	0	0	0
21/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,071.0000	2,024.0000	(2.269)	0	0	0
21/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	290.0000	313.0000	7.931	0	0	0
21/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	379.0000	409.0000	7.916	0	0	0
21/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,524.0000	1,484.0000	(2.625)	0	0	0
21/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	297.0000	320.0000	7.744	0	0	0
21/04/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,158.0000	2,109.0000	(2.271)	0	0	0
21/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,333.0000	2,283.0000	(2.143)	0	0	0
21/04/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,717.0000	4,654.0000	(1.336)	0	0	0
21/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	233.0000	252.0000	8.155	0	0	0
21/04/2009	£ / R	2009/09/14	14.70	Call	Currency Future	397.0000	428.0000	7.809	0	0	0
21/04/2009	£ / R	2009/09/14	19.65	Call	Currency Future	59.0000	65.0000	10.169	0	0	0
21/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	954.0000	925.0000	(3.040)	0	0	0
21/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	406.0000	438.0000	7.882	0	0	0
21/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	326.0000	351.0000	7.669	0	0	0
21/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	379.0000	409.0000	7.916	0	0	0
21/04/2009	£ / R	2009/09/14	9.15	Call	Currency Future	4,387.0000	4,459.0000	1.641	0	0	0
21/04/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,966.0000	2,910.0000	(1.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,647.0000	1,605.0000	(2.550)	0	0	0
21/04/2009	£ / R 2009/09/14	7.65	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	£ / R 2009/09/14	16.30	Call	Currency Future	198.0000	214.0000	8.081	0	0	0
21/04/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,511.0000	2,459.0000	(2.071)	0	0	0
21/04/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,943.0000	1,897.0000	(2.367)	0	0	0
21/04/2009	£ / R 2009/09/14	14.90	Call	Currency Future	363.0000	391.0000	7.713	0	0	0
21/04/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,883.0000	5,955.0000	1.224	0	0	0
21/04/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,134.0000	1,102.0000	(2.822)	0	0	0
21/04/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,248.0000	1,213.0000	(2.804)	0	0	0
21/04/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,986.0000	1,939.0000	(2.367)	0	0	0
21/04/2009	£ / R 2009/09/14	19.65	Put	Currency Future	6,177.0000	6,111.0000	(1.068)	0	0	0
21/04/2009	£ / R 2009/09/14	14.15	Call	Currency Future	517.0000	555.0000	7.350	0	0	0
21/04/2009	£ / R 2009/09/14	15.80	Call	Currency Future	243.0000	263.0000	8.230	0	0	0
21/04/2009	£ / R 2009/09/14	14.00	Call	Currency Future	557.0000	598.0000	7.361	0	0	0
21/04/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,565.0000	1,524.0000	(2.620)	0	0	0
21/04/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,900.0000	2,971.0000	2.448	0	0	0
21/04/2009	£ / R 2009/09/14	14.10	Call	Currency Future	530.0000	569.0000	7.358	0	0	0
21/04/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,025.0000	995.0000	(2.927)	0	0	0
21/04/2009	£ / R 2009/09/14	9.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	£ / R 2009/09/14	13.90	Call	Currency Future	586.0000	629.0000	7.338	0	0	0
21/04/2009	£ / R 2009/09/14	14.30	Call	Currency Future	480.0000	516.0000	7.500	0	0	0
21/04/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,484.0000	1,444.0000	(2.695)	0	0	0
21/04/2009	£ / R 2009/09/14	15.20	Call	Currency Future	318.0000	343.0000	7.862	0	0	0
21/04/2009	£ / R 2009/09/14	12.15	Call	Currency Future	1,536.0000	1,605.0000	4.492	0	0	0
21/04/2009	£ / R 2009/09/14	9.60	Call	Currency Future	3,939.0000	4,011.0000	1.828	0	0	0
21/04/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,731.0000	1,687.0000	(2.542)	0	0	0
21/04/2009	£ / R 2009/09/14	18.15	Call	Currency Future	100.0000	108.0000	8.000	0	0	0
21/04/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,097.0000	1,066.0000	(2.826)	0	0	0
21/04/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,601.0000	2,548.0000	(2.038)	0	0	0
21/04/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,071.0000	2,024.0000	(2.269)	0	0	0
21/04/2009	£ / R 2009/09/14	10.65	Put	Currency Future	17.0000	17.0000	-	0	0	0
21/04/2009	£ / R 2009/09/14	13.95	Put	Currency Future	989.0000	960.0000	(2.932)	0	0	0
21/04/2009	£ / R 2009/09/14	14.60	Call	Currency Future	416.0000	448.0000	7.692	0	0	0
21/04/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,291.0000	3,233.0000	(1.762)	0	0	0
21/04/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,245.0000	2,196.0000	(2.183)	0	0	0
21/04/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,134.0000	1,102.0000	(2.822)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/09/14	15.60	Call	Currency Future	265.0000	286.0000	7.925	0	0	0
21/04/2009	£ / R 2009/09/14	12.15	Put	Currency Future	153.0000	152.0000	(0.654)	0	0	0
21/04/2009	£ / R 2009/09/14	11.10	Put	Currency Future	36.0000	36.0000	-	0	0	0
21/04/2009	£ / R 2009/09/14	15.65	Call	Currency Future	260.0000	280.0000	7.692	0	0	0
21/04/2009	£ / R 2009/09/14	14.55	Call	Currency Future	426.0000	458.0000	7.512	0	0	0
21/04/2009	£ / R 2009/09/14	14.95	Call	Currency Future	355.0000	383.0000	7.887	0	0	0
21/04/2009	£ / R 2009/09/14	16.65	Call	Currency Future	173.0000	187.0000	8.092	0	0	0
21/04/2009	£ / R 2009/09/14	11.10	Call	Currency Future	2,469.0000	2,540.0000	2.876	0	0	0
21/04/2009	£ / R 2009/09/14	15.65	Put	Currency Future	2,377.0000	2,327.0000	(2.103)	0	0	0
21/04/2009	£ / R 2009/09/14	14.15	Call	Currency Future	517.0000	555.0000	7.350	0	0	0
21/04/2009	£ / R 2009/09/14	13.80	Call	Currency Future	618.0000	662.0000	7.120	0	0	0
21/04/2009	£ / R 2009/09/14	12.60	Call	Currency Future	1,214.0000	1,280.0000	5.437	0	0	0
21/04/2009	£ / R 2009/09/14	13.95	Call	Currency Future	572.0000	613.0000	7.168	0	0	0
21/04/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,286.0000	1,250.0000	(2.799)	0	0	0
21/04/2009	£ / R 2009/09/14	12.60	Put	Currency Future	282.0000	276.0000	(2.128)	0	0	0
21/04/2009	£ / R 2009/09/14	15.50	Call	Currency Future	277.0000	299.0000	7.942	0	0	0
21/04/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,443.0000	1,405.0000	(2.633)	0	0	0
21/04/2009	£ / R 2009/09/14	13.80	Put	Currency Future	885.0000	858.0000	(3.051)	0	0	0
21/04/2009	£ / R 2009/09/14	17.10	Call	Currency Future	145.0000	157.0000	8.276	0	0	0
21/04/2009	£ / R 2009/09/14	20.10	Put	Currency Future	6,614.0000	6,547.0000	(1.013)	0	0	0
21/04/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,524.0000	1,484.0000	(2.625)	0	0	0
21/04/2009	£ / R 2009/09/14	15.80	Call	Currency Future	243.0000	263.0000	8.230	0	0	0
21/04/2009	£ / R 2009/09/14	15.30	Call	Currency Future	304.0000	328.0000	7.895	0	0	0
21/04/2009	£ / R 2009/09/14	13.65	Put	Currency Future	786.0000	761.0000	(3.181)	0	0	0
21/04/2009	£ / R 2009/09/14	18.60	Call	Currency Future	84.0000	92.0000	9.524	0	0	0
21/04/2009	£ / R 2009/09/14	14.65	Call	Currency Future	406.0000	438.0000	7.882	0	0	0
21/04/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,422.0000	2,371.0000	(2.106)	0	0	0
21/04/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,158.0000	2,109.0000	(2.271)	0	0	0
21/04/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,773.0000	1,729.0000	(2.482)	0	0	0
21/04/2009	£ / R 2009/09/14	17.10	Put	Currency Future	3,712.0000	3,653.0000	(1.589)	0	0	0
21/04/2009	£ / R 2009/09/14	15.70	Call	Currency Future	254.0000	274.0000	7.874	0	0	0
21/04/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,289.0000	2,239.0000	(2.184)	0	0	0
21/04/2009	£ / R 2009/09/14	8.10	Call	Currency Future	5,434.0000	5,505.0000	1.307	0	0	0
21/04/2009	£ / R 2009/09/14	15.10	Call	Currency Future	333.0000	358.0000	7.508	0	0	0
21/04/2009	£ / R 2009/09/14	9.60	Put	Currency Future	7.0000	7.0000	-	0	0	0
21/04/2009	£ / R 2009/09/14	15.85	Call	Currency Future	238.0000	257.0000	7.983	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,900.0000	1,855.0000	(2.368)	0	0	0
21/04/2009	£ / R	2009/09/14	20.10	Call	Currency Future	46.0000	50.0000	8.696	0	0	0
21/04/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,556.0000	2,504.0000	(2.034)	0	0	0
21/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	271.0000	293.0000	8.118	0	0	0
21/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	457.0000	492.0000	7.659	0	0	0
21/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	530.0000	569.0000	7.358	0	0	0
21/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	340.0000	366.0000	7.647	0	0	0
21/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	333.0000	358.0000	7.508	0	0	0
21/04/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,815.0000	1,771.0000	(2.424)	0	0	0
21/04/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,364.0000	1,327.0000	(2.713)	0	0	0
21/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,857.0000	1,813.0000	(2.369)	0	0	0
21/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,900.0000	1,855.0000	(2.368)	0	0	0
21/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	468.0000	504.0000	7.692	0	0	0
21/04/2009	£ / R	2009/09/14	14.20	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
21/04/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,466.0000	2,415.0000	(2.068)	0	0	0
21/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,689.0000	1,646.0000	(2.546)	0	0	0
21/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	340.0000	366.0000	7.647	0	0	0
21/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,097.0000	1,066.0000	(2.826)	0	0	0
21/04/2009	£ / R	2009/09/14	13.65	Call	Currency Future	668.0000	715.0000	7.036	0	0	0
21/04/2009	£ / R	2009/09/14	15.95	Call	Currency Future	228.0000	247.0000	8.333	0	0	0
21/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,857.0000	1,813.0000	(2.369)	0	0	0
21/04/2009	£ / R	2009/09/14	13.55	Call	Currency Future	704.0000	755.0000	7.244	0	0	0
21/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	457.0000	492.0000	7.659	0	0	0
21/04/2009	£ / R	2009/09/14	15.75	Call	Currency Future	249.0000	268.0000	7.631	0	0	0
21/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	371.0000	400.0000	7.817	0	0	0
21/04/2009	£ / R	2009/09/14	15.00	Call	Currency Future	347.0000	374.0000	7.781	0	0	0
21/04/2009	£ / R	2009/09/14	14.45	Call	Currency Future	446.0000	480.0000	7.623	0	0	0
21/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	686.0000	734.0000	6.997	0	0	0
21/04/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,172.0000	1,138.0000	(2.901)	0	0	0
21/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,325.0000	1,288.0000	(2.792)	0	0	0
21/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	271.0000	293.0000	8.118	0	0	0
21/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,333.0000	2,283.0000	(2.143)	0	0	0
21/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	753.0000	730.0000	(3.054)	0	0	0
21/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,289.0000	2,239.0000	(2.184)	0	0	0
21/04/2009	£ / R	2009/09/14	15.45	Call	Currency Future	284.0000	306.0000	7.746	0	0	0
21/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	290.0000	313.0000	7.931	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	480.0000	516.0000	7.500	0	0	0
21/04/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,201.0000	2,152.0000	(2.226)	0	0	0
21/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,325.0000	1,288.0000	(2.792)	0	0	0
21/04/2009	£ / R	2009/09/14	13.40	Put	Currency Future	638.0000	620.0000	(2.821)	0	0	0
21/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	363.0000	391.0000	7.713	0	0	0
21/04/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,152.0000	5,088.0000	(1.242)	0	0	0
21/04/2009	£ / R	2009/09/14	14.25	Call	Currency Future	492.0000	529.0000	7.520	0	0	0
21/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,286.0000	1,250.0000	(2.799)	0	0	0
21/04/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,737.0000	2,683.0000	(1.973)	0	0	0
21/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,731.0000	1,687.0000	(2.542)	0	0	0
21/04/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,209.0000	1,175.0000	(2.812)	0	0	0
21/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	468.0000	504.0000	7.692	0	0	0
21/04/2009	£ / R	2009/09/14	16.05	Call	Currency Future	219.0000	237.0000	8.219	0	0	0
21/04/2009	£ / R	2009/09/14	13.45	Put	Currency Future	665.0000	647.0000	(2.707)	0	0	0
21/04/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,646.0000	2,593.0000	(2.003)	0	0	0
21/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	543.0000	583.0000	7.366	0	0	0
21/04/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,691.0000	2,638.0000	(1.970)	0	0	0
21/04/2009	£ / R	2009/09/14	16.00	Call	Currency Future	224.0000	242.0000	8.036	0	0	0
21/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	919.0000	892.0000	(2.938)	0	0	0
21/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,601.0000	2,548.0000	(2.038)	0	0	0
21/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	954.0000	925.0000	(3.040)	0	0	0
21/04/2009	£ / R	2009/09/14	16.10	Call	Currency Future	214.0000	232.0000	8.411	0	0	0
21/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	586.0000	629.0000	7.338	0	0	0
21/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,511.0000	2,459.0000	(2.071)	0	0	0
21/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	233.0000	252.0000	8.155	0	0	0
21/04/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,782.0000	2,728.0000	(1.941)	0	0	0
21/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,061.0000	1,030.0000	(2.922)	0	0	0
21/04/2009	£ / R	2009/09/14	13.45	Call	Currency Future	748.0000	800.0000	6.952	0	0	0
21/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,248.0000	1,213.0000	(2.804)	0	0	0
21/04/2009	£ / R	2009/09/14	13.40	Call	Currency Future	770.0000	824.0000	7.013	0	0	0
21/04/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,404.0000	1,366.0000	(2.707)	0	0	0
21/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	602.0000	645.0000	7.143	0	0	0
21/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	753.0000	730.0000	(3.054)	0	0	0
21/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	265.0000	286.0000	7.925	0	0	0
21/04/2009	£ / R	2009/09/14	13.50	Call	Currency Future	726.0000	777.0000	7.025	0	0	0
21/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	326.0000	351.0000	7.669	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/09/14	13.50	Put	Currency Future	693.0000	674.0000	(2.742)	0	0	0
21/04/2009	£ / R	2009/09/14	14.50	Call	Currency Future	436.0000	469.0000	7.569	0	0	0
21/04/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,028.0000	1,982.0000	(2.268)	0	0	0
21/04/2009	£ / R	2009/09/14	15.25	Call	Currency Future	311.0000	335.0000	7.717	0	0	0
21/04/2009	£ / R	2009/09/14	13.55	Put	Currency Future	722.0000	702.0000	(2.770)	0	0	0
21/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	297.0000	320.0000	7.744	0	0	0
21/04/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,114.0000	2,067.0000	(2.223)	0	0	0
21/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	686.0000	734.0000	6.997	0	0	0
21/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,943.0000	1,897.0000	(2.367)	0	0	0
21/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	371.0000	400.0000	7.817	0	0	0
21/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	416.0000	448.0000	7.692	0	0	0
21/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,484.0000	1,444.0000	(2.695)	0	0	0
21/04/2009	£ / R	2009/09/14	14.75	Call	Currency Future	388.0000	418.0000	7.732	0	0	0
21/04/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,606.0000	1,565.0000	(2.553)	0	0	0
21/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,689.0000	1,646.0000	(2.546)	0	0	0
21/04/2009	£ / R	2009/09/14	13.70	Put	Currency Future	818.0000	793.0000	(3.056)	0	0	0
21/04/2009	£ / R	2009/09/14	13.70	Call	Currency Future	651.0000	697.0000	7.066	0	0	0
21/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	426.0000	458.0000	7.512	0	0	0
21/04/2009	£ / R	2009/09/14	13.75	Put	Currency Future	851.0000	825.0000	(3.055)	0	0	0
21/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	602.0000	645.0000	7.143	0	0	0
21/04/2009	£ / R	2009/09/14	13.75	Call	Currency Future	634.0000	679.0000	7.098	0	0	0
21/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	919.0000	892.0000	(2.938)	0	0	0
21/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,061.0000	1,030.0000	(2.922)	0	0	0
21/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	543.0000	583.0000	7.366	0	0	0
21/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,443.0000	1,405.0000	(2.633)	0	0	0
21/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	618.0000	662.0000	7.120	0	0	0
21/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	885.0000	858.0000	(3.051)	0	0	0
21/04/2009	£ / R	2009/12/14			Currency Future	13.7103	13.7804	0.511	13.8500	13.8500	416
21/04/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,873.0000	1,837.0000	(1.922)	0	0	0
21/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	683.0000	723.0000	5.857	0	0	0
21/04/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,130.0000	1,106.0000	(2.124)	0	0	0
21/04/2009	£ / R	2009/12/14	15.00	Call	Currency Future	583.0000	617.0000	5.832	0	0	0
21/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,599.0000	1,567.0000	(2.001)	0	0	0
21/04/2009	£ / R	2009/12/14	14.80	Call	Currency Future	625.0000	661.0000	5.760	0	0	0
21/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	659.0000	697.0000	5.766	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,561.0000	1,530.0000	(1.986)	0	0	0
21/04/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,994.0000	1,956.0000	(1.906)	0	0	0
21/04/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,339.0000	1,312.0000	(2.016)	0	0	0
21/04/2009	£ / R	2009/12/14	14.70	Call	Currency Future	647.0000	685.0000	5.873	0	0	0
21/04/2009	£ / R	2009/12/14	15.15	Call	Currency Future	554.0000	587.0000	5.957	0	0	0
21/04/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,637.0000	1,605.0000	(1.955)	0	0	0
21/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	793.0000	837.0000	5.549	0	0	0
21/04/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,715.0000	1,681.0000	(1.983)	0	0	0
21/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,233.0000	1,207.0000	(2.109)	0	0	0
21/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,523.0000	1,492.0000	(2.035)	0	0	0
21/04/2009	£ / R	2009/12/14	14.30	Call	Currency Future	750.0000	792.0000	5.600	0	0	0
21/04/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,953.0000	1,916.0000	(1.895)	0	0	0
21/04/2009	£ / R	2009/12/14	14.75	Call	Currency Future	636.0000	673.0000	5.818	0	0	0
21/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,164.0000	1,139.0000	(2.148)	0	0	0
21/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	671.0000	710.0000	5.812	0	0	0
21/04/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,676.0000	1,643.0000	(1.969)	0	0	0
21/04/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,561.0000	1,530.0000	(1.986)	0	0	0
21/04/2009	£ / R	2009/12/14	14.60	Call	Currency Future	671.0000	710.0000	5.812	0	0	0
21/04/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,063.0000	1,040.0000	(2.164)	0	0	0
21/04/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,365.0000	2,324.0000	(1.734)	0	0	0
21/04/2009	£ / R	2009/12/14	13.90	Call	Currency Future	873.0000	921.0000	5.498	0	0	0
21/04/2009	£ / R	2009/12/14	15.20	Call	Currency Future	545.0000	577.0000	5.872	0	0	0
21/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	824.0000	870.0000	5.583	0	0	0
21/04/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,034.0000	1,996.0000	(1.868)	0	0	0
21/04/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,268.0000	1,242.0000	(2.050)	0	0	0
21/04/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,422.0000	5,488.0000	1.217	0	0	0
21/04/2009	£ / R	2009/12/14	15.60	Call	Currency Future	475.0000	504.0000	6.105	0	0	0
21/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	808.0000	853.0000	5.569	0	0	0
21/04/2009	£ / R	2009/12/14	14.00	Call	Currency Future	840.0000	886.0000	5.476	0	0	0
21/04/2009	£ / R	2009/12/14	20.30	Call	Currency Future	115.0000	126.0000	9.565	0	0	0
21/04/2009	£ / R	2009/12/14	15.10	Call	Currency Future	563.0000	597.0000	6.039	0	0	0
21/04/2009	£ / R	2009/12/14	20.30	Put	Currency Future	6,705.0000	6,645.0000	(0.895)	0	0	0
21/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,198.0000	1,173.0000	(2.087)	0	0	0
21/04/2009	£ / R	2009/12/14	14.20	Call	Currency Future	778.0000	822.0000	5.656	0	0	0
21/04/2009	£ / R	2009/12/14	13.60	Call	Currency Future	985.0000	1,039.0000	5.482	0	0	0
21/04/2009	£ / R	2009/12/14	14.40	Call	Currency Future	722.0000	763.0000	5.679	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,793.0000	1,758.0000	(1.952)	0	0	0
21/04/2009	£ / R 2009/12/14	13.80	Call	Currency Future	908.0000	957.0000	5.396	0	0	0
21/04/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,754.0000	1,719.0000	(1.995)	0	0	0
21/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,412.0000	1,383.0000	(2.054)	0	0	0
21/04/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,030.0000	1,008.0000	(2.136)	0	0	0
21/04/2009	£ / R 2009/12/14	13.60	Put	Currency Future	875.0000	858.0000	(1.943)	0	0	0
21/04/2009	£ / R 2009/12/14	8.30	Put	Currency Future	12.0000	7.0000	(41.667)	0	0	0
21/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	603.0000	639.0000	5.970	0	0	0
21/04/2009	£ / R 2009/12/14	13.80	Put	Currency Future	998.0000	977.0000	(2.104)	0	0	0
21/04/2009	£ / R 2009/12/14	9.80	Put	Currency Future	31.0000	23.0000	(25.806)	0	0	0
21/04/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,303.0000	1,276.0000	(2.072)	0	0	0
21/04/2009	£ / R 2009/12/14	14.85	Call	Currency Future	614.0000	650.0000	5.863	0	0	0
21/04/2009	£ / R 2009/12/14	17.30	Call	Currency Future	279.0000	298.0000	6.810	0	0	0
21/04/2009	£ / R 2009/12/14	14.25	Call	Currency Future	764.0000	807.0000	5.628	0	0	0
21/04/2009	£ / R 2009/12/14	13.85	Call	Currency Future	891.0000	939.0000	5.387	0	0	0
21/04/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,534.0000	2,492.0000	(1.657)	0	0	0
21/04/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,869.0000	3,818.0000	(1.318)	0	0	0
21/04/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,272.0000	5,216.0000	(1.062)	0	0	0
21/04/2009	£ / R 2009/12/14	14.45	Call	Currency Future	709.0000	749.0000	5.642	0	0	0
21/04/2009	£ / R 2009/12/14	18.80	Call	Currency Future	182.0000	197.0000	8.242	0	0	0
21/04/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,449.0000	1,419.0000	(2.070)	0	0	0
21/04/2009	£ / R 2009/12/14	9.80	Call	Currency Future	3,941.0000	4,004.0000	1.599	0	0	0
21/04/2009	£ / R 2009/12/14	15.80	Call	Currency Future	444.0000	472.0000	6.306	0	0	0
21/04/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,376.0000	1,440.0000	4.651	0	0	0
21/04/2009	£ / R 2009/12/14	12.80	Put	Currency Future	466.0000	460.0000	(1.288)	0	0	0
21/04/2009	£ / R 2009/12/14	14.50	Call	Currency Future	696.0000	736.0000	5.747	0	0	0
21/04/2009	£ / R 2009/12/14	13.70	Call	Currency Future	945.0000	997.0000	5.503	0	0	0
21/04/2009	£ / R 2009/12/14	13.70	Put	Currency Future	934.0000	917.0000	(1.820)	0	0	0
21/04/2009	£ / R 2009/12/14	11.30	Put	Currency Future	95.0000	101.0000	6.316	0	0	0
21/04/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,486.0000	1,456.0000	(2.019)	0	0	0
21/04/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,505.0000	2,582.0000	3.074	0	0	0
21/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,375.0000	1,347.0000	(2.036)	0	0	0
21/04/2009	£ / R 2009/12/14	13.65	Call	Currency Future	965.0000	1,018.0000	5.492	0	0	0
21/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	736.0000	777.0000	5.571	0	0	0
21/04/2009	£ / R 2009/12/14	13.65	Put	Currency Future	904.0000	887.0000	(1.881)	0	0	0
21/04/2009	£ / R 2009/12/14	14.05	Put	Currency Future	1,164.0000	1,139.0000	(2.148)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2009/12/14	13.75	Call	Currency Future	926.0000	977.0000	5.508	0	0	0
21/04/2009	£ / R 2009/12/14	14.10	Call	Currency Future	808.0000	853.0000	5.569	0	0	0
21/04/2009	£ / R 2009/12/14	13.75	Put	Currency Future	966.0000	946.0000	(2.070)	0	0	0
21/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,375.0000	1,347.0000	(2.036)	0	0	0
21/04/2009	£ / R 2009/12/14	14.05	Call	Currency Future	824.0000	870.0000	5.583	0	0	0
21/04/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,198.0000	1,173.0000	(2.087)	0	0	0
21/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	603.0000	639.0000	5.970	0	0	0
21/04/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,278.0000	6,221.0000	(0.908)	0	0	0
21/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	736.0000	777.0000	5.571	0	0	0
21/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	722.0000	763.0000	5.679	0	0	0
21/04/2009	£ / R 2009/12/14	10.85	Call	Currency Future	2,912.0000	2,989.0000	2.644	0	0	0
21/04/2009	£ / R 2009/12/14	9.35	Put	Currency Future	24.0000	15.0000	(37.500)	0	0	0
21/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,412.0000	1,383.0000	(2.054)	0	0	0
21/04/2009	£ / R 2009/12/14	9.35	Call	Currency Future	4,385.0000	4,446.0000	1.391	0	0	0
21/04/2009	£ / R 2009/12/14	7.85	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
21/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,793.0000	1,758.0000	(1.952)	0	0	0
21/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	873.0000	921.0000	5.498	0	0	0
21/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,063.0000	1,040.0000	(2.164)	0	0	0
21/04/2009	£ / R 2009/12/14	7.85	Call	Currency Future	5,869.0000	5,935.0000	1.125	0	0	0
21/04/2009	£ / R 2009/12/14	12.35	Call	Currency Future	1,656.0000	1,724.0000	4.106	0	0	0
21/04/2009	£ / R 2009/12/14	10.85	Put	Currency Future	52.0000	58.0000	11.538	0	0	0
21/04/2009	£ / R 2009/12/14	15.35	Call	Currency Future	518.0000	549.0000	5.985	0	0	0
21/04/2009	£ / R 2009/12/14	19.85	Call	Currency Future	139.0000	151.0000	8.633	0	0	0
21/04/2009	£ / R 2009/12/14	12.35	Put	Currency Future	295.0000	294.0000	(0.339)	0	0	0
21/04/2009	£ / R 2009/12/14	18.35	Call	Currency Future	207.0000	222.0000	7.246	0	0	0
21/04/2009	£ / R 2009/12/14	18.35	Put	Currency Future	4,847.0000	4,792.0000	(1.135)	0	0	0
21/04/2009	£ / R 2009/12/14	16.85	Call	Currency Future	321.0000	342.0000	6.542	0	0	0
21/04/2009	£ / R 2009/12/14	15.35	Put	Currency Future	2,158.0000	2,119.0000	(1.807)	0	0	0
21/04/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,461.0000	3,412.0000	(1.416)	0	0	0
21/04/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,096.0000	1,073.0000	(2.099)	0	0	0
21/04/2009	£ / R 2009/12/14	13.95	Call	Currency Future	857.0000	903.0000	5.368	0	0	0
21/04/2009	£ / R 2009/12/14	13.85	Call	Currency Future	891.0000	939.0000	5.387	0	0	0
21/04/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,030.0000	1,008.0000	(2.136)	0	0	0
21/04/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,233.0000	1,207.0000	(2.109)	0	0	0
21/04/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,833.0000	1,797.0000	(1.964)	0	0	0
21/04/2009	£ / R 2009/12/14	14.95	Call	Currency Future	593.0000	628.0000	5.902	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,523.0000	1,492.0000	(2.035)	0	0	0
21/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	793.0000	837.0000	5.549	0	0	0
21/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	683.0000	723.0000	5.857	0	0	0
21/04/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,913.0000	1,876.0000	(1.934)	0	0	0
21/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	659.0000	697.0000	5.766	0	0	0
21/04/2009	£ / R	2009/12/14	15.05	Call	Currency Future	573.0000	607.0000	5.934	0	0	0
21/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,599.0000	1,567.0000	(2.001)	0	0	0
21/04/2009	£ / R	2010/06/14			Currency Future	14.0205	14.0867	0.472	0.0000	0.0000	0
21/04/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,447.0000	5,513.0000	1.212	0	0	0
21/04/2009	£ / R	2010/06/14	11.60	Put	Currency Future	276.0000	271.0000	(1.812)	0	0	0
21/04/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,062.0000	4,016.0000	(1.132)	0	0	0
21/04/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,999.0000	4,064.0000	1.625	0	0	0
21/04/2009	£ / R	2010/06/14	19.10	Call	Currency Future	414.0000	428.0000	3.382	0	0	0
21/04/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,149.0000	4,102.0000	(1.133)	0	0	0
21/04/2009	£ / R	2010/06/14	17.50	Call	Currency Future	582.0000	602.0000	3.436	0	0	11,194
21/04/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,493.0000	5,442.0000	(0.928)	0	0	0
21/04/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,574.0000	1,619.0000	2.859	0	0	11,194
21/04/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,874.0000	6,819.0000	(0.800)	0	0	0
21/04/2009	£ / R	2010/06/14	20.60	Call	Currency Future	295.0000	306.0000	3.729	0	0	0
21/04/2009	£ / R	2010/06/14	8.60	Put	Currency Future	27.0000	27.0000	-	0	0	0
21/04/2009	£ / R	2010/06/14	15.30	Call	Currency Future	954.0000	984.0000	3.145	0	0	0
21/04/2009	£ / R	2010/06/14	17.60	Call	Currency Future	570.0000	589.0000	3.333	0	0	0
21/04/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,234.0000	2,198.0000	(1.611)	0	0	0
21/04/2009	£ / R	2010/06/14	16.10	Call	Currency Future	790.0000	816.0000	3.291	0	0	0
21/04/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,513.0000	1,485.0000	(1.851)	0	0	0
21/04/2009	£ / R	2010/06/14	10.10	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
21/04/2009	£ / R	2010/06/14	16.30	Call	Currency Future	755.0000	780.0000	3.311	0	0	0
21/04/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,139.0000	1,175.0000	3.161	0	0	0
21/04/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,869.0000	2,829.0000	(1.394)	0	0	0
21/04/2009	£ / R	2010/06/14	17.30	Call	Currency Future	610.0000	630.0000	3.279	0	0	0
21/04/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,719.0000	1,688.0000	(1.803)	0	0	0
21/04/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,697.0000	2,758.0000	2.262	0	0	0
21/04/2009	£ / R	2010/06/14	17.30	Put	Currency Future	3,889.0000	3,844.0000	(1.157)	0	0	0
21/04/2009	£ / R	2010/06/14	13.10	Put	Currency Future	791.0000	773.0000	(2.276)	0	0	0
21/04/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,035.0000	2,993.0000	(1.384)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R 2010/06/14	13.10	Call	Currency Future	1,711.0000	1,760.0000	2.864	0	0	0
21/04/2009	£ / R 2010/06/14	18.30	Call	Currency Future	489.0000	506.0000	3.476	0	0	0
21/04/2009	£ / R 2010/06/14	14.30	Call	Currency Future	1,234.0000	1,272.0000	3.079	0	0	0
21/04/2009	£ / R 2010/06/14	13.80	Call	Currency Future	1,411.0000	1,452.0000	2.906	0	0	0
21/04/2009	£ / R 2010/06/14	12.30	Call	Currency Future	2,180.0000	2,236.0000	2.569	0	0	0
21/04/2009	£ / R 2010/06/14	13.40	Put	Currency Future	953.0000	933.0000	(2.099)	0	0	0
21/04/2009	£ / R 2010/06/14	12.30	Put	Currency Future	459.0000	449.0000	(2.179)	0	0	0
21/04/2009	£ / R 2010/06/14	14.35	Put	Currency Future	1,547.0000	1,518.0000	(1.875)	0	0	0
21/04/2009	£ / R 2010/06/14	14.35	Call	Currency Future	1,217.0000	1,255.0000	3.122	0	0	0
21/04/2009	£ / R 2010/06/14	12.80	Call	Currency Future	1,864.0000	1,915.0000	2.736	0	0	0
21/04/2009	£ / R 2010/06/14	15.35	Call	Currency Future	943.0000	973.0000	3.181	0	0	0
21/04/2009	£ / R 2010/06/14	13.30	Call	Currency Future	1,618.0000	1,665.0000	2.905	0	0	0
21/04/2009	£ / R 2010/06/14	15.35	Put	Currency Future	2,272.0000	2,236.0000	(1.585)	0	0	0
21/04/2009	£ / R 2010/06/14	13.30	Put	Currency Future	898.0000	878.0000	(2.227)	0	0	0
21/04/2009	£ / R 2010/06/14	16.35	Call	Currency Future	747.0000	771.0000	3.213	0	0	0
21/04/2009	£ / R 2010/06/14	12.80	Put	Currency Future	643.0000	629.0000	(2.177)	0	0	0
21/04/2009	£ / R 2010/06/14	13.85	Put	Currency Future	1,222.0000	1,197.0000	(2.046)	0	0	0
21/04/2009	£ / R 2010/06/14	18.30	Put	Currency Future	4,769.0000	4,719.0000	(1.048)	0	0	0
21/04/2009	£ / R 2010/06/14	13.80	Put	Currency Future	1,191.0000	1,166.0000	(2.099)	0	0	0
21/04/2009	£ / R 2010/06/14	13.35	Put	Currency Future	925.0000	905.0000	(2.162)	0	0	0
21/04/2009	£ / R 2010/06/14	12.35	Call	Currency Future	2,145.0000	2,201.0000	2.611	0	0	0
21/04/2009	£ / R 2010/06/14	14.15	Put	Currency Future	1,414.0000	1,387.0000	(1.909)	0	0	0
21/04/2009	£ / R 2010/06/14	13.85	Call	Currency Future	1,393.0000	1,433.0000	2.872	0	0	0
21/04/2009	£ / R 2010/06/14	8.15	Call	Currency Future	5,891.0000	5,957.0000	1.120	0	0	0
21/04/2009	£ / R 2010/06/14	12.35	Put	Currency Future	475.0000	464.0000	(2.316)	0	0	0
21/04/2009	£ / R 2010/06/14	14.15	Call	Currency Future	1,285.0000	1,324.0000	3.035	0	0	0
21/04/2009	£ / R 2010/06/14	17.15	Put	Currency Future	3,761.0000	3,716.0000	(1.196)	0	0	0
21/04/2009	£ / R 2010/06/14	12.85	Put	Currency Future	667.0000	652.0000	(2.249)	0	0	0
21/04/2009	£ / R 2010/06/14	18.65	Call	Currency Future	455.0000	471.0000	3.516	0	0	0
21/04/2009	£ / R 2010/06/14	13.35	Call	Currency Future	1,596.0000	1,642.0000	2.882	0	0	0
21/04/2009	£ / R 2010/06/14	18.65	Put	Currency Future	5,084.0000	5,034.0000	(0.983)	0	0	0
21/04/2009	£ / R 2010/06/14	12.85	Call	Currency Future	1,837.0000	1,888.0000	2.776	0	0	0
21/04/2009	£ / R 2010/06/14	17.15	Call	Currency Future	631.0000	653.0000	3.487	0	0	0
21/04/2009	£ / R 2010/06/14	15.65	Put	Currency Future	2,507.0000	2,468.0000	(1.556)	0	0	0
21/04/2009	£ / R 2010/06/14	17.35	Call	Currency Future	603.0000	623.0000	3.317	0	0	0
21/04/2009	£ / R 2010/06/14	15.65	Call	Currency Future	877.0000	905.0000	3.193	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,356.0000	1,396.0000	2.950	0	0	0
21/04/2009	£ / R	2010/06/14	12.65	Put	Currency Future	575.0000	562.0000	(2.261)	0	0	0
21/04/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,076.0000	3,035.0000	(1.333)	0	0	0
21/04/2009	£ / R	2010/06/14	9.65	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
21/04/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,813.0000	4,764.0000	(1.018)	0	0	0
21/04/2009	£ / R	2010/06/14	14.00	Put	Currency Future	0.0000	1,291.0000	100.000	0	0	0
21/04/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,421.0000	4,487.0000	1.493	0	0	0
21/04/2009	£ / R	2010/06/14	11.15	Call	Currency Future	3,060.0000	3,124.0000	2.092	0	0	0
21/04/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,286.0000	1,259.0000	(2.100)	0	0	0
21/04/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,946.0000	1,999.0000	2.724	0	0	0
21/04/2009	£ / R	2010/06/14	18.35	Call	Currency Future	484.0000	501.0000	3.512	0	0	0
21/04/2009	£ / R	2010/06/14	11.15	Put	Currency Future	190.0000	187.0000	(1.579)	0	0	0
21/04/2009	£ / R	2010/06/14	17.35	Put	Currency Future	3,932.0000	3,887.0000	(1.144)	0	0	0
21/04/2009	£ / R	2010/06/14	8.15	Put	Currency Future	20.0000	20.0000	-	0	0	0
21/04/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,465.0000	6,411.0000	(0.835)	0	0	0
21/04/2009	£ / R	2010/06/14	14.00	Call	Currency Future	0.0000	1,377.0000	100.000	0	0	0
21/04/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,382.0000	1,355.0000	(1.954)	0	0	0
21/04/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,302.0000	1,342.0000	3.072	0	0	0
21/04/2009	£ / R	2010/06/14	20.15	Call	Currency Future	336.0000	348.0000	3.571	0	0	0
21/04/2009	€ / R	2009/06/12			Currency Future	11.8479	11.8666	0.158	11.9100	11.9100	21,123
21/04/2009	€ / R	2009/06/12	14.45	Put	Currency Future	2,622.0000	2,603.0000	(0.725)	0	0	0
21/04/2009	€ / R	2009/06/12	14.20	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	15.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	14.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	14.75	Put	Currency Future	2,915.0000	2,896.0000	(0.652)	0	0	0
21/04/2009	€ / R	2009/06/12	14.20	Put	Currency Future	2,380.0000	2,361.0000	(0.798)	0	0	0
21/04/2009	€ / R	2009/06/12	14.40	Put	Currency Future	2,573.0000	2,555.0000	(0.700)	0	0	0
21/04/2009	€ / R	2009/06/12	11.95	Put	Currency Future	422.0000	413.0000	(2.133)	0	0	0
21/04/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,630.0000	1,614.0000	(0.982)	0	0	0
21/04/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,353.0000	1,337.0000	(1.183)	0	0	0
21/04/2009	€ / R	2009/06/12	14.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	13.55	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
21/04/2009	€ / R	2009/06/12	15.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	13.40	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
21/04/2009	€ / R	2009/06/12	13.10	Call	Currency Future	100.0000	104.0000	4.000	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
21/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	153.0000	158.0000	3.268	0	0	0
21/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,112.0000	3,093.0000	(0.611)	0	0	0
21/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
21/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,964.0000	2,946.0000	(0.607)	0	0	0
21/04/2009	€ / R 2009/06/12	14.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,630.0000	1,614.0000	(0.982)	0	0	0
21/04/2009	€ / R 2009/06/12	15.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.15	Put	Currency Future	1,398.0000	1,382.0000	(1.144)	0	0	0
21/04/2009	€ / R 2009/06/12	14.05	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	14.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	78.0000	80.0000	2.564	0	0	0
21/04/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,210.0000	3,192.0000	(0.561)	0	0	0
21/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,063.0000	3,044.0000	(0.620)	0	0	0
21/04/2009	€ / R 2009/06/12	14.55	Put	Currency Future	2,719.0000	2,701.0000	(0.662)	0	0	0
21/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,999.0000	1,981.0000	(0.900)	0	0	0
21/04/2009	€ / R 2009/06/12	15.40	Put	Currency Future	3,556.0000	3,538.0000	(0.506)	0	0	0
21/04/2009	€ / R 2009/06/12	12.45	Put	Currency Future	789.0000	777.0000	(1.521)	0	0	0
21/04/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,236.0000	2,217.0000	(0.850)	0	0	0
21/04/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,428.0000	2,409.0000	(0.783)	0	0	0
21/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
21/04/2009	€ / R 2009/06/12	15.60	Put	Currency Future	3,755.0000	3,736.0000	(0.506)	0	0	0
21/04/2009	€ / R 2009/06/12	12.95	Call	Currency Future	115.0000	119.0000	3.478	0	0	0
21/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,905.0000	1,888.0000	(0.892)	0	0	0
21/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
21/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,332.0000	2,313.0000	(0.815)	0	0	0
21/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
21/04/2009	€ / R 2009/06/12	14.55	Call	Currency Future	17.0000	17.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,767.0000	1,749.0000	(1.019)	0	0	0
21/04/2009	€ / R 2009/06/12	15.50	Put	Currency Future	3,656.0000	3,637.0000	(0.520)	0	0	0
21/04/2009	€ / R 2009/06/12	12.45	Call	Currency Future	187.0000	193.0000	3.209	0	0	0
21/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
21/04/2009	€ / R 2009/06/12	11.80	Put	Currency Future	332.0000	325.0000	(2.108)	0	0	0
21/04/2009	€ / R 2009/06/12	13.10	Call	Currency Future	100.0000	104.0000	4.000	0	0	0
21/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	749.0000	737.0000	(1.602)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R	2009/06/12	12.90	Call	Currency Future	120.0000	124.0000	3.333	0	0	0
21/04/2009	€ / R	2009/06/12	15.40	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	13.05	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
21/04/2009	€ / R	2009/06/12	14.15	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
21/04/2009	€ / R	2009/06/12	13.90	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/04/2009	€ / R	2009/06/12	14.30	Put	Currency Future	2,476.0000	2,458.0000	(0.727)	0	0	0
21/04/2009	€ / R	2009/06/12	14.60	Put	Currency Future	2,768.0000	2,749.0000	(0.686)	0	0	0
21/04/2009	€ / R	2009/06/12	11.80	Call	Currency Future	380.0000	392.0000	3.158	0	0	0
21/04/2009	€ / R	2009/06/12	12.85	Call	Currency Future	126.0000	130.0000	3.175	0	0	0
21/04/2009	€ / R	2009/06/12	15.30	Put	Currency Future	3,457.0000	3,439.0000	(0.521)	0	0	0
21/04/2009	€ / R	2009/06/12	14.85	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	14.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
21/04/2009	€ / R	2009/06/12	15.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	12.40	Put	Currency Future	749.0000	737.0000	(1.602)	0	0	0
21/04/2009	€ / R	2009/06/12	11.95	Call	Currency Future	320.0000	330.0000	3.125	0	0	0
21/04/2009	€ / R	2009/06/12	12.85	Put	Currency Future	1,128.0000	1,114.0000	(1.241)	0	0	0
21/04/2009	€ / R	2009/06/12	15.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	12.90	Put	Currency Future	1,172.0000	1,158.0000	(1.195)	0	0	0
21/04/2009	€ / R	2009/06/12	12.80	Put	Currency Future	1,084.0000	1,070.0000	(1.292)	0	0	0
21/04/2009	€ / R	2009/06/12	14.50	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	15.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	12.40	Call	Currency Future	197.0000	204.0000	3.553	0	0	0
21/04/2009	€ / R	2009/06/12	11.85	Call	Currency Future	357.0000	368.0000	3.081	0	0	0
21/04/2009	€ / R	2009/06/12	14.05	Put	Currency Future	2,236.0000	2,217.0000	(0.850)	0	0	0
21/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	132.0000	137.0000	3.788	0	0	0
21/04/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,358.0000	3,340.0000	(0.536)	0	0	0
21/04/2009	€ / R	2009/06/12	14.80	Put	Currency Future	2,964.0000	2,946.0000	(0.607)	0	0	0
21/04/2009	€ / R	2009/06/12	13.15	Call	Currency Future	96.0000	99.0000	3.125	0	0	0
21/04/2009	€ / R	2009/06/12	11.85	Put	Currency Future	359.0000	352.0000	(1.950)	0	0	0
21/04/2009	€ / R	2009/06/12	14.05	Call	Currency Future	34.0000	34.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	12.60	Put	Currency Future	913.0000	900.0000	(1.424)	0	0	0
21/04/2009	€ / R	2009/06/12	15.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	14.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,398.0000	1,382.0000	(1.144)	0	0	0
21/04/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,859.0000	1,841.0000	(0.968)	0	0	0
21/04/2009	€ / R	2009/06/12	12.60	Call	Currency Future	161.0000	166.0000	3.106	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,063.0000	3,044.0000	(0.620)	0	0	0
21/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,768.0000	2,749.0000	(0.686)	0	0	0
21/04/2009	€ / R 2009/06/12	12.95	Put	Currency Future	1,217.0000	1,202.0000	(1.233)	0	0	0
21/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,353.0000	1,337.0000	(1.183)	0	0	0
21/04/2009	€ / R 2009/06/12	13.75	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
21/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,583.0000	1,567.0000	(1.011)	0	0	0
21/04/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,952.0000	1,934.0000	(0.922)	0	0	0
21/04/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,671.0000	2,652.0000	(0.711)	0	0	0
21/04/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,161.0000	3,142.0000	(0.601)	0	0	0
21/04/2009	€ / R 2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,307.0000	1,292.0000	(1.148)	0	0	0
21/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	955.0000	941.0000	(1.466)	0	0	0
21/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,284.0000	2,265.0000	(0.832)	0	0	0
21/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,457.0000	3,439.0000	(0.521)	0	0	0
21/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,093.0000	2,075.0000	(0.860)	0	0	0
21/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,172.0000	1,158.0000	(1.195)	0	0	0
21/04/2009	€ / R 2009/06/12	15.10	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/04/2009	€ / R 2009/06/12	12.80	Call	Currency Future	132.0000	137.0000	3.788	0	0	0
21/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	197.0000	204.0000	3.553	0	0	0
21/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,476.0000	2,458.0000	(0.727)	0	0	0
21/04/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,084.0000	1,070.0000	(1.292)	0	0	0
21/04/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,675.0000	1,659.0000	(0.955)	0	0	0
21/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,128.0000	1,114.0000	(1.241)	0	0	0
21/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.00	Call	Currency Future	110.0000	113.0000	2.727	0	0	0
21/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,905.0000	1,888.0000	(0.892)	0	0	0
21/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	126.0000	130.0000	3.175	0	0	0
21/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,573.0000	2,555.0000	(0.700)	0	0	0
21/04/2009	€ / R 2009/06/12	14.85	Put	Currency Future	3,014.0000	2,995.0000	(0.630)	0	0	0
21/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	16.0000	16.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.20	Call	Currency Future	92.0000	95.0000	3.261	0	0	0
21/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
21/04/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,525.0000	2,506.0000	(0.752)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	21.0000	21.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,721.0000	1,704.0000	(0.988)	0	0	0
21/04/2009	€ / R 2009/06/12	13.45	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
21/04/2009	€ / R 2009/06/12	14.35	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	24.0000	24.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.50	Call	Currency Future	69.0000	71.0000	2.899	0	0	0
21/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,767.0000	1,749.0000	(1.019)	0	0	0
21/04/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,260.0000	3,241.0000	(0.583)	0	0	0
21/04/2009	€ / R 2009/06/12	13.00	Put	Currency Future	1,262.0000	1,247.0000	(1.189)	0	0	0
21/04/2009	€ / R 2009/06/12	14.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	57.0000	58.0000	1.754	0	0	0
21/04/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,046.0000	2,028.0000	(0.880)	0	0	0
21/04/2009	€ / R 2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,307.0000	1,292.0000	(1.148)	0	0	0
21/04/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,444.0000	1,428.0000	(1.108)	0	0	0
21/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
21/04/2009	€ / R 2009/06/12	5.90	Call	Currency Future	5,948.0000	5,967.0000	0.319	0	0	0
21/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,813.0000	1,795.0000	(0.993)	0	0	0
21/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	161.0000	166.0000	3.106	0	0	0
21/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
21/04/2009	€ / R 2009/06/12	12.60	Put	Currency Future	913.0000	900.0000	(1.424)	0	0	0
21/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,583.0000	1,567.0000	(1.011)	0	0	0
21/04/2009	€ / R 2009/06/12	13.85	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
21/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,999.0000	1,981.0000	(0.900)	0	0	0
21/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	105.0000	108.0000	2.857	0	0	0
21/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	47.0000	48.0000	2.128	0	0	0
21/04/2009	€ / R 2009/06/12	7.40	Call	Currency Future	4,448.0000	4,467.0000	0.427	0	0	0
21/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,859.0000	1,841.0000	(0.968)	0	0	0
21/04/2009	€ / R 2009/06/12	14.15	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
21/04/2009	€ / R 2009/06/12	10.75	Call	Currency Future	1,126.0000	1,142.0000	1.421	0	0	0
21/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,332.0000	2,313.0000	(0.815)	0	0	0
21/04/2009	€ / R 2009/06/12	9.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,866.0000	2,847.0000	(0.663)	0	0	0
21/04/2009	€ / R 2009/06/12	9.25	Call	Currency Future	2,598.0000	2,617.0000	0.731	0	0	0
21/04/2009	€ / R 2009/06/12	13.25	Call	Currency Future	88.0000	91.0000	3.409	0	0	0
21/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	257.0000	266.0000	3.502	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,537.0000	1,521.0000	(1.041)	0	0	0
21/04/2009	€ / R 2009/06/12	13.90	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
21/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	488.0000	479.0000	(1.844)	0	0	0
21/04/2009	€ / R 2009/06/12	7.75	Call	Currency Future	4,098.0000	4,117.0000	0.464	0	0	0
21/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
21/04/2009	€ / R 2009/06/12	14.00	Call	Currency Future	36.0000	36.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	559.0000	549.0000	(1.789)	0	0	0
21/04/2009	€ / R 2009/06/12	10.75	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
21/04/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,188.0000	2,170.0000	(0.823)	0	0	0
21/04/2009	€ / R 2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	286.0000	296.0000	3.497	0	0	0
21/04/2009	€ / R 2009/06/12	15.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,537.0000	1,521.0000	(1.041)	0	0	0
21/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	271.0000	280.0000	3.321	0	0	0
21/04/2009	€ / R 2009/06/12	11.65	Call	Currency Future	457.0000	469.0000	2.626	0	0	0
21/04/2009	€ / R 2009/06/12	15.25	Put	Currency Future	3,408.0000	3,389.0000	(0.558)	0	0	0
21/04/2009	€ / R 2009/06/12	13.25	Put	Currency Future	1,490.0000	1,474.0000	(1.074)	0	0	0
21/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	523.0000	514.0000	(1.721)	0	0	0
21/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	219.0000	226.0000	3.196	0	0	0
21/04/2009	€ / R 2009/06/12	16.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	12.75	Call	Currency Future	139.0000	143.0000	2.878	0	0	0
21/04/2009	€ / R 2009/06/12	6.25	Call	Currency Future	5,598.0000	5,617.0000	0.339	0	0	0
21/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	359.0000	352.0000	(1.950)	0	0	0
21/04/2009	€ / R 2009/06/12	13.95	Call	Currency Future	38.0000	39.0000	2.632	0	0	0
21/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	357.0000	368.0000	3.081	0	0	0
21/04/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,140.0000	2,122.0000	(0.841)	0	0	0
21/04/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,041.0000	1,027.0000	(1.345)	0	0	0
21/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	523.0000	514.0000	(1.721)	0	0	0
21/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	259.0000	253.0000	(2.317)	0	0	0
21/04/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	85.0000	87.0000	2.353	0	0	0
21/04/2009	€ / R 2009/06/12	12.25	Put	Currency Future	633.0000	622.0000	(1.738)	0	0	0
21/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	671.0000	660.0000	(1.639)	0	0	0
21/04/2009	€ / R 2009/06/12	16.75	Put	Currency Future	4,902.0000	4,884.0000	(0.367)	0	0	0
21/04/2009	€ / R 2009/06/12	14.70	Call	Currency Future	14.0000	14.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/06/12	11.70	Call	Currency Future	430.0000	442.0000	2.791	0	0	0
21/04/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,402.0000	6,383.0000	(0.297)	0	0	0
21/04/2009	€ / R 2009/06/12	14.10	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
21/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	710.0000	698.0000	(1.690)	0	0	0
21/04/2009	€ / R 2009/06/12	11.75	Put	Currency Future	307.0000	300.0000	(2.280)	0	0	0
21/04/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,817.0000	2,798.0000	(0.674)	0	0	0
21/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	169.0000	175.0000	3.550	0	0	0
21/04/2009	€ / R 2009/06/12	12.25	Call	Currency Future	231.0000	239.0000	3.463	0	0	0
21/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	871.0000	858.0000	(1.493)	0	0	0
21/04/2009	€ / R 2009/06/12	13.90	Put	Currency Future	2,093.0000	2,075.0000	(0.860)	0	0	0
21/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	710.0000	698.0000	(1.690)	0	0	0
21/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	559.0000	549.0000	(1.789)	0	0	0
21/04/2009	€ / R 2009/06/12	14.65	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	208.0000	215.0000	3.365	0	0	0
21/04/2009	€ / R 2009/06/12	12.00	Put	Currency Future	455.0000	446.0000	(1.978)	0	0	0
21/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	60.0000	62.0000	3.333	0	0	0
21/04/2009	€ / R 2009/06/12	11.90	Put	Currency Future	390.0000	382.0000	(2.051)	0	0	0
21/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,813.0000	1,795.0000	(0.993)	0	0	0
21/04/2009	€ / R 2009/06/12	12.20	Call	Currency Future	243.0000	252.0000	3.704	0	0	0
21/04/2009	€ / R 2009/06/12	12.00	Call	Currency Future	302.0000	312.0000	3.311	0	0	0
21/04/2009	€ / R 2009/06/12	11.70	Put	Currency Future	283.0000	276.0000	(2.473)	0	0	0
21/04/2009	€ / R 2009/06/12	11.90	Call	Currency Future	338.0000	349.0000	3.254	0	0	0
21/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	208.0000	215.0000	3.365	0	0	0
21/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,284.0000	2,265.0000	(0.832)	0	0	0
21/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	257.0000	266.0000	3.502	0	0	0
21/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
21/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	286.0000	296.0000	3.497	0	0	0
21/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	28.0000	28.0000	-	0	0	0
21/04/2009	€ / R 2009/06/12	12.50	Call	Currency Future	178.0000	184.0000	3.371	0	0	0
21/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,380.0000	2,361.0000	(0.798)	0	0	0
21/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	671.0000	660.0000	(1.639)	0	0	0
21/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	871.0000	858.0000	(1.493)	0	0	0
21/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	219.0000	226.0000	3.196	0	0	0
21/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	169.0000	175.0000	3.550	0	0	0
21/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	488.0000	479.0000	(1.844)	0	0	0
21/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	271.0000	280.0000	3.321	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R	2009/06/12	12.50	Put	Currency Future	830.0000	817.0000	(1.566)	0	0	0
21/04/2009	€ / R	2009/06/12	12.65	Put	Currency Future	955.0000	941.0000	(1.466)	0	0	0
21/04/2009	€ / R	2009/06/12	12.20	Put	Currency Future	595.0000	585.0000	(1.681)	0	0	0
21/04/2009	€ / R	2009/06/12	12.65	Call	Currency Future	153.0000	158.0000	3.268	0	0	0
21/04/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,948.0000	2,967.0000	0.645	0	0	0
21/04/2009	€ / R	2009/06/12	12.70	Call	Currency Future	146.0000	150.0000	2.740	0	0	0
21/04/2009	€ / R	2009/06/12	12.70	Put	Currency Future	998.0000	984.0000	(1.403)	0	0	0
21/04/2009	€ / R	2009/06/12	11.75	Call	Currency Future	405.0000	417.0000	2.963	0	0	0
21/04/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,052.0000	6,033.0000	(0.314)	0	0	0
21/04/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,553.0000	4,534.0000	(0.417)	0	0	0
21/04/2009	€ / R	2009/06/12	16.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	10.40	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
21/04/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,455.0000	1,473.0000	1.237	0	0	0
21/04/2009	€ / R	2009/09/14			Currency Future	12.0197	12.0398	0.167	12.1200	12.0700	1,867
21/04/2009	€ / R	2009/09/14	14.15	Call	Currency Future	208.0000	217.0000	4.327	0	0	0
21/04/2009	€ / R	2009/09/14	12.15	Call	Currency Future	588.0000	607.0000	3.231	0	0	0
21/04/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,643.0000	1,636.0000	(0.426)	0	0	0
21/04/2009	€ / R	2009/09/14	12.60	Call	Currency Future	457.0000	473.0000	3.501	0	0	0
21/04/2009	€ / R	2009/09/14	13.30	Call	Currency Future	320.0000	333.0000	4.063	0	0	0
21/04/2009	€ / R	2009/09/14	13.55	Call	Currency Future	286.0000	297.0000	3.846	0	0	0
21/04/2009	€ / R	2009/09/14	12.35	Call	Currency Future	524.0000	542.0000	3.435	0	0	0
21/04/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,037.0000	1,033.0000	(0.386)	0	0	0
21/04/2009	€ / R	2009/09/14	14.05	Call	Currency Future	219.0000	228.0000	4.110	0	0	0
21/04/2009	€ / R	2009/09/14	12.15	Put	Currency Future	718.0000	717.0000	(0.139)	0	0	0
21/04/2009	€ / R	2009/09/14	12.00	Call	Currency Future	642.0000	664.0000	3.427	0	0	0
21/04/2009	€ / R	2009/09/14	14.05	Put	Currency Future	2,250.0000	2,239.0000	(0.489)	0	0	0
21/04/2009	€ / R	2009/09/14	12.35	Put	Currency Future	855.0000	853.0000	(0.234)	0	0	0
21/04/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,475.0000	1,468.0000	(0.475)	0	0	0
21/04/2009	€ / R	2009/09/14	12.00	Put	Currency Future	622.0000	624.0000	0.322	0	0	0
21/04/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,601.0000	1,593.0000	(0.500)	0	0	0
21/04/2009	€ / R	2009/09/14	14.25	Call	Currency Future	198.0000	206.0000	4.040	0	0	0
21/04/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,231.0000	1,225.0000	(0.487)	0	0	0
21/04/2009	€ / R	2009/09/14	12.65	Call	Currency Future	445.0000	461.0000	3.596	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,816.0000	1,807.0000	(0.496)	0	0	0
21/04/2009	€ / R 2009/09/14	11.90	Call	Currency Future	685.0000	707.0000	3.212	0	0	0
21/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,075.0000	1,071.0000	(0.372)	0	0	0
21/04/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,000.0000	996.0000	(0.400)	0	0	0
21/04/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,428.0000	2,416.0000	(0.494)	0	0	0
21/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	400.0000	415.0000	3.750	0	0	0
21/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	313.0000	325.0000	3.834	0	0	0
21/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	605.0000	625.0000	3.306	0	0	0
21/04/2009	€ / R 2009/09/14	12.55	Call	Currency Future	469.0000	486.0000	3.625	0	0	0
21/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	280.0000	291.0000	3.929	0	0	0
21/04/2009	€ / R 2009/09/14	12.75	Call	Currency Future	422.0000	437.0000	3.555	0	0	0
21/04/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,338.0000	2,327.0000	(0.470)	0	0	0
21/04/2009	€ / R 2009/09/14	11.90	Put	Currency Future	565.0000	567.0000	0.354	0	0	0
21/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	686.0000	685.0000	(0.146)	0	0	0
21/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	524.0000	542.0000	3.435	0	0	0
21/04/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,152.0000	1,147.0000	(0.434)	0	0	0
21/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	362.0000	375.0000	3.591	0	0	0
21/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,686.0000	1,678.0000	(0.474)	0	0	0
21/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,392.0000	1,386.0000	(0.431)	0	0	0
21/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	445.0000	461.0000	3.596	0	0	0
21/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	344.0000	358.0000	4.070	0	0	0
21/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,686.0000	1,678.0000	(0.474)	0	0	0
21/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,075.0000	1,071.0000	(0.372)	0	0	0
21/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	237.0000	247.0000	4.219	0	0	0
21/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,118.0000	2,107.0000	(0.519)	0	0	0
21/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,601.0000	1,593.0000	(0.500)	0	0	0
21/04/2009	€ / R 2009/09/14	13.95	Call	Currency Future	231.0000	241.0000	4.329	0	0	0
21/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	718.0000	717.0000	(0.139)	0	0	0
21/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,037.0000	1,033.0000	(0.386)	0	0	0
21/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	320.0000	333.0000	4.063	0	0	0
21/04/2009	€ / R 2009/09/14	13.75	Call	Currency Future	258.0000	268.0000	3.876	0	0	0
21/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	588.0000	607.0000	3.231	0	0	0
21/04/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,860.0000	1,851.0000	(0.484)	0	0	0
21/04/2009	€ / R 2009/09/14	12.05	Put	Currency Future	653.0000	653.0000	-	0	0	0
21/04/2009	€ / R 2009/09/14	13.70	Call	Currency Future	265.0000	275.0000	3.774	0	0	0
21/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	855.0000	853.0000	(0.234)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	237.0000	247.0000	4.219	0	0	0
21/04/2009	€ / R 2009/09/14	12.05	Call	Currency Future	623.0000	643.0000	3.210	0	0	0
21/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	457.0000	473.0000	3.501	0	0	0
21/04/2009	€ / R 2009/09/14	7.90	Call	Currency Future	4,121.0000	4,141.0000	0.485	0	0	0
21/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,118.0000	2,107.0000	(0.519)	0	0	0
21/04/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,558.0000	1,551.0000	(0.449)	0	0	0
21/04/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,902.0000	1,893.0000	(0.473)	0	0	0
21/04/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,620.0000	5,640.0000	0.356	0	0	0
21/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	272.0000	283.0000	4.044	0	0	0
21/04/2009	€ / R 2009/09/14	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	€ / R 2009/09/14	13.50	Call	Currency Future	292.0000	304.0000	4.110	0	0	0
21/04/2009	€ / R 2009/09/14	13.00	Call	Currency Future	371.0000	385.0000	3.774	0	0	0
21/04/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,633.0000	2,653.0000	0.760	0	0	0
21/04/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,773.0000	1,764.0000	(0.508)	0	0	0
21/04/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,162.0000	2,151.0000	(0.509)	0	0	0
21/04/2009	€ / R 2009/09/14	13.25	Call	Currency Future	328.0000	341.0000	3.963	0	0	0
21/04/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,275.0000	1,297.0000	1.725	0	0	0
21/04/2009	€ / R 2009/09/14	12.20	Call	Currency Future	571.0000	590.0000	3.327	0	0	0
21/04/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,398.0000	6,379.0000	(0.297)	0	0	0
21/04/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,351.0000	1,345.0000	(0.444)	0	0	0
21/04/2009	€ / R 2009/09/14	18.40	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
21/04/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,988.0000	1,978.0000	(0.503)	0	0	0
21/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	313.0000	325.0000	3.834	0	0	0
21/04/2009	€ / R 2009/09/14	16.90	Put	Currency Future	4,928.0000	4,911.0000	(0.345)	0	0	0
21/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	306.0000	318.0000	3.922	0	0	0
21/04/2009	€ / R 2009/09/14	14.00	Call	Currency Future	225.0000	235.0000	4.444	0	0	0
21/04/2009	€ / R 2009/09/14	16.90	Call	Currency Future	48.0000	51.0000	6.250	0	0	0
21/04/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,490.0000	3,475.0000	(0.430)	0	0	0
21/04/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,945.0000	1,936.0000	(0.463)	0	0	0
21/04/2009	€ / R 2009/09/14	9.40	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,816.0000	1,807.0000	(0.496)	0	0	0
21/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,643.0000	1,636.0000	(0.426)	0	0	0
21/04/2009	€ / R 2009/09/14	10.90	Put	Currency Future	155.0000	158.0000	1.935	0	0	0
21/04/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,205.0000	2,195.0000	(0.454)	0	0	0
21/04/2009	€ / R 2009/09/14	15.40	Call	Currency Future	110.0000	115.0000	4.545	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	686.0000	685.0000	(0.146)	0	0	0
21/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	411.0000	426.0000	3.650	0	0	0
21/04/2009	€ / R 2009/09/14	12.20	Put	Currency Future	752.0000	750.0000	(0.266)	0	0	0
21/04/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,516.0000	1,509.0000	(0.462)	0	0	0
21/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	605.0000	625.0000	3.306	0	0	0
21/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	286.0000	297.0000	3.846	0	0	0
21/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,191.0000	1,186.0000	(0.420)	0	0	0
21/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	244.0000	254.0000	4.098	0	0	0
21/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	344.0000	358.0000	4.070	0	0	0
21/04/2009	€ / R 2009/09/14	13.20	Call	Currency Future	336.0000	349.0000	3.869	0	0	0
21/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,074.0000	2,064.0000	(0.482)	0	0	0
21/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	306.0000	318.0000	3.922	0	0	0
21/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,294.0000	2,283.0000	(0.480)	0	0	0
21/04/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,729.0000	1,721.0000	(0.463)	0	0	0
21/04/2009	€ / R 2009/09/14	13.45	Call	Currency Future	299.0000	311.0000	4.013	0	0	0
21/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	353.0000	366.0000	3.683	0	0	0
21/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,475.0000	1,468.0000	(0.475)	0	0	0
21/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,433.0000	1,427.0000	(0.419)	0	0	0
21/04/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,383.0000	2,371.0000	(0.504)	0	0	0
21/04/2009	€ / R 2009/09/14	12.40	Call	Currency Future	510.0000	528.0000	3.529	0	0	0
21/04/2009	€ / R 2009/09/14	12.40	Put	Currency Future	890.0000	888.0000	(0.225)	0	0	0
21/04/2009	€ / R 2009/09/14	12.25	Call	Currency Future	555.0000	574.0000	3.423	0	0	0
21/04/2009	€ / R 2009/09/14	14.20	Call	Currency Future	203.0000	211.0000	3.941	0	0	0
21/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,031.0000	2,021.0000	(0.492)	0	0	0
21/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
21/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,473.0000	2,461.0000	(0.485)	0	0	0
21/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
21/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,294.0000	2,283.0000	(0.480)	0	0	0
21/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,031.0000	2,021.0000	(0.492)	0	0	0
21/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	214.0000	223.0000	4.206	0	0	0
21/04/2009	€ / R 2009/09/14	12.25	Put	Currency Future	785.0000	784.0000	(0.127)	0	0	0
21/04/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,746.0000	2,733.0000	(0.473)	0	0	0
21/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
21/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	251.0000	261.0000	3.984	0	0	0
21/04/2009	€ / R 2009/09/14	12.50	Call	Currency Future	482.0000	499.0000	3.527	0	0	0
21/04/2009	€ / R 2009/09/14	14.50	Call	Currency Future	174.0000	181.0000	4.023	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/09/14	14.85	Call	Currency Future	146.0000	153.0000	4.795	0	0	0
21/04/2009	€ / R 2009/09/14	12.45	Call	Currency Future	496.0000	513.0000	3.427	0	0	0
21/04/2009	€ / R 2009/09/14	14.60	Call	Currency Future	165.0000	173.0000	4.848	0	0	0
21/04/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,977.0000	2,963.0000	(0.470)	0	0	0
21/04/2009	€ / R 2009/09/14	12.45	Put	Currency Future	926.0000	923.0000	(0.324)	0	0	0
21/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,563.0000	2,551.0000	(0.468)	0	0	0
21/04/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,654.0000	2,642.0000	(0.452)	0	0	0
21/04/2009	€ / R 2009/09/14	12.50	Put	Currency Future	963.0000	960.0000	(0.312)	0	0	0
21/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	251.0000	261.0000	3.984	0	0	0
21/04/2009	€ / R 2009/09/14	12.30	Put	Currency Future	820.0000	818.0000	(0.244)	0	0	0
21/04/2009	€ / R 2009/09/14	12.30	Call	Currency Future	539.0000	558.0000	3.525	0	0	0
21/04/2009	€ / R 2009/09/14	15.10	Call	Currency Future	130.0000	136.0000	4.615	0	0	0
21/04/2009	€ / R 2009/09/14	18.10	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
21/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,563.0000	2,551.0000	(0.468)	0	0	0
21/04/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,113.0000	1,109.0000	(0.359)	0	0	0
21/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	183.0000	191.0000	4.372	0	0	0
21/04/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,920.0000	5,940.0000	0.338	0	0	0
21/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,473.0000	2,461.0000	(0.485)	0	0	0
21/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	411.0000	426.0000	3.650	0	0	0
21/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,191.0000	1,186.0000	(0.420)	0	0	0
21/04/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	€ / R 2009/09/14	12.70	Call	Currency Future	433.0000	449.0000	3.695	0	0	0
21/04/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,421.0000	4,441.0000	0.452	0	0	0
21/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	390.0000	405.0000	3.846	0	0	0
21/04/2009	€ / R 2009/09/14	7.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,860.0000	1,851.0000	(0.484)	0	0	0
21/04/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,210.0000	3,196.0000	(0.436)	0	0	0
21/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	192.0000	201.0000	4.688	0	0	0
21/04/2009	€ / R 2009/09/14	16.60	Call	Currency Future	58.0000	61.0000	5.172	0	0	0
21/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	280.0000	291.0000	3.929	0	0	0
21/04/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,639.0000	4,622.0000	(0.366)	0	0	0
21/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,270.0000	1,265.0000	(0.394)	0	0	0
21/04/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,102.0000	6,083.0000	(0.311)	0	0	0
21/04/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,509.0000	1,531.0000	1.458	0	0	0
21/04/2009	€ / R 2009/09/14	10.60	Put	Currency Future	89.0000	91.0000	2.247	0	0	0
21/04/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,928.0000	2,947.0000	0.649	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R	2009/09/14	9.10	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
21/04/2009	€ / R	2009/09/14	13.05	Put	Currency Future	1,392.0000	1,386.0000	(0.431)	0	0	0
21/04/2009	€ / R	2009/09/14	13.05	Call	Currency Future	362.0000	375.0000	3.591	0	0	0
21/04/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,902.0000	1,893.0000	(0.473)	0	0	0
21/04/2009	€ / R	2009/09/14	13.65	Call	Currency Future	272.0000	283.0000	4.044	0	0	0
21/04/2009	€ / R	2009/09/14	12.90	Put	Currency Future	1,270.0000	1,265.0000	(0.394)	0	0	0
21/04/2009	€ / R	2009/09/14	12.85	Call	Currency Future	400.0000	415.0000	3.750	0	0	0
21/04/2009	€ / R	2009/09/14	12.85	Put	Currency Future	1,231.0000	1,225.0000	(0.487)	0	0	0
21/04/2009	€ / R	2009/09/14	12.95	Call	Currency Future	380.0000	395.0000	3.947	0	0	0
21/04/2009	€ / R	2009/09/14	12.95	Put	Currency Future	1,311.0000	1,305.0000	(0.458)	0	0	0
21/04/2009	€ / R	2009/09/14	12.90	Call	Currency Future	390.0000	405.0000	3.846	0	0	0
21/04/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,433.0000	1,427.0000	(0.419)	0	0	0
21/04/2009	€ / R	2009/09/14	13.10	Call	Currency Future	353.0000	366.0000	3.683	0	0	0
21/04/2009	€ / R	2009/09/14	13.85	Put	Currency Future	2,074.0000	2,064.0000	(0.482)	0	0	0
21/04/2009	€ / R	2009/09/14	13.85	Call	Currency Future	244.0000	254.0000	4.098	0	0	0
21/04/2009	€ / R	2009/12/14			Currency Future	12.1702	12.1948	0.202	12.2700	12.2700	528
21/04/2009	€ / R	2009/12/14	14.60	Put	Currency Future	2,766.0000	2,751.0000	(0.542)	0	0	0
21/04/2009	€ / R	2009/12/14	12.25	Put	Currency Future	891.0000	886.0000	(0.561)	0	0	0
21/04/2009	€ / R	2009/12/14	16.75	Put	Currency Future	4,744.0000	4,724.0000	(0.422)	0	0	0
21/04/2009	€ / R	2009/12/14	13.60	Call	Currency Future	482.0000	495.0000	2.697	0	0	0
21/04/2009	€ / R	2009/12/14	13.30	Call	Currency Future	536.0000	550.0000	2.612	0	0	0
21/04/2009	€ / R	2009/12/14	13.55	Call	Currency Future	491.0000	504.0000	2.648	0	0	0
21/04/2009	€ / R	2009/12/14	18.25	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
21/04/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,507.0000	1,497.0000	(0.664)	0	0	0
21/04/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,666.0000	1,655.0000	(0.660)	0	0	0
21/04/2009	€ / R	2009/12/14	13.50	Call	Currency Future	499.0000	513.0000	2.806	0	0	0
21/04/2009	€ / R	2009/12/14	12.90	Call	Currency Future	623.0000	639.0000	2.568	0	0	0
21/04/2009	€ / R	2009/12/14	18.25	Put	Currency Future	6,178.0000	6,157.0000	(0.340)	0	0	0
21/04/2009	€ / R	2009/12/14	12.95	Put	Currency Future	1,390.0000	1,382.0000	(0.576)	0	0	0
21/04/2009	€ / R	2009/12/14	12.50	Call	Currency Future	731.0000	749.0000	2.462	0	0	0
21/04/2009	€ / R	2009/12/14	16.75	Call	Currency Future	164.0000	169.0000	3.049	0	0	0
21/04/2009	€ / R	2009/12/14	12.95	Call	Currency Future	611.0000	626.0000	2.455	0	0	0
21/04/2009	€ / R	2009/12/14	12.25	Call	Currency Future	812.0000	831.0000	2.340	0	0	0
21/04/2009	€ / R	2009/12/14	12.60	Call	Currency Future	701.0000	719.0000	2.568	0	0	0
21/04/2009	€ / R	2009/12/14	14.85	Call	Currency Future	309.0000	318.0000	2.913	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,289.0000	2,276.0000	(0.568)	0	0	0
21/04/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,829.0000	1,818.0000	(0.601)	0	0	0
21/04/2009	€ / R 2009/12/14	12.15	Call	Currency Future	848.0000	868.0000	2.358	0	0	0
21/04/2009	€ / R 2009/12/14	14.85	Put	Currency Future	2,989.0000	2,973.0000	(0.535)	0	0	0
21/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,912.0000	1,900.0000	(0.628)	0	0	0
21/04/2009	€ / R 2009/12/14	12.90	Call	Currency Future	623.0000	639.0000	2.568	0	0	0
21/04/2009	€ / R 2009/12/14	14.65	Call	Currency Future	331.0000	340.0000	2.719	0	0	0
21/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,468.0000	1,458.0000	(0.681)	0	0	0
21/04/2009	€ / R 2009/12/14	11.65	Put	Currency Future	547.0000	545.0000	(0.366)	0	0	0
21/04/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,240.0000	1,232.0000	(0.645)	0	0	0
21/04/2009	€ / R 2009/12/14	12.15	Put	Currency Future	827.0000	823.0000	(0.484)	0	0	0
21/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	588.0000	603.0000	2.551	0	0	0
21/04/2009	€ / R 2009/12/14	13.10	Call	Currency Future	577.0000	592.0000	2.600	0	0	0
21/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,870.0000	1,859.0000	(0.588)	0	0	0
21/04/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,315.0000	1,306.0000	(0.684)	0	0	0
21/04/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,352.0000	1,344.0000	(0.592)	0	0	0
21/04/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,061.0000	1,054.0000	(0.660)	0	0	0
21/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	409.0000	421.0000	2.934	0	0	0
21/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	762.0000	780.0000	2.362	0	0	0
21/04/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,352.0000	1,344.0000	(0.592)	0	0	0
21/04/2009	€ / R 2009/12/14	12.85	Call	Currency Future	635.0000	651.0000	2.520	0	0	0
21/04/2009	€ / R 2009/12/14	12.75	Call	Currency Future	660.0000	677.0000	2.576	0	0	0
21/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,131.0000	1,124.0000	(0.619)	0	0	0
21/04/2009	€ / R 2009/12/14	13.25	Call	Currency Future	546.0000	560.0000	2.564	0	0	0
21/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,131.0000	1,124.0000	(0.619)	0	0	0
21/04/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,277.0000	1,269.0000	(0.626)	0	0	0
21/04/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,625.0000	1,615.0000	(0.615)	0	0	0
21/04/2009	€ / R 2009/12/14	12.30	Put	Currency Future	924.0000	919.0000	(0.541)	0	0	0
21/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,747.0000	1,736.0000	(0.630)	0	0	0
21/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,954.0000	1,942.0000	(0.614)	0	0	0
21/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	701.0000	719.0000	2.568	0	0	0
21/04/2009	€ / R 2009/12/14	13.45	Call	Currency Future	508.0000	522.0000	2.756	0	0	0
21/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,912.0000	1,900.0000	(0.628)	0	0	0
21/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	992.0000	985.0000	(0.706)	0	0	0
21/04/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,788.0000	1,777.0000	(0.615)	0	0	0
21/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	526.0000	540.0000	2.662	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
21/04/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,851.0000	1,875.0000	1.297	0	0	0
21/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,121.0000	2,109.0000	(0.566)	0	0	0
21/04/2009	€ / R 2009/12/14	10.95	Put	Currency Future	254.0000	253.0000	(0.394)	0	0	0
21/04/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,811.0000	2,795.0000	(0.569)	0	0	0
21/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	441.0000	453.0000	2.721	0	0	0
21/04/2009	€ / R 2009/12/14	12.30	Call	Currency Future	795.0000	813.0000	2.264	0	0	0
21/04/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,586.0000	1,576.0000	(0.631)	0	0	0
21/04/2009	€ / R 2009/12/14	13.20	Call	Currency Future	556.0000	570.0000	2.518	0	0	0
21/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	474.0000	487.0000	2.743	0	0	0
21/04/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,345.0000	1,369.0000	1.784	0	0	0
21/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	526.0000	540.0000	2.662	0	0	0
21/04/2009	€ / R 2009/12/14	11.15	Put	Currency Future	325.0000	324.0000	(0.308)	0	0	0
21/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,706.0000	1,696.0000	(0.586)	0	0	0
21/04/2009	€ / R 2009/12/14	11.65	Call	Currency Future	1,067.0000	1,089.0000	2.062	0	0	0
21/04/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,429.0000	1,420.0000	(0.630)	0	0	0
21/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,706.0000	1,696.0000	(0.586)	0	0	0
21/04/2009	€ / R 2009/12/14	10.65	Put	Currency Future	171.0000	170.0000	(0.585)	0	0	0
21/04/2009	€ / R 2009/12/14	13.00	Call	Currency Future	599.0000	615.0000	2.671	0	0	0
21/04/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,691.0000	1,715.0000	1.419	0	0	0
21/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	517.0000	531.0000	2.708	0	0	0
21/04/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,624.0000	3,606.0000	(0.497)	0	0	0
21/04/2009	€ / R 2009/12/14	12.35	Call	Currency Future	778.0000	797.0000	2.442	0	0	0
21/04/2009	€ / R 2009/12/14	9.55	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
21/04/2009	€ / R 2009/12/14	12.35	Put	Currency Future	958.0000	952.0000	(0.626)	0	0	0
21/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	491.0000	504.0000	2.648	0	0	0
21/04/2009	€ / R 2009/12/14	18.55	Call	Currency Future	86.0000	89.0000	3.488	0	0	0
21/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,870.0000	1,859.0000	(0.588)	0	0	0
21/04/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,171.0000	1,194.0000	1.964	0	0	0
21/04/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,996.0000	1,984.0000	(0.601)	0	0	0
21/04/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,466.0000	6,444.0000	(0.340)	0	0	0
21/04/2009	€ / R 2009/12/14	11.95	Put	Currency Future	709.0000	705.0000	(0.564)	0	0	0
21/04/2009	€ / R 2009/12/14	13.70	Call	Currency Future	466.0000	479.0000	2.790	0	0	0
21/04/2009	€ / R 2009/12/14	12.80	Call	Currency Future	647.0000	664.0000	2.628	0	0	0
21/04/2009	€ / R 2009/12/14	11.95	Call	Currency Future	929.0000	950.0000	2.260	0	0	0
21/04/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,650.0000	2,674.0000	0.906	0	0	0
21/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	687.0000	705.0000	2.620	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,027.0000	5,007.0000	(0.398)	0	0	0
21/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,167.0000	1,160.0000	(0.600)	0	0	0
21/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	482.0000	495.0000	2.697	0	0	0
21/04/2009	€ / R 2009/12/14	15.55	Call	Currency Future	244.0000	251.0000	2.869	0	0	0
21/04/2009	€ / R 2009/12/14	10.45	Put	Currency Future	131.0000	130.0000	(0.763)	0	0	0
21/04/2009	€ / R 2009/12/14	14.60	Call	Currency Future	336.0000	346.0000	2.976	0	0	12,295
21/04/2009	€ / R 2009/12/14	17.05	Call	Currency Future	147.0000	152.0000	3.401	0	0	0
21/04/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,409.0000	1,432.0000	1.632	0	0	0
21/04/2009	€ / R 2009/12/14	11.05	Put	Currency Future	288.0000	287.0000	(0.347)	0	0	0
21/04/2009	€ / R 2009/12/14	12.70	Call	Currency Future	674.0000	691.0000	2.522	0	0	0
21/04/2009	€ / R 2009/12/14	14.75	Call	Currency Future	320.0000	329.0000	2.813	0	0	0
21/04/2009	€ / R 2009/12/14	11.45	Put	Currency Future	451.0000	449.0000	(0.443)	0	0	0
21/04/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,900.0000	2,884.0000	(0.552)	0	0	0
21/04/2009	€ / R 2009/12/14	12.20	Put	Currency Future	859.0000	854.0000	(0.582)	0	0	0
21/04/2009	€ / R 2009/12/14	12.20	Call	Currency Future	829.0000	849.0000	2.413	0	0	12,295
21/04/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,474.0000	1,498.0000	1.628	0	0	0
21/04/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,026.0000	1,019.0000	(0.682)	0	0	0
21/04/2009	€ / R 2009/12/14	12.45	Call	Currency Future	746.0000	764.0000	2.413	0	0	0
21/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	687.0000	705.0000	2.620	0	0	0
21/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,167.0000	1,160.0000	(0.600)	0	0	0
21/04/2009	€ / R 2009/12/14	10.75	Put	Currency Future	193.0000	193.0000	-	0	0	0
21/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	992.0000	985.0000	(0.706)	0	0	0
21/04/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,936.0000	2,960.0000	0.817	0	0	0
21/04/2009	€ / R 2009/12/14	9.25	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
21/04/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,613.0000	1,637.0000	1.488	0	0	0
21/04/2009	€ / R 2009/12/14	12.55	Call	Currency Future	716.0000	734.0000	2.514	0	0	0
21/04/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,096.0000	1,089.0000	(0.639)	0	0	0
21/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	762.0000	780.0000	2.362	0	0	0
21/04/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,203.0000	1,196.0000	(0.582)	0	0	0
21/04/2009	€ / R 2009/12/14	15.25	Call	Currency Future	272.0000	280.0000	2.941	0	0	0
21/04/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,352.0000	3,335.0000	(0.507)	0	0	0
21/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	536.0000	550.0000	2.612	0	0	0
21/04/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,332.0000	2,318.0000	(0.600)	0	0	0
21/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,666.0000	1,655.0000	(0.660)	0	0	0
21/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,163.0000	2,150.0000	(0.601)	0	0	0
21/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	433.0000	445.0000	2.771	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	€ / R	2009/12/14	14.10	Call	Currency Future	402.0000	413.0000	2.736	0	0	0
21/04/2009	€ / R	2009/12/14	13.40	Call	Currency Future	517.0000	531.0000	2.708	0	0	0
21/04/2009	€ / R	2009/12/14	13.10	Call	Currency Future	577.0000	592.0000	2.600	0	0	0
21/04/2009	€ / R	2009/12/14	13.80	Call	Currency Future	450.0000	462.0000	2.667	0	0	0
21/04/2009	€ / R	2009/12/14	13.15	Call	Currency Future	566.0000	581.0000	2.650	0	0	0
21/04/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,546.0000	1,536.0000	(0.647)	0	0	0
21/04/2009	€ / R	2009/12/14	13.85	Call	Currency Future	441.0000	453.0000	2.721	0	0	0
21/04/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,954.0000	1,942.0000	(0.614)	0	0	0
21/04/2009	€ / R	2009/12/14	13.05	Call	Currency Future	588.0000	603.0000	2.551	0	0	0
21/04/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,546.0000	1,536.0000	(0.647)	0	0	0
21/04/2009	€ / R	2009/12/14	13.65	Call	Currency Future	474.0000	487.0000	2.743	0	0	0
21/04/2009	€ / R	2009/12/14	13.85	Put	Currency Future	2,121.0000	2,109.0000	(0.566)	0	0	0
21/04/2009	€ / R	2009/12/14	14.00	Put	Currency Future	2,247.0000	2,234.0000	(0.579)	0	0	0
21/04/2009	€ / R	2009/12/14	13.05	Put	Currency Future	1,468.0000	1,458.0000	(0.681)	0	0	0
21/04/2009	€ / R	2009/12/14	13.90	Put	Currency Future	2,163.0000	2,150.0000	(0.601)	0	0	0
21/04/2009	€ / R	2009/12/14	13.90	Call	Currency Future	433.0000	445.0000	2.771	0	0	0
21/04/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,080.0000	2,067.0000	(0.625)	0	0	0
21/04/2009	€ / R	2009/12/14	14.00	Call	Currency Future	417.0000	429.0000	2.878	0	0	0
21/04/2009	€ / R	2009/12/14	13.10	Put	Currency Future	1,507.0000	1,497.0000	(0.664)	0	0	0
21/04/2009	€ / R	2009/12/14	13.80	Call	Currency Future	450.0000	462.0000	2.667	0	0	0
21/04/2009	€ / R	2009/12/14	13.80	Put	Currency Future	2,080.0000	2,067.0000	(0.625)	0	0	0
21/04/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,747.0000	1,736.0000	(0.630)	0	0	0
21/04/2009	€ / R	2009/12/14	13.15	Call	Currency Future	566.0000	581.0000	2.650	0	0	0
21/04/2009	€ / R	2009/12/14	14.25	Put	Currency Future	2,460.0000	2,446.0000	(0.569)	0	0	0
21/04/2009	€ / R	2009/12/14	14.05	Call	Currency Future	409.0000	421.0000	2.934	0	0	0
21/04/2009	€ / R	2009/12/14	14.15	Put	Currency Future	2,374.0000	2,361.0000	(0.548)	0	0	0
21/04/2009	€ / R	2009/12/14	13.75	Call	Currency Future	459.0000	471.0000	2.614	0	0	0
21/04/2009	€ / R	2009/12/14	14.15	Call	Currency Future	395.0000	406.0000	2.785	0	0	0
21/04/2009	€ / R	2009/12/14	14.05	Put	Currency Future	2,289.0000	2,276.0000	(0.568)	0	0	0
21/04/2009	€ / R	2009/12/14	14.25	Call	Currency Future	381.0000	391.0000	2.625	0	0	0
21/04/2009	€ / R	2009/12/14	13.95	Call	Currency Future	425.0000	437.0000	2.824	0	0	0
21/04/2009	€ / R	2009/12/14	13.75	Put	Currency Future	2,038.0000	2,026.0000	(0.589)	0	0	0
21/04/2009	€ / R	2009/12/14	13.95	Put	Currency Future	2,205.0000	2,192.0000	(0.590)	0	0	0
21/04/2009	AL13	2009/05/07			Index Future	243.0600	242.9830	(0.032)	0.0000	0.0000	7

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ALBI	2009/05/07			Index Future	293.7040	293.4070	(0.101)	0.0000	0.0000	741
21/04/2009	ALBI	2009/08/06			Index Future	299.6430	299.3460	(0.099)	0.0000	0.0000	0
21/04/2009	ALBI	2009/11/05			Index Future	292.2610	291.9810	(0.096)	0.0000	0.0000	0
21/04/2009	CRD1	2009/05/07			Index Future	124.6980	124.6310	(0.054)	0.0000	0.0000	0
21/04/2009	CRD1	2009/08/06			Index Future	127.2520	127.1860	(0.052)	0.0000	0.0000	2
21/04/2009	CRD1	2009/11/05			Index Future	129.5430	129.4790	(0.049)	0.0000	0.0000	0
21/04/2009	GOVI	2009/05/07			jGovi	295.3815	295.0895	(0.099)	0.0000	0.0000	187
21/04/2009	GOVI	2009/08/06			jGovi	301.4315	301.1405	(0.097)	0.0000	0.0000	6
21/04/2009	GOVI	2009/11/05			jGovi	306.8600	306.5685	(0.095)	0.0000	0.0000	0
21/04/2009	ILBI	2009/05/07			Index Future	350.2750	350.4550	0.051	0.0000	0.0000	2
21/04/2009	ILBI	2009/08/06			Index Future	359.2280	359.4140	0.052	0.0000	0.0000	0
21/04/2009	ILBI	2009/11/05			Index Future	368.1800	368.3740	0.053	0.0000	0.0000	0
21/04/2009	J153	2010/08/31			jSwap	7.7590	7.7600	0.013	0.0000	0.0000	0
21/04/2009	J157	2015/09/15			jSwap	8.3410	8.3410	-	0.0000	0.0000	0
21/04/2009	J186	2026/12/21			jSwap	7.9190	7.9190	-	0.0000	0.0000	0
21/04/2009	J201	2014/12/22			jSwap	8.4150	8.4150	-	0.0000	0.0000	0
21/04/2009	J203	2017/09/15			jSwap	8.4150	8.4150	-	0.0000	0.0000	0
21/04/2009	J204	2018/12/21			jSwap	8.5010	8.5010	-	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
21/04/2009	J207	2020/01/15			jSwap	8.4360	8.4390	0.036	0.0000	0.0000	0
21/04/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
21/04/2009	JFRA	2009/05/07			jFra	8.3370	8.3630	0.312	0.0000	0.0000	0
21/04/2009	JFRA	2009/08/06			jFra	7.0530	7.0610	0.113	0.0000	0.0000	0
21/04/2009	JFRA	2009/11/05			jFra	6.9900	6.9890	(0.014)	0.0000	0.0000	0
21/04/2009	JN02	2009/05/07			jNote	7.4560	7.4580	0.027	0.0000	0.0000	0
21/04/2009	JN02	2009/08/06			jNote	7.4160	7.4140	(0.027)	0.0000	0.0000	0
21/04/2009	JN05	2009/05/07			jNote	8.0620	8.0630	0.012	0.0000	0.0000	0
21/04/2009	JN05	2009/08/06			jNote	8.0780	8.0780	-	0.0000	0.0000	0
21/04/2009	JN10	2009/05/07			jNote	8.2780	8.2780	-	0.0000	0.0000	0
21/04/2009	JN10	2009/08/06			jNote	8.2640	8.2650	0.012	0.0000	0.0000	0
21/04/2009	JROD	2009/04/30			jRod	9.8920	9.8940	0.020	0.0000	0.0000	0
21/04/2009	JROD	2009/05/29			jRod	9.4200	9.4240	0.042	0.0000	0.0000	0
21/04/2009	JROD	2009/06/30			jRod	8.9200	8.9290	0.101	0.0000	0.0000	0
21/04/2009	OTH1	2009/05/07			Index Future	284.0060	283.6880	(0.112)	0.0000	0.0000	0
21/04/2009	OTH1	2009/08/06			Index Future	289.8230	289.5060	(0.109)	0.0000	0.0000	3
21/04/2009	OTH1	2009/11/05			Index Future	295.0420	294.7240	(0.108)	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
21/04/2009	R153	2009/05/07			Bond Future	6.2990	6.3250	0.413	0.0000	0.0000	3,022
21/04/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/04/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,760.0000	3,726.0000	(0.904)	0	0	0
21/04/2009	R153	2009/08/06			Bond Future	5.6640	5.6960	0.565	0.0000	0.0000	0
21/04/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/04/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,471.0000	4,437.0000	(0.760)	0	0	0
21/04/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
21/04/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,222.0000	4,188.0000	(0.805)	0	0	0
21/04/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
21/04/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	52.0000	51.0000	(1.923)	0	0	0
21/04/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,273.0000	1,272.0000	(0.079)	0	0	0
21/04/2009	R157	2009/05/07			Bond Future	7.9170	7.9380	0.265	0.0000	0.0000	10,171
21/04/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	50.0000	47.0000	(6.000)	0	0	0
21/04/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,085.0000	5,960.0000	(2.054)	0	0	0
21/04/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,114.0000	4,201.0000	2.115	0	0	0
21/04/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	203.0000	170.0000	(16.256)	0	0	386
21/04/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
21/04/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,503.0000	8,621.0000	1.388	0	0	0
21/04/2009	R157	2009/08/06			Bond Future	7.8880	7.9100	0.279	0.0000	0.0000	5,000
21/04/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	990.0000	1,003.0000	1.313	0	0	0
21/04/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,271.0000	8,161.0000	(1.330)	0	0	0
21/04/2009	R157	2009/11/05			Bond Future	7.9580	7.9810	0.289	0.0000	0.0000	0
21/04/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,348.0000	3,284.0000	(1.912)	0	0	0
21/04/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,820.0000	5,879.0000	1.014	0	0	0
21/04/2009	R157	2010/02/04			Bond Future	8.0430	8.0670	0.298	0.0000	0.0000	0
21/04/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,727.0000	4,659.0000	(1.439)	0	0	0
21/04/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,232.0000	6,287.0000	0.883	0	0	0
21/04/2009	R186	2009/05/07			Bond Future	8.4050	8.4250	0.238	0.0000	0.0000	13,085
21/04/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	97

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,023.0000	13,215.0000	1.474	0	0	0
21/04/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,515.0000	22,723.0000	0.924	0	0	0
21/04/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	61.0000	46.0000	(24.590)	0	0	4,930
21/04/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,295.0000	5,390.0000	1.794	0	0	0
21/04/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	973.0000	861.0000	(11.511)	0	0	2,280
21/04/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	6,546.0000	6,324.0000	(3.391)	0	0	0
21/04/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	597.0000	583.0000	(2.345)	0	0	0
21/04/2009	R186	2009/08/06			Bond Future	8.4380	8.4180	(0.237)	0.0000	0.0000	2,500
21/04/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	2,973.0000	3,008.0000	1.177	0	0	35
21/04/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,855.0000	9,961.0000	1.076	0	0	0
21/04/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,216.0000	13,045.0000	(1.294)	0	0	0
21/04/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,288.0000	4,188.0000	(2.332)	0	0	0
21/04/2009	R186	2009/11/05			Bond Future	8.4370	8.4580	0.249	0.0000	0.0000	0
21/04/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	5,063.0000	4,965.0000	(1.936)	0	0	5,000
21/04/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,212.0000	15,327.0000	0.756	0	0	0
21/04/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,499.0000	6,556.0000	0.877	0	0	5,000
21/04/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	12,035.0000	11,879.0000	(1.296)	0	0	0
21/04/2009	R186	2010/02/04			Bond Future	8.5420	8.5420	-	0.0000	0.0000	0
21/04/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,950.0000	12,931.0000	(0.147)	0	0	0
21/04/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	9,983.0000	9,963.0000	(0.200)	0	0	0
21/04/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
21/04/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	244.0000	232.0000	(4.918)	0	0	0
21/04/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	711.0000	699.0000	(1.688)	0	0	0
21/04/2009	R201	2009/05/07			Bond Future	7.9850	8.0060	0.263	0.0000	0.0000	2
21/04/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
21/04/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,577.0000	5,480.0000	(1.739)	0	0	0
21/04/2009	R201	2009/08/06			Bond Future	7.9460	7.9670	0.264	0.0000	0.0000	0
21/04/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	827.0000	836.0000	1.088	0	0	0
21/04/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,358.0000	6,276.0000	(1.290)	0	0	0

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21/04/2009	R201	2009/11/05			Bond Future	8.0010	8.0240	0.287	0.0000	0.0000	0
21/04/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,707.0000	4,755.0000	1.020	0	0	0
21/04/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,572.0000	2,522.0000	(1.944)	0	0	0
21/04/2009	R201	2010/02/04			Bond Future	8.0690	8.0930	0.297	0.0000	0.0000	0
21/04/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,565.0000	5,612.0000	0.845	0	0	0
21/04/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,243.0000	3,194.0000	(1.511)	0	0	0
21/04/2009	R203	2009/05/07			Bond Future	8.2910	8.3120	0.253	0.0000	0.0000	0
21/04/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,327.0000	4,195.0000	(3.051)	0	0	0
21/04/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	234.0000	227.0000	(2.991)	0	0	0
21/04/2009	R203	2009/08/06			Bond Future	8.2720	8.2930	0.254	0.0000	0.0000	0
21/04/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,695.0000	1,713.0000	1.062	0	0	0
21/04/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,179.0000	7,075.0000	(1.449)	0	0	0
21/04/2009	R203	2009/11/05			Bond Future	8.3280	8.3490	0.252	0.0000	0.0000	0
21/04/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,992.0000	2,936.0000	(1.872)	0	0	0
21/04/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,824.0000	7,887.0000	0.805	0	0	0
21/04/2009	R203	2010/02/04			Bond Future	8.3930	8.4160	0.274	0.0000	0.0000	0
21/04/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,685.0000	5,611.0000	(1.302)	0	0	0
21/04/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,755.0000	6,808.0000	0.785	0	0	0
21/04/2009	R204	2009/05/07			Bond Future	8.3030	8.3030	-	0.0000	0.0000	498
21/04/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	4,041.0000	4,010.0000	(0.767)	0	0	0
21/04/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	388.0000	357.0000	(7.990)	0	0	750
21/04/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,375.0000	3,339.0000	(1.067)	0	0	0
21/04/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	547.0000	511.0000	(6.581)	0	0	750
21/04/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,632.0000	4,607.0000	(0.540)	0	0	0
21/04/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	267.0000	242.0000	(9.363)	0	0	0
21/04/2009	R204	2009/08/06			Bond Future	8.2890	8.2890	-	0.0000	0.0000	0
21/04/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,876.0000	1,859.0000	(0.906)	0	0	0
21/04/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,737.0000	7,721.0000	(0.207)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	R204	2009/11/05			Bond Future	8.3380	8.3370	(0.012)	0.0000	0.0000	0
21/04/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,992.0000	8,974.0000	(0.200)	0	0	0
21/04/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,604.0000	3,592.0000	(0.333)	0	0	0
21/04/2009	R204	2010/02/04			Bond Future	8.3940	8.3940	-	0.0000	0.0000	0
21/04/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,552.0000	7,540.0000	(0.159)	0	0	0
21/04/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,366.0000	6,354.0000	(0.189)	0	0	0
21/04/2009	R206	2009/05/07			Bond Future	7.9640	7.9950	0.389	0.0000	0.0000	2,834
21/04/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,884.0000	3,765.0000	(3.064)	0	0	0
21/04/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	40.0000	39.0000	(2.500)	0	0	0
21/04/2009	R206	2009/08/06			Bond Future	7.9190	7.9510	0.404	0.0000	0.0000	0
21/04/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	955.0000	914.0000	(4.293)	0	0	300
21/04/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,369.0000	4,444.0000	1.717	0	0	0
21/04/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,368.0000	5,267.0000	(1.882)	0	0	0
21/04/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	667.0000	683.0000	2.399	0	0	0
21/04/2009	R206	2009/11/05			Bond Future	7.9780	8.0130	0.439	0.0000	0.0000	0
21/04/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,810.0000	3,874.0000	1.680	0	0	0
21/04/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,139.0000	2,081.0000	(2.712)	0	0	0
21/04/2009	R206	2010/02/04			Bond Future	8.0540	8.0900	0.447	0.0000	0.0000	0
21/04/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,482.0000	4,543.0000	1.361	0	0	0
21/04/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,646.0000	2,589.0000	(2.154)	0	0	0
21/04/2009	R207	2009/05/07			Bond Future	8.4450	8.4450	-	0.0000	0.0000	0
21/04/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	419.0000	387.0000	(7.637)	0	0	0
21/04/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,969.0000	3,937.0000	(0.806)	0	0	0
21/04/2009	R207	2009/08/06			Bond Future	8.4380	8.4380	-	0.0000	0.0000	0
21/04/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	7,242.0000	7,225.0000	(0.235)	0	0	0
21/04/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,174.0000	2,157.0000	(0.782)	0	0	0
21/04/2009	R207	2009/11/05			Bond Future	8.4860	8.4860	-	0.0000	0.0000	0
21/04/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	3,094.0000	3,081.0000	(0.420)	0	0	0

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21/04/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,653.0000	9,639.0000	(0.145)	0	0	0
21/04/2009	R207	2010/02/04			Bond Future	8.5420	8.5410	(0.012)	0.0000	0.0000	0
21/04/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,235.0000	6,226.0000	(0.144)	0	0	0
21/04/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,080.0000	8,064.0000	(0.198)	0	0	0
21/04/2009	R208	2009/05/07			Bond Future	8.5580	8.5590	0.012	0.0000	0.0000	0
21/04/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,093.0000	1,049.0000	(4.026)	0	0	0
21/04/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,368.0000	2,316.0000	(2.196)	0	0	0
21/04/2009	R208	2009/08/06			Bond Future	8.5630	8.5680	0.058	0.0000	0.0000	0
21/04/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,508.0000	2,500.0000	(0.319)	0	0	0
21/04/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,907.0000	6,866.0000	(0.594)	0	0	0
21/04/2009	R208	2009/11/05			Bond Future	8.6230	8.6320	0.104	0.0000	0.0000	0
21/04/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,387.0000	9,409.0000	0.234	0	0	0
21/04/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,445.0000	3,409.0000	(1.045)	0	0	0
21/04/2009	R208	2010/02/04			Bond Future	8.7210	8.7290	0.092	0.0000	0.0000	0
21/04/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,065.0000	8,077.0000	0.149	0	0	0
21/04/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	6,640.0000	6,601.0000	(0.587)	0	0	0
21/04/2009	R209	2009/05/07			Bond Future	8.0240	8.0550	0.386	0.0000	0.0000	5,493
21/04/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,385.0000	8,097.0000	(3.435)	0	0	0
21/04/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	136.0000	133.0000	(2.206)	0	0	0
21/04/2009	R209	2009/08/06			Bond Future	8.0100	8.0410	0.387	0.0000	0.0000	0
21/04/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,419.0000	9,195.0000	(2.378)	0	0	0
21/04/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,026.0000	3,087.0000	2.016	0	0	0
21/04/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,724.0000	5,546.0000	(3.110)	0	0	1,950
21/04/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,816.0000	5,924.0000	1.857	0	0	0
21/04/2009	R209	2009/11/05			Bond Future	8.0320	8.0630	0.386	0.0000	0.0000	0
21/04/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2,566.0000	2,608.0000	1.637	0	0	2,500
21/04/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	16,145.0000	15,904.0000	(1.493)	0	0	0
21/04/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,739.0000	4,609.0000	(2.743)	0	0	0

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21/04/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,932.0000	3,817.0000	(2.925)	0	0	5,000
21/04/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,372.0000	14,541.0000	1.176	0	0	0
21/04/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,462.0000	12,616.0000	1.236	0	0	0
21/04/2009	R209	2010/02/04			Bond Future	8.0560	8.0880	0.397	0.0000	0.0000	0
21/04/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	12,908.0000	13,045.0000	1.061	0	0	0
21/04/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,568.0000	7,414.0000	(2.035)	0	0	2,500
21/04/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	3,765.0000	3,814.0000	1.301	0	0	0
21/04/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,768.0000	18,526.0000	(1.289)	0	0	0
21/04/2009	TRT1	2009/05/07			Index Future	291.6270	291.3380	(0.099)	0.0000	0.0000	0
21/04/2009	TRT1	2009/08/06			Index Future	297.6000	297.3120	(0.097)	0.0000	0.0000	100
21/04/2009	TRT1	2009/11/05			Index Future	302.9590	302.6710	(0.095)	0.0000	0.0000	0
21/04/2009	ZAAD	2009/06/12			Currency Future	6.4353	6.4273	(0.124)	6.4500	6.4500	8,839
21/04/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	490.0000	495.0000	1.020	0	0	0
21/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	264.0000	266.0000	0.758	0	0	0
21/04/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	409.0000	413.0000	0.978	0	0	0
21/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
21/04/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,721.0000	1,728.0000	0.407	0	0	0
21/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,131.0000	1,139.0000	0.707	0	0	0
21/04/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	43.0000	41.0000	(4.651)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
21/04/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,216.0000	3,224.0000	0.249	0	0	0
21/04/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	449.0000	453.0000	0.891	0	0	0
21/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	574.0000	580.0000	1.045	0	0	0
21/04/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	231.0000	234.0000	1.299	0	0	0
21/04/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,215.0000	6,223.0000	0.129	0	0	0
21/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	574.0000	580.0000	1.045	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	167.0000	161.0000	(3.593)	0	0	0
21/04/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,715.0000	4,723.0000	0.170	0	0	0
21/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	370.0000	374.0000	1.081	0	0	0
21/04/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	618.0000	624.0000	0.971	0	0	0
21/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	149.0000	143.0000	(4.027)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
21/04/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	707.0000	714.0000	0.990	0	0	0
21/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	449.0000	453.0000	0.891	0	0	0
21/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	201.0000	203.0000	0.995	0	0	0
21/04/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
21/04/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,935.0000	5,927.0000	(0.135)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	133.0000	128.0000	(3.759)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	532.0000	537.0000	0.940	0	0	0
21/04/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,290.0000	1,281.0000	(0.698)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	532.0000	537.0000	0.940	0	0	0
21/04/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,435.0000	4,427.0000	(0.180)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	298.0000	301.0000	1.007	0	0	0
21/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
21/04/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,285.0000	4,277.0000	(0.187)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	67.0000	64.0000	(4.478)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	846.0000	852.0000	0.709	0	0	0
21/04/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,785.0000	2,777.0000	(0.287)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	75.0000	72.0000	(4.000)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	84.0000	81.0000	(3.571)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	753.0000	759.0000	0.797	0	0	0
21/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	60.0000	57.0000	(5.000)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	490.0000	495.0000	1.020	0	0	0
21/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	662.0000	668.0000	0.906	0	0	0
21/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	753.0000	759.0000	0.797	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	662.0000	668.0000	0.906	0	0	0
21/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	892.0000	899.0000	0.785	0	0	0
21/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	458.0000	447.0000	(2.402)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
21/04/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	381.0000	369.0000	(3.150)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	799.0000	806.0000	0.876	0	0	0
21/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	95.0000	91.0000	(4.211)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	159.0000	154.0000	(3.145)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	987.0000	994.0000	0.709	0	0	0
21/04/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	244.0000	231.0000	(5.328)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	0
21/04/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	499.0000	487.0000	(2.405)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	140.0000	136.0000	(2.857)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	63.0000	60.0000	(4.762)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	214.0000	201.0000	(6.075)	0	0	0
21/04/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,785.0000	5,777.0000	(0.138)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	95.0000	91.0000	(4.211)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	179.0000	174.0000	(2.793)	0	0	0
21/04/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	381.0000	369.0000	(3.150)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	179.0000	174.0000	(2.793)	0	0	0
21/04/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	73.0000	69.0000	(5.479)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	201.0000	203.0000	0.995	0	0	0
21/04/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,438.0000	1,430.0000	(0.556)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	309.0000	297.0000	(3.883)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	186.0000	180.0000	(3.226)	0	0	0
21/04/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	124.0000	119.0000	(4.032)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	214.0000	201.0000	(6.075)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	264.0000	266.0000	0.758	0	0	0
21/04/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,935.0000	2,927.0000	(0.273)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
21/04/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,066.0000	3,074.0000	0.261	0	0	0
21/04/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	419.0000	407.0000	(2.864)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
21/04/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	83.0000	80.0000	(3.614)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	109.0000	104.0000	(4.587)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	333.0000	337.0000	1.201	0	0	0
21/04/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	140.0000	136.0000	(2.857)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	799.0000	806.0000	0.876	0	0	0
21/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	370.0000	374.0000	1.081	0	0	0
21/04/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,565.0000	4,573.0000	0.175	0	0	0
21/04/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	18.0000	18.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	344.0000	332.0000	(3.488)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	20.0000	20.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	344.0000	332.0000	(3.488)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	109.0000	104.0000	(4.587)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	940.0000	947.0000	0.745	0	0	0
21/04/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
21/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	333.0000	337.0000	1.201	0	0	0
21/04/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,065.0000	6,073.0000	0.132	0	0	0
21/04/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,083.0000	1,090.0000	0.646	0	0	0
21/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	119.0000	114.0000	(4.202)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,035.0000	1,042.0000	0.676	0	0	0
21/04/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,474.0000	1,481.0000	0.475	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,375.0000	1,383.0000	0.582	0	0	0
21/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,180.0000	1,187.0000	0.593	0	0	0
21/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	987.0000	994.0000	0.709	0	0	0
21/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,474.0000	1,481.0000	0.475	0	0	0
21/04/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,572.0000	1,580.0000	0.509	0	0	0
21/04/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,375.0000	1,383.0000	0.582	0	0	0
21/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,277.0000	1,285.0000	0.626	0	0	0
21/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,277.0000	1,285.0000	0.626	0	0	0
21/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	892.0000	899.0000	0.785	0	0	0
21/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
21/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,770.0000	1,778.0000	0.452	0	0	0
21/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,770.0000	1,778.0000	0.452	0	0	0
21/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
21/04/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,869.0000	1,877.0000	0.428	0	0	0
21/04/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
21/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,131.0000	1,139.0000	0.707	0	0	0
21/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	5.0000	5.0000	-	0	0	0
21/04/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,671.0000	1,679.0000	0.479	0	0	0
21/04/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,229.0000	1,236.0000	0.570	0	0	0
21/04/2009	ZAAD	2009/09/14			Currency Future	6.4986	6.4912	(0.114)	6.5100	6.5100	395
21/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	202.0000	204.0000	0.990	0	0	0
21/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	689.0000	694.0000	0.726	0	0	0
21/04/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	329.0000	325.0000	(1.216)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	501.0000	495.0000	(1.198)	0	0	0

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21/04/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	188.0000	185.0000	(1.596)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	462.0000	466.0000	0.866	0	0	0
21/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	730.0000	735.0000	0.685	0	0	0
21/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	361.0000	365.0000	1.108	0	0	0
21/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	501.0000	495.0000	(1.198)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	354.0000	350.0000	(1.130)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	170.0000	167.0000	(1.765)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	572.0000	577.0000	0.874	0	0	0
21/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	209.0000	206.0000	(1.435)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	535.0000	539.0000	0.748	0	0	0
21/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	198.0000	195.0000	(1.515)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	410.0000	405.0000	(1.220)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	771.0000	776.0000	0.649	0	0	0
21/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	611.0000	615.0000	0.655	0	0	0
21/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	233.0000	230.0000	(1.288)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	153.0000	151.0000	(1.307)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	261.0000	263.0000	0.766	0	0	0
21/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	730.0000	735.0000	0.685	0	0	0
21/04/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	221.0000	218.0000	(1.357)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	394.0000	398.0000	1.015	0	0	0
21/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	261.0000	258.0000	(1.149)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	354.0000	350.0000	(1.130)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	209.0000	206.0000	(1.435)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	233.0000	230.0000	(1.288)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	179.0000	176.0000	(1.676)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	330.0000	333.0000	0.909	0	0	0
21/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	941.0000	946.0000	0.531	0	0	0
21/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	202.0000	204.0000	0.990	0	0	0
21/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,028.0000	1,034.0000	0.584	0	0	0
21/04/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	111.0000	109.0000	(1.802)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	611.0000	615.0000	0.655	0	0	0
21/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	535.0000	539.0000	0.748	0	0	0
21/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	855.0000	860.0000	0.585	0	0	0
21/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,073.0000	1,078.0000	0.466	0	0	0
21/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	650.0000	654.0000	0.615	0	0	0
21/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	306.0000	309.0000	0.980	0	0	0
21/04/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	306.0000	309.0000	0.980	0	0	0
21/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	813.0000	818.0000	0.615	0	0	0
21/04/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	984.0000	990.0000	0.610	0	0	0
21/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	310.0000	306.0000	(1.290)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	276.0000	273.0000	(1.087)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	650.0000	654.0000	0.615	0	0	0
21/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	381.0000	377.0000	(1.050)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	361.0000	365.0000	1.108	0	0	0
21/04/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,163.0000	1,168.0000	0.430	0	0	0
21/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	310.0000	306.0000	(1.290)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	283.0000	286.0000	1.060	0	0	0
21/04/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	161.0000	159.0000	(1.242)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	439.0000	434.0000	(1.139)	0	0	0
21/04/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,813.0000	1,819.0000	0.331	0	0	0
21/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,028.0000	1,034.0000	0.584	0	0	0
21/04/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	240.0000	243.0000	1.250	0	0	0
21/04/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	116.0000	114.0000	(1.724)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	283.0000	286.0000	1.060	0	0	0
21/04/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,118.0000	1,123.0000	0.447	0	0	0
21/04/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	221.0000	223.0000	0.905	0	0	0
21/04/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,267.0000	3,273.0000	0.184	0	0	0
21/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	771.0000	776.0000	0.649	0	0	0
21/04/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	469.0000	464.0000	(1.066)	0	0	0
21/04/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,755.0000	4,762.0000	0.147	0	0	0
21/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	127.0000	125.0000	(1.575)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	381.0000	377.0000	(1.050)	0	0	0
21/04/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	855.0000	860.0000	0.585	0	0	0
21/04/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,555.0000	4,563.0000	0.176	0	0	0
21/04/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,253.0000	6,260.0000	0.112	0	0	0
21/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	941.0000	946.0000	0.531	0	0	0
21/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	161.0000	159.0000	(1.242)	0	0	0
21/04/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	813.0000	818.0000	0.615	0	0	0
21/04/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	146.0000	144.0000	(1.370)	0	0	0
21/04/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,272.0000	1,265.0000	(0.550)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	898.0000	903.0000	0.557	0	0	0
21/04/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,950.0000	2,942.0000	(0.271)	0	0	0
21/04/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,750.0000	2,743.0000	(0.255)	0	0	0
21/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	153.0000	151.0000	(1.307)	0	0	0
21/04/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,949.0000	5,941.0000	(0.134)	0	0	0
21/04/2009	ZAAD	2009/09/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,249.0000	4,241.0000	(0.188)	0	0	0
21/04/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	13.0000	13.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,749.0000	5,741.0000	(0.139)	0	0	0
21/04/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,053.0000	6,060.0000	0.116	0	0	0
21/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	198.0000	195.0000	(1.515)	0	0	0
21/04/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,462.0000	1,454.0000	(0.547)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	428.0000	431.0000	0.701	0	0	0
21/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	428.0000	431.0000	0.701	0	0	0
21/04/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,449.0000	4,441.0000	(0.180)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	293.0000	289.0000	(1.365)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	276.0000	273.0000	(1.087)	0	0	0
21/04/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,070.0000	3,077.0000	0.228	0	0	0
21/04/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	76.0000	74.0000	(2.632)	0	0	0
21/04/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,627.0000	1,633.0000	0.369	0	0	0
21/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	261.0000	258.0000	(1.149)	0	0	0
21/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	462.0000	466.0000	0.866	0	0	0
21/04/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	498.0000	502.0000	0.803	0	0	0
21/04/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	247.0000	243.0000	(1.619)	0	0	0
21/04/2009	ZAAD	2009/12/14			Currency Future	6.5530	6.5469	(0.093)	0.0000	0.0000	25
21/04/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	452.0000	448.0000	(0.885)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	593.0000	596.0000	0.506	0	0	0
21/04/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	980.0000	984.0000	0.408	0	0	0
21/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	346.0000	343.0000	(0.867)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	377.0000	373.0000	(1.061)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	426.0000	428.0000	0.469	0	0	0
21/04/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	818.0000	822.0000	0.489	0	0	0
21/04/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	280.0000	281.0000	0.357	0	0	0
21/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	346.0000	343.0000	(0.867)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	490.0000	493.0000	0.612	0	0	0
21/04/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	898.0000	902.0000	0.445	0	0	0
21/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	779.0000	783.0000	0.513	0	0	0
21/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	318.0000	316.0000	(0.629)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	593.0000	596.0000	0.506	0	0	0
21/04/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	251.0000	249.0000	(0.797)	0	0	0
21/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	282.0000	280.0000	(0.709)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	665.0000	669.0000	0.602	0	0	0
21/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	393.0000	390.0000	(0.763)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	399.0000	402.0000	0.752	0	0	0
21/04/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,815.0000	4,821.0000	0.125	0	0	0
21/04/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	741.0000	744.0000	0.405	0	0	0
21/04/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	583.0000	578.0000	(0.858)	0	0	0
21/04/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	524.0000	527.0000	0.573	0	0	0
21/04/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	332.0000	329.0000	(0.904)	0	0	0
21/04/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	271.0000	269.0000	(0.738)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	324.0000	326.0000	0.617	0	0	0
21/04/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	21.0000	21.0000	-	0	0	0
21/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	429.0000	425.0000	(0.932)	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
21/04/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	233.0000	231.0000	(0.858)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	373.0000	376.0000	0.804	0	0	0
21/04/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	140.0000	139.0000	(0.714)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	629.0000	632.0000	0.477	0	0	0
21/04/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	457.0000	460.0000	0.656	0	0	0
21/04/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	294.0000	291.0000	(1.020)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	373.0000	376.0000	0.804	0	0	0
21/04/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,474.0000	1,468.0000	(0.407)	0	0	0
21/04/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,301.0000	6,307.0000	0.095	0	0	0
21/04/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	410.0000	407.0000	(0.732)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	429.0000	425.0000	(0.932)	0	0	0
21/04/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
21/04/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	393.0000	390.0000	(0.763)	0	0	0
21/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	858.0000	862.0000	0.466	0	0	0
21/04/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
21/04/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	779.0000	783.0000	0.513	0	0	0
21/04/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,687.0000	1,692.0000	0.296	0	0	0
21/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	282.0000	280.0000	(0.709)	0	0	0
21/04/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,953.0000	5,947.0000	(0.101)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	703.0000	706.0000	0.427	0	0	0
21/04/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,453.0000	4,447.0000	(0.135)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	476.0000	472.0000	(0.840)	0	0	0
21/04/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,955.0000	2,949.0000	(0.203)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	426.0000	428.0000	0.469	0	0	0
21/04/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	58.0000	58.0000	-	0	0	0
21/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	306.0000	303.0000	(0.980)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	306.0000	303.0000	(0.980)	0	0	0
21/04/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	23.0000	23.0000	-	0	0	0
21/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	703.0000	706.0000	0.427	0	0	0
21/04/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,051.0000	6,057.0000	0.099	0	0	0
21/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	261.0000	259.0000	(0.766)	0	0	0
21/04/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	301.0000	303.0000	0.664	0	0	0
21/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	501.0000	497.0000	(0.798)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/04/2009	ZAAD 2009/12/14	11.10	Put	Currency Future	4,570.0000	4,576.0000	0.131	0	0	0
21/04/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	348.0000	351.0000	0.862	0	0	0
21/04/2009	ZAAD 2009/12/14	9.85	Put	Currency Future	3,346.0000	3,352.0000	0.179	0	0	0
21/04/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	501.0000	497.0000	(0.798)	0	0	0
21/04/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,246.0000	1,240.0000	(0.482)	0	0	0
21/04/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	348.0000	351.0000	0.862	0	0	0
21/04/2009	ZAAD 2009/12/14	9.60	Put	Currency Future	3,105.0000	3,111.0000	0.193	0	0	0
21/04/2009	ZAAD 2009/12/14	8.35	Put	Currency Future	1,915.0000	1,920.0000	0.261	0	0	0
21/04/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	476.0000	472.0000	(0.840)	0	0	0
21/04/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
21/04/2009	ZAAD 2009/12/14	12.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	939.0000	943.0000	0.426	0	0	0
21/04/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	858.0000	862.0000	0.466	0	0	0
21/04/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	554.0000	550.0000	(0.722)	0	0	0
21/04/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	527.0000	523.0000	(0.759)	0	0	0
21/04/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	490.0000	493.0000	0.612	0	0	0
21/04/2009	ZAAD 2009/12/14	9.85	Call	Currency Future	49.0000	49.0000	-	0	0	0
21/04/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	665.0000	669.0000	0.602	0	0	0
21/04/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	318.0000	316.0000	(0.629)	0	0	0
21/04/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	4.0000	4.0000	-	0	0	0
21/04/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	43.0000	43.0000	-	0	0	0
21/04/2009	ZAAD 2009/12/14	8.35	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
21/04/2009	ZAAD 2009/12/14	0.85	Call	Currency Future	5,703.0000	5,697.0000	(0.105)	0	0	0
21/04/2009	ZAAD 2009/12/14	3.85	Call	Currency Future	2,707.0000	2,701.0000	(0.222)	0	0	0
21/04/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	361.0000	358.0000	(0.831)	0	0	0
21/04/2009	ZAAD 2009/12/14	2.35	Call	Currency Future	4,203.0000	4,197.0000	(0.143)	0	0	0
21/04/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	558.0000	561.0000	0.538	0	0	0
21/04/2009	ZAAD 2009/12/14	2.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
21/04/2009	ZAAD 2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0

Grand Total:

667,974