



Derivatives High/Low Report

High/Low for 24/04/2009

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
24/04/2009	\$ / R 2009/06/12			Currency Future	9.0442	8.9180	(1.395)	9.0400	8.8900	262,313
24/04/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	2,000
24/04/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	2,176.0000	2,295.0000	5.469	0	0	0
24/04/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	553.0000	441.0000	(20.253)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	293.0000	242.0000	(17.406)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	312.0000	259.0000	(16.987)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	1,325.0000	1,439.0000	8.604	0	0	0
24/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,031.0000	2,149.0000	5.810	0	0	0
24/04/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	877.0000	982.0000	11.973	0	0	0
24/04/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	249.0000	298.0000	19.679	0	0	0
24/04/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,746.0000	1,862.0000	6.644	0	0	0
24/04/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	226.0000	187.0000	(17.257)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	155.0000	127.0000	(18.065)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	700.0000	574.0000	(18.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	394.0000	316.0000	(19.797)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	2,273.0000	2,393.0000	5.279	0	0	0
24/04/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	751.0000	852.0000	13.449	0	0	0
24/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	159.0000	173.0000	8.805	0	0	0
24/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	588.0000	471.0000	(19.898)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	318.0000	391.0000	22.956	0	0	0
24/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	711.0000	809.0000	13.783	0	0	0
24/04/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	199.0000	164.0000	(17.588)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	95.0000	93.0000	(2.105)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,888.0000	2,005.0000	6.197	0	0	0
24/04/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	121.0000	100.0000	(17.355)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	137.0000	113.0000	(17.518)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	2,371.0000	2,491.0000	5.061	0	0	0
24/04/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	1,233.0000	1,345.0000	9.084	0	0	0
24/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	91.0000	74.0000	(18.681)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,128.0000	2,247.0000	5.592	0	0	0
24/04/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	108.0000	89.0000	(17.593)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	905.0000	771.0000	(14.807)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	482.0000	569.0000	18.050	0	0	0
24/04/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,606.0000	1,721.0000	7.161	0	0	0
24/04/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	964.0000	1,071.0000	11.100	0	0	0
24/04/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	740.0000	611.0000	(17.432)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	2,224.0000	2,344.0000	5.396	0	0	0
24/04/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,512.0000	1,628.0000	7.672	0	0	0
24/04/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	137.0000	113.0000	(17.518)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	553.0000	441.0000	(20.253)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	144.0000	153.0000	6.250	0	0	0
24/04/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	2,273.0000	2,393.0000	5.279	0	0	0
24/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	100
24/04/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	77.0000	63.0000	(18.182)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,888.0000	2,005.0000	6.197	0	0	0
24/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	106.0000	106.0000	-	0	0	0
24/04/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	519.0000	412.0000	(20.617)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	2,128.0000	2,247.0000	5.592	0	0	0
24/04/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	146.0000	120.0000	(17.808)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	1,142.0000	1,252.0000	9.632	0	0	0
24/04/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	1,052.0000	1,161.0000	10.361	0	0	0
24/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	793.0000	895.0000	12.863	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	159.0000	173.0000	8.805	0	0	0
24/04/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	175.0000	194.0000	10.857	0	0	0
24/04/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	2,371.0000	2,491.0000	5.061	0	0	0
24/04/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	274.0000	227.0000	(17.153)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	155.0000	127.0000	(18.065)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	96.0000	79.0000	(17.708)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	555.0000	646.0000	16.396	0	0	0
24/04/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	199.0000	164.0000	(17.588)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	2,079.0000	2,198.0000	5.724	0	0	0
24/04/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	25.0000	17.0000	(32.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	711.0000	809.0000	13.783	0	0	0
24/04/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	588.0000	471.0000	(19.898)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	555.0000	646.0000	16.396	0	0	0
24/04/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,011.0000	3,134.0000	4.085	0	0	0
24/04/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	271.0000	327.0000	20.664	0	0	0
24/04/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	482.0000	569.0000	18.050	0	0	0
24/04/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	2,031.0000	2,149.0000	5.810	0	0	0
24/04/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	413.0000	495.0000	19.855	0	0	0
24/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	671.0000	768.0000	14.456	0	0	0
24/04/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	146.0000	120.0000	(17.808)	0	0	1
24/04/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	1,097.0000	1,206.0000	9.936	0	0	0
24/04/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	454.0000	360.0000	(20.705)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	226.0000	187.0000	(17.257)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	114.0000	94.0000	(17.544)	0	0	1
24/04/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	1,233.0000	1,345.0000	9.084	0	0	0
24/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	210.0000	242.0000	15.238	0	0	0
24/04/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	349.0000	424.0000	21.490	0	0	0
24/04/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	920.0000	1,026.0000	11.522	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,652.0000	1,768.0000	7.022	0	0	0
24/04/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	144.0000	153.0000	6.250	0	0	0
24/04/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	106.0000	106.0000	-	0	0	0
24/04/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,468.0000	2,589.0000	4.903	0	0	0
24/04/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,764.0000	2,886.0000	4.414	0	0	0
24/04/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	751.0000	852.0000	13.449	0	0	0
24/04/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,371.0000	1,486.0000	8.388	0	0	0
24/04/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	365.0000	295.0000	(19.178)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	454.0000	360.0000	(20.705)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	2,079.0000	2,198.0000	5.724	0	0	0
24/04/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	257.0000	213.0000	(17.121)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	241.0000	200.0000	(17.012)	0	0	2,000
24/04/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	2,616.0000	2,737.0000	4.625	0	0	0
24/04/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	365.0000	295.0000	(19.178)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	210.0000	242.0000	15.238	0	0	0
24/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,187.0000	1,299.0000	9.436	0	0	0
24/04/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,863.0000	2,985.0000	4.261	0	0	0
24/04/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	380.0000	459.0000	20.789	0	0	0
24/04/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	2,665.0000	2,787.0000	4.578	0	0	0
24/04/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	271.0000	327.0000	20.664	0	0	0
24/04/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	700.0000	574.0000	(18.000)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
24/04/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	447.0000	532.0000	19.016	0	0	0
24/04/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	1,325.0000	1,439.0000	8.604	0	0	0
24/04/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	2,813.0000	2,936.0000	4.373	0	0	0
24/04/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	175.0000	194.0000	10.857	0	0	0
24/04/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
24/04/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	3,061.0000	3,184.0000	4.018	0	0	0
24/04/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	519.0000	412.0000	(20.617)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	793.0000	895.0000	12.863	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	2,567.0000	2,688.0000	4.714	0	0	0
24/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,518.0000	2,639.0000	4.805	0	0	0
24/04/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	423.0000	337.0000	(20.331)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	948.0000	813.0000	(14.241)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,322.0000	2,442.0000	5.168	0	0	0
24/04/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	631.0000	726.0000	15.055	0	0	0
24/04/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	42.0000	33.0000	(21.429)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,983.0000	2,101.0000	5.951	0	0	0
24/04/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	2,322.0000	2,442.0000	5.168	0	0	0
24/04/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	175.0000	144.0000	(17.714)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	1,036.0000	901.0000	(13.031)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,840.0000	1,957.0000	6.359	0	0	0
24/04/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	54.0000	45.0000	(16.667)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,465.0000	1,581.0000	7.918	0	0	0
24/04/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,840.0000	1,957.0000	6.359	0	0	0
24/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	625.0000	504.0000	(19.360)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,559.0000	1,674.0000	7.377	0	0	0
24/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,793.0000	1,910.0000	6.525	0	0	0
24/04/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	662.0000	538.0000	(18.731)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	131.0000	136.0000	3.817	0	0	0
24/04/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	338.0000	276.0000	(18.343)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,652.0000	1,768.0000	7.022	0	0	0
24/04/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	29.0000	21.0000	(27.586)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	95.0000	93.0000	(2.105)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	294.0000	358.0000	21.769	0	0	5
24/04/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,935.0000	2,053.0000	6.098	0	0	0
24/04/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	118.0000	120.0000	1.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	102.0000	84.0000	(17.647)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	257.0000	213.0000	(17.121)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	249.0000	298.0000	19.679	0	0	0
24/04/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	394.0000	316.0000	(19.797)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	413.0000	495.0000	19.855	0	0	0
24/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	349.0000	424.0000	21.490	0	0	0
24/04/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	1,008.0000	1,116.0000	10.714	0	0	0
24/04/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	293.0000	242.0000	(17.406)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	121.0000	100.0000	(17.355)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	91.0000	74.0000	(18.681)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,559.0000	1,674.0000	7.377	0	0	0
24/04/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	740.0000	611.0000	(17.432)	0	0	0
24/04/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	877.0000	982.0000	11.973	0	0	0
24/04/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	2,500
24/04/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,606.0000	1,721.0000	7.161	0	0	0
24/04/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	821.0000	688.0000	(16.200)	0	0	0
24/04/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	1,097.0000	1,206.0000	9.936	0	0	0
24/04/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,371.0000	1,486.0000	8.388	0	0	0
24/04/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	50.0000	39.0000	(22.000)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	229.0000	269.0000	17.467	0	0	0
24/04/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	862.0000	729.0000	(15.429)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	1,187.0000	1,299.0000	9.436	0	0	0
24/04/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,418.0000	1,533.0000	8.110	0	0	0
24/04/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
24/04/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	192.0000	217.0000	13.021	0	0	0
24/04/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	68.0000	61.0000	(10.294)	0	0	0
24/04/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
24/04/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	2,962.0000	3,085.0000	4.153	0	0	0
24/04/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	85.0000	81.0000	(4.706)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	3,210.0000	3,334.0000	3.863	0	0	0
24/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	165.0000	136.0000	(17.576)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	220
24/04/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	131.0000	136.0000	3.817	0	0	0
24/04/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	671.0000	768.0000	14.456	0	0	0
24/04/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	780.0000	649.0000	(16.795)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	3,111.0000	3,234.0000	3.954	0	0	0
24/04/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,793.0000	1,910.0000	6.525	0	0	0
24/04/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	486.0000	385.0000	(20.782)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,418.0000	1,533.0000	8.110	0	0	0
24/04/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	3,758.0000	3,882.0000	3.300	0	0	0
24/04/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	625.0000	504.0000	(19.360)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	2,714.0000	2,836.0000	4.495	0	0	0
24/04/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	62.0000	51.0000	(17.742)	0	0	200
24/04/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	69.0000	57.0000	(17.391)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	165.0000	136.0000	(17.576)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	835.0000	938.0000	12.335	0	0	0
24/04/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	43.0000	33.0000	(23.256)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	108.0000	89.0000	(17.593)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,912.0000	3,035.0000	4.224	0	0	0
24/04/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	1,142.0000	1,252.0000	9.632	0	0	0
24/04/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,699.0000	1,815.0000	6.828	0	0	0
24/04/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,518.0000	2,639.0000	4.805	0	0	0
24/04/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	129.0000	106.0000	(17.829)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	3,011.0000	3,134.0000	4.085	0	0	0
24/04/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	964.0000	1,071.0000	11.100	0	0	0
24/04/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/04/2009	\$ / R 2009/06/12	7.80	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
24/04/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	2,419.0000	2,540.0000	5.002	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/06/12	7.80	Call	Currency Future	1,266.0000	1,131.0000	(10.664)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	6.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	593.0000	686.0000	15.683	0	0	0
24/04/2009	\$ / R 2009/06/12	6.30	Call	Currency Future	2,745.0000	2,618.0000	(4.627)	0	0	0
24/04/2009	\$ / R 2009/06/12	7.55	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	518.0000	607.0000	17.181	0	0	0
24/04/2009	\$ / R 2009/06/12	4.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/06/12	13.55	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.30	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/06/12	7.55	Call	Currency Future	1,504.0000	1,373.0000	(8.710)	0	0	0
24/04/2009	\$ / R 2009/06/12	4.80	Call	Currency Future	4,244.0000	4,118.0000	(2.969)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	102.0000	84.0000	(17.647)	0	0	0
24/04/2009	\$ / R 2009/06/12	6.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	12.30	Put	Currency Future	3,260.0000	3,383.0000	3.773	0	0	0
24/04/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	1,279.0000	1,392.0000	8.835	0	0	0
24/04/2009	\$ / R 2009/06/12	6.05	Call	Currency Future	2,995.0000	2,868.0000	(4.240)	0	0	0
24/04/2009	\$ / R 2009/06/12	13.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	1,008.0000	1,116.0000	10.714	0	0	0
24/04/2009	\$ / R 2009/06/12	13.55	Put	Currency Future	4,507.0000	4,632.0000	2.773	0	0	0
24/04/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	920.0000	1,026.0000	11.522	0	0	0
24/04/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	187.0000	154.0000	(17.647)	0	0	0
24/04/2009	\$ / R 2009/06/12	13.80	Put	Currency Future	4,757.0000	4,882.0000	2.628	0	0	0
24/04/2009	\$ / R 2009/06/12	4.55	Call	Currency Future	4,494.0000	4,368.0000	(2.804)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	212.0000	175.0000	(17.453)	0	0	0
24/04/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	73.0000	60.0000	(17.808)	0	0	0
24/04/2009	\$ / R 2009/06/12	4.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/06/12	3.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/06/12	15.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/06/12	15.05	Put	Currency Future	6,006.0000	6,132.0000	2.098	0	0	0
24/04/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	114.0000	94.0000	(17.544)	0	0	0
24/04/2009	\$ / R 2009/06/12	3.05	Call	Currency Future	5,994.0000	5,868.0000	(2.102)	0	0	0
24/04/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	518.0000	607.0000	17.181	0	0	0
24/04/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	187.0000	154.0000	(17.647)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	593.0000	686.0000	15.683	0	0	0
24/04/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	212.0000	175.0000	(17.453)	0	0	0
24/04/2009	\$ / R	2009/06/12	3.30	Call	Currency Future	5,744.0000	5,618.0000	(2.194)	0	0	0
24/04/2009	\$ / R	2009/06/12	15.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R	2009/06/12	15.30	Put	Currency Future	6,256.0000	6,382.0000	2.014	0	0	0
24/04/2009	\$ / R	2009/09/14			Currency Future	9.1794	9.0521	(1.387)	9.0800	9.0800	4,699
24/04/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	230.0000	182.0000	(20.870)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,429.0000	1,516.0000	6.088	0	0	0
24/04/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	224.0000	173.0000	(22.768)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	1,140.0000	1,234.0000	8.246	0	0	0
24/04/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	945.0000	1,033.0000	9.312	0	0	0
24/04/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	205.0000	151.0000	(26.341)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,601.0000	1,680.0000	4.934	0	0	0
24/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	258.0000	218.0000	(15.504)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,775.0000	1,848.0000	4.113	0	0	0
24/04/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,261.0000	1,359.0000	7.772	0	0	0
24/04/2009	\$ / R	2009/09/14	9.20	Put	Currency Future	564.0000	634.0000	12.411	0	0	0
24/04/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,471.0000	1,556.0000	5.778	0	0	0
24/04/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	375.0000	335.0000	(10.667)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	319.0000	286.0000	(10.345)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	251.0000	209.0000	(16.733)	0	0	1,000
24/04/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	291.0000	261.0000	(10.309)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	266.0000	228.0000	(14.286)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	199.0000	143.0000	(28.141)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	258.0000	218.0000	(15.504)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,386.0000	1,476.0000	6.494	0	0	0
24/04/2009	\$ / R	2009/09/14	9.20	Call	Currency Future	544.0000	486.0000	(10.662)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,429.0000	1,516.0000	6.088	0	0	0
24/04/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	329.0000	295.0000	(10.334)	0	0	0
24/04/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,303.0000	1,398.0000	7.291	0	0	0
24/04/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,819.0000	1,891.0000	3.958	0	0	0
24/04/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	282.0000	250.0000	(11.348)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	474.0000	423.0000	(10.759)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	694.0000	771.0000	11.095	0	0	0
24/04/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,100.0000	1,193.0000	8.455	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	2,269.0000	2,336.0000	2.953	0	0	0
24/04/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,863.0000	1,935.0000	3.865	0	0	0
24/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	363.0000	324.0000	(10.744)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,557.0000	1,638.0000	5.202	0	0	0
24/04/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,863.0000	1,935.0000	3.865	0	0	0
24/04/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	193.0000	137.0000	(29.016)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	149.0000	88.0000	(40.940)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	871.0000	955.0000	9.644	0	0	0
24/04/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	628.0000	701.0000	11.624	0	0	0
24/04/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	182.0000	124.0000	(31.868)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	507.0000	453.0000	(10.651)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,952.0000	2,022.0000	3.586	0	0	0
24/04/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	400.0000	357.0000	(10.750)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	340.0000	304.0000	(10.588)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	237.0000	190.0000	(19.831)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	983.0000	1,072.0000	9.054	0	0	0
24/04/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,732.0000	1,806.0000	4.273	0	0	0
24/04/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,061.0000	1,152.0000	8.577	0	0	0
24/04/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,644.0000	1,721.0000	4.684	0	0	0
24/04/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	243.0000	199.0000	(18.107)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	1,514.0000	1,597.0000	5.482	0	0	0
24/04/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	763.0000	843.0000	10.485	0	0	0
24/04/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	211.0000	158.0000	(25.118)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,180.0000	1,275.0000	8.051	0	0	0
24/04/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	224.0000	173.0000	(22.768)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	282.0000	250.0000	(11.348)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	387.0000	346.0000	(10.594)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,303.0000	1,398.0000	7.291	0	0	0
24/04/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	230.0000	182.0000	(20.870)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	1,061.0000	1,152.0000	8.577	0	0	0
24/04/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,386.0000	1,476.0000	6.494	0	0	0
24/04/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	363.0000	324.0000	(10.744)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	309.0000	277.0000	(10.356)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	340.0000	304.0000	(10.588)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	266.0000	228.0000	(14.286)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	193.0000	137.0000	(29.016)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,688.0000	1,763.0000	4.443	0	0	0
24/04/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	983.0000	1,072.0000	9.054	0	0	0
24/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	187.0000	130.0000	(30.481)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	251.0000	209.0000	(16.733)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,644.0000	1,721.0000	4.684	0	0	0
24/04/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,601.0000	1,680.0000	4.934	0	0	0
24/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,908.0000	1,978.0000	3.669	0	0	0
24/04/2009	\$ / R 2009/09/14	9.25	Put	Currency Future	596.0000	667.0000	11.913	0	0	0
24/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	798.0000	880.0000	10.276	0	0	0
24/04/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	3,882.0000	3,962.0000	2.061	0	0	0
24/04/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,997.0000	2,066.0000	3.455	0	0	0
24/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	428.0000	382.0000	(10.748)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,471.0000	1,556.0000	5.778	0	0	0
24/04/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	61.0000	14.0000	(77.049)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	176.0000	118.0000	(32.955)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	834.0000	917.0000	9.952	0	0	0
24/04/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	442.0000	395.0000	(10.633)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,344.0000	1,437.0000	6.920	0	0	0
24/04/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	798.0000	880.0000	10.276	0	0	0
24/04/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	291.0000	261.0000	(10.309)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	414.0000	369.0000	(10.870)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	2,315.0000	2,381.0000	2.851	0	0	0
24/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	300.0000	269.0000	(10.333)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	728.0000	806.0000	10.714	0	0	0
24/04/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	274.0000	239.0000	(12.774)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	534.0000	602.0000	12.734	0	0	0
24/04/2009	\$ / R 2009/09/14	8.80	Put	Currency Future	354.0000	394.0000	11.299	0	0	0
24/04/2009	\$ / R 2009/09/14	9.35	Call	Currency Future	490.0000	438.0000	(10.612)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	458.0000	409.0000	(10.699)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.20	Call	Currency Future	544.0000	486.0000	(10.662)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.20	Put	Currency Future	564.0000	634.0000	12.411	0	0	0
24/04/2009	\$ / R 2009/09/14	9.00	Put	Currency Future	452.0000	509.0000	12.611	0	0	0
24/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	585.0000	522.0000	(10.769)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	563.0000	504.0000	(10.480)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.35	Put	Currency Future	661.0000	735.0000	11.195	0	0	0
24/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	162.0000	102.0000	(37.037)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	834.0000	917.0000	9.952	0	0	0
24/04/2009	\$ / R 2009/09/14	7.90	Put	Currency Future	76.0000	97.0000	27.632	0	0	0
24/04/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	387.0000	346.0000	(10.594)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,220.0000	1,317.0000	7.951	0	0	0
24/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,132.0000	2,200.0000	3.189	0	0	0
24/04/2009	\$ / R 2009/09/14	8.80	Call	Currency Future	734.0000	646.0000	(11.989)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	428.0000	382.0000	(10.748)	0	0	0
24/04/2009	\$ / R 2009/09/14	15.40	Call	Currency Future	13.0000	1.0000	(92.308)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	218.0000	165.0000	(24.312)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	162.0000	102.0000	(37.037)	0	0	0
24/04/2009	\$ / R 2009/09/14	13.90	Put	Currency Future	4,759.0000	4,853.0000	1.975	0	0	0
24/04/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	2,132.0000	2,200.0000	3.189	0	0	0
24/04/2009	\$ / R 2009/09/14	15.40	Put	Currency Future	6,234.0000	6,349.0000	1.845	0	0	0
24/04/2009	\$ / R 2009/09/14	9.00	Call	Currency Future	632.0000	561.0000	(11.234)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	400.0000	357.0000	(10.750)	0	0	0
24/04/2009	\$ / R 2009/09/14	13.90	Call	Currency Future	38.0000	5.0000	(86.842)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
24/04/2009	\$ / R 2009/09/14	3.20	Call	Currency Future	5,979.0000	5,852.0000	(2.124)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	871.0000	955.0000	9.644	0	0	0
24/04/2009	\$ / R 2009/09/14	12.40	Call	Currency Future	84.0000	27.0000	(67.857)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	1,022.0000	1,112.0000	8.806	0	0	0
24/04/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,688.0000	1,763.0000	4.443	0	0	0
24/04/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	694.0000	771.0000	11.095	0	0	0
24/04/2009	\$ / R 2009/09/14	7.90	Call	Currency Future	1,356.0000	1,250.0000	(7.817)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,261.0000	1,359.0000	7.772	0	0	0
24/04/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	474.0000	423.0000	(10.759)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	145.0000	83.0000	(42.759)	0	0	0
24/04/2009	\$ / R 2009/09/14	12.40	Put	Currency Future	3,304.0000	3,375.0000	2.149	0	0	0
24/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	908.0000	994.0000	9.471	0	0	0
24/04/2009	\$ / R 2009/09/14	9.25	Call	Currency Future	525.0000	469.0000	(10.667)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	166.0000	107.0000	(35.542)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	157.0000	97.0000	(38.217)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,087.0000	2,155.0000	3.258	0	0	0
24/04/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	2,178.0000	2,245.0000	3.076	0	0	0
24/04/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	218.0000	165.0000	(24.312)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	187.0000	130.0000	(30.481)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,908.0000	1,978.0000	3.669	0	0	0
24/04/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	166.0000	107.0000	(35.542)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	171.0000	113.0000	(33.918)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	2,087.0000	2,155.0000	3.258	0	0	0
24/04/2009	\$ / R 2009/09/14	9.05	Call	Currency Future	608.0000	541.0000	(11.020)	0	0	0
24/04/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	300.0000	269.0000	(10.333)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.05	Put	Currency Future	479.0000	539.0000	12.526	0	0	0
24/04/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	171.0000	113.0000	(33.918)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,042.0000	2,110.0000	3.330	0	0	0
24/04/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	153.0000	92.0000	(39.869)	0	0	0
24/04/2009	\$ / R 2009/09/14	7.70	Put	Currency Future	47.0000	67.0000	42.553	0	0	0
24/04/2009	\$ / R 2009/09/14	7.70	Call	Currency Future	1,527.0000	1,419.0000	(7.073)	0	0	0
24/04/2009	\$ / R 2009/09/14	6.20	Put	Currency Future	8.0000	1.0000	(87.500)	0	0	0
24/04/2009	\$ / R 2009/09/14	6.20	Call	Currency Future	2,987.0000	2,853.0000	(4.486)	0	0	0
24/04/2009	\$ / R 2009/09/14	4.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	2,223.0000	2,290.0000	3.014	0	0	0
24/04/2009	\$ / R 2009/09/14	12.20	Call	Currency Future	94.0000	34.0000	(63.830)	0	0	0
24/04/2009	\$ / R 2009/09/14	3.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/09/14	4.70	Call	Currency Future	4,480.0000	4,352.0000	(2.857)	0	0	0
24/04/2009	\$ / R 2009/09/14	12.20	Put	Currency Future	3,114.0000	3,182.0000	2.184	0	0	0
24/04/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	1,220.0000	1,317.0000	7.951	0	0	0
24/04/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	585.0000	522.0000	(10.769)	0	0	0
24/04/2009	\$ / R 2009/09/14	13.70	Call	Currency Future	44.0000	6.0000	(86.364)	0	0	0
24/04/2009	\$ / R 2009/09/14	13.70	Put	Currency Future	4,564.0000	4,654.0000	1.972	0	0	0
24/04/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	1,180.0000	1,275.0000	8.051	0	0	0
24/04/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	309.0000	277.0000	(10.356)	0	0	0
24/04/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	2,042.0000	2,110.0000	3.330	0	0	0
24/04/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,819.0000	1,891.0000	3.958	0	0	0
24/04/2009	\$ / R 2009/09/14	15.20	Call	Currency Future	16.0000	1.0000	(93.750)	0	0	0
24/04/2009	\$ / R 2009/09/14	15.20	Put	Currency Future	6,036.0000	6,149.0000	1.872	0	0	0
24/04/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	199.0000	143.0000	(28.141)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	414.0000	369.0000	(10.870)	0	0	0
24/04/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	908.0000	994.0000	9.471	0	0	0
24/04/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	506.0000	570.0000	12.648	0	0	0
24/04/2009	\$ / R 2009/09/14	6.40	Put	Currency Future	10.0000	2.0000	(80.000)	0	0	0
24/04/2009	\$ / R 2009/09/14	6.40	Call	Currency Future	2,790.0000	2,654.0000	(4.875)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/09/14	4.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R	2009/09/14	4.90	Call	Currency Future	4,281.0000	4,152.0000	(3.013)	0	0	0
24/04/2009	\$ / R	2009/09/14	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R	2009/09/14	3.40	Call	Currency Future	5,779.0000	5,652.0000	(2.198)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	458.0000	409.0000	(10.699)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	728.0000	806.0000	10.714	0	0	0
24/04/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	329.0000	295.0000	(10.334)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	1,022.0000	1,112.0000	8.806	0	0	0
24/04/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	1,100.0000	1,193.0000	8.455	0	0	0
24/04/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	506.0000	570.0000	12.648	0	0	0
24/04/2009	\$ / R	2009/09/14	8.75	Call	Currency Future	761.0000	670.0000	(11.958)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.05	Call	Currency Future	608.0000	541.0000	(11.020)	0	0	0
24/04/2009	\$ / R	2009/09/14	8.75	Put	Currency Future	332.0000	368.0000	10.843	0	0	0
24/04/2009	\$ / R	2009/09/14	8.70	Call	Currency Future	790.0000	695.0000	(12.025)	0	0	0
24/04/2009	\$ / R	2009/09/14	9.05	Put	Currency Future	479.0000	539.0000	12.526	0	0	0
24/04/2009	\$ / R	2009/09/14	8.70	Put	Currency Future	310.0000	343.0000	10.645	0	0	0
24/04/2009	\$ / R	2009/09/14	4.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R	2009/09/14	7.65	Call	Currency Future	0.0000	1,462.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	7.65	Put	Currency Future	0.0000	60.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	3.15	Call	Currency Future	0.0000	5,902.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	4.65	Call	Currency Future	0.0000	4,402.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	3.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R	2009/09/14	6.15	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	12.15	Call	Currency Future	0.0000	36.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	13.65	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	12.15	Put	Currency Future	0.0000	3,134.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	15.15	Put	Currency Future	0.0000	6,099.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	15.15	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	6.15	Call	Currency Future	0.0000	2,903.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/09/14	13.65	Put	Currency Future	0.0000	4,604.0000	100.000	0	0	0
24/04/2009	\$ / R	2009/12/14			Currency Future	9.2973	9.1692	(1.378)	9.2400	9.2000	1,001
24/04/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	473.0000	429.0000	(9.302)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	318.0000	284.0000	(10.692)	0	0	0
24/04/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	363.0000	326.0000	(10.193)	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
24/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	722.0000	787.0000	9.003	0	0	0
24/04/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	404.0000	366.0000	(9.406)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	760.0000	692.0000	(8.947)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,607.0000	1,697.0000	5.600	0	0	0
24/04/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,943.0000	2,035.0000	4.735	0	0	0
24/04/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	252.0000	225.0000	(10.714)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,287.0000	1,370.0000	6.449	0	0	0
24/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	719.0000	656.0000	(8.762)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,555.0000	2,656.0000	3.953	0	0	0
24/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	663.0000	723.0000	9.050	0	0	0
24/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	545.0000	495.0000	(9.174)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	606.0000	660.0000	8.911	0	0	0
24/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,195.0000	3,301.0000	3.318	0	0	0
24/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,098.0000	1,176.0000	7.104	0	0	0
24/04/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	2,201.0000	2,297.0000	4.362	0	0	0
24/04/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	633.0000	576.0000	(9.005)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	340.0000	304.0000	(10.588)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	193.0000	171.0000	(11.399)	0	0	10,100
24/04/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	885.0000	957.0000	8.136	0	0	0
24/04/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	649.0000	591.0000	(8.937)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	325.0000	291.0000	(10.462)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	285.0000	255.0000	(10.526)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	852.0000	922.0000	8.216	0	0	0
24/04/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	2,028.0000	2,122.0000	4.635	0	0	0
24/04/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	298.0000	266.0000	(10.738)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	2,288.0000	2,386.0000	4.283	0	0	0
24/04/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	262.0000	235.0000	(10.305)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	666.0000	606.0000	(9.009)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	395.0000	358.0000	(9.367)	0	0	9,530
24/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	484.0000	439.0000	(9.298)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,465.0000	2,565.0000	4.057	0	0	0
24/04/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	818.0000	887.0000	8.435	0	0	0
24/04/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	722.0000	787.0000	9.003	0	0	0
24/04/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	786.0000	853.0000	8.524	0	0	0
24/04/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,287.0000	1,370.0000	6.449	0	0	0
24/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	804.0000	729.0000	(9.328)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	484.0000	439.0000	(9.298)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,859.0000	1,949.0000	4.841	0	0	0
24/04/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	683.0000	622.0000	(8.931)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,648.0000	1,739.0000	5.522	0	0	0
24/04/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	719.0000	656.0000	(8.762)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	1,061.0000	1,138.0000	7.257	0	0	0
24/04/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,850.0000	3,952.0000	2.649	0	0	0
24/04/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	559.0000	507.0000	(9.302)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	3,195.0000	3,301.0000	3.318	0	0	0
24/04/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,525.0000	1,613.0000	5.770	0	0	0
24/04/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	148.0000	122.0000	(17.568)	0	0	9,530
24/04/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	587.0000	533.0000	(9.199)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	356.0000	319.0000	(10.393)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	379.0000	342.0000	(9.763)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	224.0000	200.0000	(10.714)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	215.0000	192.0000	(10.698)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,735.0000	2,839.0000	3.803	0	0	0
24/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	898.0000	811.0000	(9.688)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,568.0000	3,676.0000	3.027	0	0	0
24/04/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	233.0000	208.0000	(10.730)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	501.0000	542.0000	8.184	0	0	0
24/04/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	142.0000	115.0000	(19.014)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	452.0000	487.0000	7.743	0	0	0
24/04/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	818.0000	887.0000	8.435	0	0	0
24/04/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,732.0000	1,822.0000	5.196	0	0	0
24/04/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	4,471.0000	4,563.0000	2.058	0	0	0
24/04/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,945.0000	4,045.0000	2.535	0	0	0
24/04/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,383.0000	1,273.0000	(7.954)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	193.0000	171.0000	(11.399)	0	0	114
24/04/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	387.0000	350.0000	(9.561)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,826.0000	2,931.0000	3.715	0	0	0
24/04/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,118.0000	1,010.0000	(9.660)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	185.0000	204.0000	10.270	0	0	0
24/04/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,248.0000	1,330.0000	6.571	0	0	0
24/04/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,690.0000	1,781.0000	5.385	0	0	0
24/04/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	422.0000	383.0000	(9.242)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	321.0000	341.0000	6.231	0	0	0
24/04/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	495.0000	449.0000	(9.293)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	442.0000	400.0000	(9.502)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	165.0000	145.0000	(12.121)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	172.0000	190.0000	10.465	0	0	0
24/04/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,615.0000	4,706.0000	1.972	0	0	0
24/04/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	2,114.0000	2,209.0000	4.494	0	0	0
24/04/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,826.0000	2,931.0000	3.715	0	0	0
24/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,419.0000	1,309.0000	(7.752)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	224.0000	200.0000	(10.714)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,444.0000	1,531.0000	6.025	0	0	0
24/04/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,365.0000	1,450.0000	6.227	0	0	0
24/04/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	113.0000	75.0000	(33.628)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	305.0000	272.0000	(10.820)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	1,654.0000	1,541.0000	(6.832)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	4,040.0000	4,139.0000	2.450	0	0	0
24/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	949.0000	856.0000	(9.800)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	107.0000	121.0000	13.084	0	0	0
24/04/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,918.0000	3,023.0000	3.598	0	0	0
24/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,031.0000	928.0000	(9.990)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	2,157.0000	2,253.0000	4.451	0	0	0
24/04/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	185.0000	164.0000	(11.351)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	215.0000	234.0000	8.837	0	0	0
24/04/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	1,098.0000	1,176.0000	7.104	0	0	0
24/04/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	131.0000	99.0000	(24.427)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	4,375.0000	4,468.0000	2.126	0	0	0
24/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	228.0000	204.0000	(10.526)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	3,288.0000	3,395.0000	3.254	0	0	0
24/04/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	237.0000	212.0000	(10.549)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	311.0000	278.0000	(10.611)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,662.0000	3,768.0000	2.895	0	0	0
24/04/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	1,172.0000	1,252.0000	6.826	0	0	0
24/04/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	545.0000	495.0000	(9.174)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	138.0000	108.0000	(21.739)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	520.0000	471.0000	(9.423)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	159.0000	137.0000	(13.836)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,690.0000	2,793.0000	3.829	0	0	0
24/04/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,774.0000	1,864.0000	5.073	0	0	0
24/04/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	4,279.0000	4,374.0000	2.220	0	0	0
24/04/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	1,135.0000	1,214.0000	6.960	0	0	0
24/04/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	371.0000	334.0000	(9.973)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	3,242.0000	3,348.0000	3.270	0	0	0
24/04/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	532.0000	483.0000	(9.211)	0	0	10,115
24/04/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	432.0000	391.0000	(9.491)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	1,570.0000	1,461.0000	(6.943)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	666.0000	606.0000	(9.009)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	123.0000	141.0000	14.634	0	0	0
24/04/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,419.0000	1,309.0000	(7.752)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,803.0000	3,906.0000	2.708	0	0	0
24/04/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	462.0000	419.0000	(9.307)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	172.0000	190.0000	10.465	0	0	0
24/04/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	150.0000	125.0000	(16.667)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,566.0000	1,655.0000	5.683	0	0	0
24/04/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,312.0000	1,203.0000	(8.308)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
24/04/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	413.0000	374.0000	(9.443)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	405.0000	434.0000	7.160	0	0	0
24/04/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	4,183.0000	4,280.0000	2.319	0	0	0
24/04/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	302.0000	321.0000	6.291	0	0	0
24/04/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	753.0000	820.0000	8.898	0	0	0
24/04/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,278.0000	1,169.0000	(8.529)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	1,210.0000	1,291.0000	6.694	0	0	0
24/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	247.0000	221.0000	(10.526)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	383.0000	409.0000	6.789	0	0	0
24/04/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	231.0000	250.0000	8.225	0	0	0
24/04/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	507.0000	460.0000	(9.270)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	1,970.0000	1,837.0000	(6.751)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,600.0000	2,702.0000	3.923	0	0	0
24/04/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	692.0000	754.0000	8.960	0	0	0
24/04/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	923.0000	833.0000	(9.751)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,484.0000	1,572.0000	5.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	73.0000	68.0000	(6.849)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	156.0000	133.0000	(14.744)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,010.0000	3,115.0000	3.488	0	0	0
24/04/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	476.0000	514.0000	7.983	0	0	0
24/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,071.0000	2,165.0000	4.539	0	0	0
24/04/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,859.0000	1,949.0000	4.841	0	0	0
24/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,709.0000	3,814.0000	2.831	0	0	0
24/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	207.0000	185.0000	(10.628)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	1,743.0000	1,623.0000	(6.885)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,003.0000	903.0000	(9.970)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	1,149.0000	1,041.0000	(9.399)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	606.0000	660.0000	8.911	0	0	0
24/04/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	2,244.0000	2,341.0000	4.323	0	0	0
24/04/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,855.0000	4,945.0000	1.854	0	0	0
24/04/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	292.0000	261.0000	(10.616)	0	0	0
24/04/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	103.0000	65.0000	(36.893)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,711.0000	4,802.0000	1.932	0	0	0
24/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,326.0000	1,410.0000	6.335	0	0	0
24/04/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	356.0000	319.0000	(10.393)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	109.0000	71.0000	(34.862)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.30	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	362.0000	385.0000	6.354	0	0	0
24/04/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	804.0000	729.0000	(9.328)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,326.0000	1,410.0000	6.335	0	0	0
24/04/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	739.0000	674.0000	(8.796)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	473.0000	429.0000	(9.302)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	134.0000	152.0000	13.433	0	0	0
24/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,059.0000	954.0000	(9.915)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.30	Call	Currency Future	2,063.0000	1,928.0000	(6.544)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	247.0000	221.0000	(10.526)	0	0	0
24/04/2009	\$ / R 2009/12/14	5.05	Put	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	2,156.0000	2,021.0000	(6.262)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	2,071.0000	2,165.0000	4.539	0	0	0
24/04/2009	\$ / R 2009/12/14	6.55	Call	Currency Future	2,774.0000	2,643.0000	(4.722)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,816.0000	1,907.0000	5.011	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	126.0000	93.0000	(26.190)	0	0	0
24/04/2009	\$ / R 2009/12/14	3.30	Call	Currency Future	5,998.0000	5,869.0000	(2.151)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.80	Put	Currency Future	113.0000	131.0000	15.929	0	0	0
24/04/2009	\$ / R 2009/12/14	7.80	Call	Currency Future	1,610.0000	1,500.0000	(6.832)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	159.0000	176.0000	10.692	0	0	0
24/04/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	105.0000	67.0000	(36.190)	0	0	0
24/04/2009	\$ / R 2009/12/14	6.30	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	760.0000	692.0000	(8.947)	0	0	0
24/04/2009	\$ / R 2009/12/14	6.30	Call	Currency Future	3,017.0000	2,883.0000	(4.441)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,456.0000	1,345.0000	(7.624)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	318.0000	284.0000	(10.692)	0	0	0
24/04/2009	\$ / R 2009/12/14	4.80	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	663.0000	723.0000	9.050	0	0	0
24/04/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	3,898.0000	3,999.0000	2.591	0	0	0
24/04/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,600.0000	2,702.0000	3.923	0	0	0
24/04/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	196.0000	174.0000	(11.224)	0	0	0
24/04/2009	\$ / R 2009/12/14	3.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,212.0000	1,104.0000	(8.911)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	3,149.0000	3,255.0000	3.366	0	0	0
24/04/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,807.0000	4,897.0000	1.872	0	0	0
24/04/2009	\$ / R 2009/12/14	4.80	Call	Currency Future	4,501.0000	4,369.0000	(2.933)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	265.0000	284.0000	7.170	0	0	0
24/04/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,709.0000	3,814.0000	2.831	0	0	0
24/04/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	228.0000	204.0000	(10.526)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	156.0000	133.0000	(14.744)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	182.0000	161.0000	(11.538)	0	0	0
24/04/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	1,532.0000	1,421.0000	(7.245)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	200.0000	219.0000	9.500	0	0	0
24/04/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	118.0000	82.0000	(30.508)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	701.0000	639.0000	(8.845)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,347.0000	1,238.0000	(8.092)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	122.0000	88.0000	(27.869)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,781.0000	2,885.0000	3.740	0	0	0
24/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	101.0000	112.0000	10.891	0	0	0
24/04/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	976.0000	879.0000	(9.939)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	248.0000	267.0000	7.661	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,699.0000	1,582.0000	(6.886)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,474.0000	3,583.0000	3.138	0	0	0
24/04/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	215.0000	234.0000	8.837	0	0	0
24/04/2009	\$ / R	2009/12/14	6.90	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	171.0000	152.0000	(11.111)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	3,334.0000	3,442.0000	3.239	0	0	0
24/04/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,376.0000	2,475.0000	4.167	0	0	0
24/04/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	1,312.0000	1,203.0000	(8.308)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.75	Put	Currency Future	428.0000	460.0000	7.477	0	0	0
24/04/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,245.0000	1,136.0000	(8.755)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	873.0000	790.0000	(9.507)	0	0	0
24/04/2009	\$ / R	2009/12/14	6.90	Call	Currency Future	2,438.0000	2,306.0000	(5.414)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	452.0000	487.0000	7.743	0	0	0
24/04/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	233.0000	208.0000	(10.730)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	279.0000	250.0000	(10.394)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	4,423.0000	4,516.0000	2.103	0	0	0
24/04/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	476.0000	514.0000	7.983	0	0	0
24/04/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	120.0000	85.0000	(29.167)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	923.0000	833.0000	(9.751)	0	0	0
24/04/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,648.0000	1,739.0000	5.522	0	0	0
24/04/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,735.0000	2,839.0000	3.803	0	0	0
24/04/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	395.0000	358.0000	(9.367)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	274.0000	245.0000	(10.584)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	526.0000	570.0000	8.365	0	0	0
24/04/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	168.0000	149.0000	(11.310)	0	0	0
24/04/2009	\$ / R	2009/12/14	7.55	Call	Currency Future	1,833.0000	1,707.0000	(6.874)	0	0	0
24/04/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,365.0000	1,450.0000	6.227	0	0	0
24/04/2009	\$ / R	2009/12/14	15.30	Call	Currency Future	68.0000	30.0000	(55.882)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	4,567.0000	4,658.0000	1.993	0	0	0
24/04/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	145.0000	118.0000	(18.621)	0	0	0
24/04/2009	\$ / R	2009/12/14	7.55	Put	Currency Future	86.0000	88.0000	2.326	0	0	0
24/04/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	462.0000	419.0000	(9.307)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,521.0000	3,630.0000	3.096	0	0	0
24/04/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	873.0000	790.0000	(9.507)	0	0	0
24/04/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	920.0000	992.0000	7.826	0	0	0
24/04/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,427.0000	3,536.0000	3.181	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	383.0000	409.0000	6.789	0	0	0
24/04/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	3,010.0000	3,115.0000	3.488	0	0	0
24/04/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	1,699.0000	1,582.0000	(6.886)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	175.0000	155.0000	(11.429)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,031.0000	928.0000	(9.990)	0	0	0
24/04/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	348.0000	311.0000	(10.632)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	207.0000	185.0000	(10.628)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,872.0000	2,977.0000	3.656	0	0	0
24/04/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	526.0000	570.0000	8.365	0	0	0
24/04/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	990.0000	1,064.0000	7.475	0	0	0
24/04/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	101.0000	112.0000	10.891	0	0	0
24/04/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	114.0000	78.0000	(31.579)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	133.0000	102.0000	(23.308)	0	0	0
24/04/2009	\$ / R 2009/12/14	15.30	Put	Currency Future	6,071.0000	6,161.0000	1.482	0	0	0
24/04/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,332.0000	2,431.0000	4.245	0	0	0
24/04/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	898.0000	811.0000	(9.688)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	219.0000	196.0000	(10.502)	0	0	0
24/04/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	4,136.0000	4,233.0000	2.345	0	0	0
24/04/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	283.0000	303.0000	7.067	0	0	0
24/04/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,781.0000	2,885.0000	3.740	0	0	0
24/04/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	2,109.0000	1,974.0000	(6.401)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	617.0000	561.0000	(9.076)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	573.0000	520.0000	(9.250)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	552.0000	600.0000	8.696	0	0	0
24/04/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	1,025.0000	1,101.0000	7.415	0	0	0
24/04/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	850.0000	769.0000	(9.529)	0	0	0
24/04/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	634.0000	691.0000	8.991	0	0	0
24/04/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,180.0000	1,072.0000	(9.153)	0	0	0
24/04/2009	\$ / R 2009/12/14	6.85	Call	Currency Future	2,486.0000	2,354.0000	(5.310)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	501.0000	542.0000	8.184	0	0	0
24/04/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	949.0000	856.0000	(9.800)	0	0	0
24/04/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,381.0000	3,489.0000	3.194	0	0	0
24/04/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	333.0000	297.0000	(10.811)	0	0	0
24/04/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	257.0000	230.0000	(10.506)	0	0	0
24/04/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,059.0000	954.0000	(9.915)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,985.0000	2,078.0000	4.685	0	0	0
24/04/2009	\$ / R	2009/12/14	10.85	Put	Currency Future	1,901.0000	1,992.0000	4.787	0	0	0
24/04/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	4,327.0000	4,421.0000	2.172	0	0	0
24/04/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	3,056.0000	3,162.0000	3.469	0	0	0
24/04/2009	\$ / R	2009/12/14	10.25	Call	Currency Future	452.0000	409.0000	(9.513)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	131.0000	99.0000	(24.427)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	124.0000	90.0000	(27.419)	0	0	0
24/04/2009	\$ / R	2009/12/14	6.55	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
24/04/2009	\$ / R	2009/12/14	10.25	Put	Currency Future	1,404.0000	1,490.0000	6.125	0	0	0
24/04/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	362.0000	385.0000	6.354	0	0	0
24/04/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	204.0000	181.0000	(11.275)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	265.0000	284.0000	7.170	0	0	0
24/04/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	178.0000	158.0000	(11.236)	0	0	0
24/04/2009	\$ / R	2009/12/14	5.05	Call	Currency Future	4,253.0000	4,120.0000	(3.127)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	257.0000	230.0000	(10.506)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	200.0000	177.0000	(11.500)	0	0	0
24/04/2009	\$ / R	2009/12/14	3.55	Call	Currency Future	5,748.0000	5,619.0000	(2.244)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,510.0000	2,611.0000	4.024	0	0	0
24/04/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	2,391.0000	2,258.0000	(5.563)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	3,103.0000	3,208.0000	3.384	0	0	0
24/04/2009	\$ / R	2009/12/14	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	4,231.0000	4,327.0000	2.269	0	0	0
24/04/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	3,242.0000	3,348.0000	3.270	0	0	0
24/04/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	3,756.0000	3,860.0000	2.769	0	0	0
24/04/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	1,699.0000	1,582.0000	(6.886)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.40	Call	Currency Future	128.0000	96.0000	(25.000)	0	0	0
24/04/2009	\$ / R	2009/12/14	15.55	Call	Currency Future	60.0000	26.0000	(56.667)	0	0	0
24/04/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	1,493.0000	1,383.0000	(7.368)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.35	Call	Currency Future	1,212.0000	1,104.0000	(8.911)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	159.0000	137.0000	(13.836)	0	0	0
24/04/2009	\$ / R	2009/12/14	15.55	Put	Currency Future	6,313.0000	6,406.0000	1.473	0	0	0
24/04/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	146.0000	163.0000	11.644	0	0	0
24/04/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	1,654.0000	1,541.0000	(6.832)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	3,662.0000	3,768.0000	2.895	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	1,788.0000	1,665.0000	(6.879)	0	0	0
24/04/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	153.0000	129.0000	(15.686)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,510.0000	2,611.0000	4.024	0	0	0
24/04/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	91.0000	96.0000	5.495	0	0	0
24/04/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	107.0000	121.0000	13.084	0	0	0
24/04/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	242.0000	216.0000	(10.744)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	1,088.0000	980.0000	(9.926)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	2,645.0000	2,747.0000	3.856	0	0	0
24/04/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	341.0000	361.0000	5.865	0	0	0
24/04/2009	\$ / R	2009/12/14	6.95	Call	Currency Future	2,391.0000	2,258.0000	(5.563)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	4,183.0000	4,280.0000	2.319	0	0	0
24/04/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	3,945.0000	4,045.0000	2.535	0	0	0
24/04/2009	\$ / R	2009/12/14	9.15	Call	Currency Future	782.0000	711.0000	(9.079)	0	0	0
24/04/2009	\$ / R	2009/12/14	6.95	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	142.0000	115.0000	(19.014)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	116.0000	80.0000	(31.034)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	4,519.0000	4,611.0000	2.036	0	0	0
24/04/2009	\$ / R	2009/12/14	6.85	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.70	Put	Currency Future	405.0000	434.0000	7.160	0	0	0
24/04/2009	\$ / R	2009/12/14	6.80	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	1,003.0000	903.0000	(9.970)	0	0	0
24/04/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	101.0000	112.0000	10.891	0	0	0
24/04/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,245.0000	1,136.0000	(8.755)	0	0	0
24/04/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	248.0000	267.0000	7.661	0	0	0
24/04/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	285.0000	255.0000	(10.526)	0	0	0
24/04/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	2,288.0000	2,386.0000	4.283	0	0	0
24/04/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	135.0000	105.0000	(22.222)	0	0	0
24/04/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	4,088.0000	4,186.0000	2.397	0	0	0
24/04/2009	\$ / R	2009/12/14	6.80	Call	Currency Future	2,534.0000	2,402.0000	(5.209)	0	0	0
24/04/2009	\$ / R	2010/03/15			Currency Future	9.4119	9.2828	(1.372)	0.0000	0.0000	0
24/04/2009	\$ / R	2010/03/15	9.45	Put	Currency Future	885.0000	942.0000	6.441	0	0	0
24/04/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	2,095.0000	2,172.0000	3.675	0	0	0
24/04/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	388.0000	346.0000	(10.825)	0	0	0
24/04/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	865.0000	792.0000	(8.439)	0	0	0
24/04/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,227.0000	1,291.0000	5.216	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	375.0000	335.0000	(10.667)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	853.0000	909.0000	6.565	0	0	0
24/04/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	2,178.0000	2,258.0000	3.673	0	0	0
24/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	417.0000	370.0000	(11.271)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,563.0000	2,652.0000	3.472	0	0	0
24/04/2009	\$ / R 2010/03/15	9.55	Call	Currency Future	812.0000	741.0000	(8.744)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,305.0000	2,388.0000	3.601	0	0	0
24/04/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	779.0000	710.0000	(8.858)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	509.0000	452.0000	(11.198)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	397.0000	353.0000	(11.083)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,017.0000	1,077.0000	5.900	0	0	0
24/04/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,847.0000	1,919.0000	3.898	0	0	0
24/04/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,425.0000	2,510.0000	3.505	0	0	0
24/04/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	847.0000	774.0000	(8.619)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,348.0000	2,431.0000	3.535	0	0	0
24/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	457.0000	405.0000	(11.379)	0	0	16,483
24/04/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	491.0000	435.0000	(11.405)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	409.0000	364.0000	(11.002)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.55	Put	Currency Future	950.0000	1,009.0000	6.211	0	0	0
24/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,300.0000	1,365.0000	5.000	0	0	0
24/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	537.0000	479.0000	(10.801)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,725.0000	1,796.0000	4.116	0	0	0
24/04/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,725.0000	1,796.0000	4.116	0	0	0
24/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	448.0000	397.0000	(11.384)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	537.0000	479.0000	(10.801)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	703.0000	637.0000	(9.388)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,191.0000	1,254.0000	5.290	0	0	0
24/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,136.0000	2,215.0000	3.699	0	0	0
24/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	636.0000	574.0000	(9.748)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,374.0000	1,441.0000	4.876	0	0	0
24/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,930.0000	2,003.0000	3.782	0	0	0
24/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,888.0000	1,961.0000	3.867	0	0	0
24/04/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	299.0000	254.0000	(15.050)	0	0	27,539
24/04/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	424.0000	377.0000	(11.085)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	500.0000	444.0000	(11.200)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	382.0000	340.0000	(10.995)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	9.65	Put	Currency Future	1,017.0000	1,077.0000	5.900	0	0	0
24/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	662.0000	598.0000	(9.668)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	636.0000	574.0000	(9.748)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,263.0000	2,344.0000	3.579	0	0	0
24/04/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	500.0000	444.0000	(11.200)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,520.0000	2,608.0000	3.492	0	0	0
24/04/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,374.0000	1,441.0000	4.876	0	0	0
24/04/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,888.0000	1,961.0000	3.867	0	0	0
24/04/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	409.0000	364.0000	(11.002)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	779.0000	710.0000	(8.858)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,348.0000	2,431.0000	3.535	0	0	0
24/04/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	276.0000	224.0000	(18.841)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,107.0000	1,018.0000	(8.040)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	4,339.0000	4,401.0000	1.429	0	0	0
24/04/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	983.0000	1,043.0000	6.104	0	0	0
24/04/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	557.0000	498.0000	(10.592)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,607.0000	2,697.0000	3.452	0	0	0
24/04/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	4,386.0000	4,447.0000	1.391	0	0	0
24/04/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	4,198.0000	4,261.0000	1.501	0	0	0
24/04/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,645.0000	1,715.0000	4.255	0	0	0
24/04/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	369.0000	329.0000	(10.840)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	545.0000	585.0000	7.339	0	0	0
24/04/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	210.0000	144.0000	(31.429)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	547.0000	488.0000	(10.786)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	2,136.0000	2,215.0000	3.699	0	0	0
24/04/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,368.0000	3,447.0000	2.346	0	0	0
24/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,685.0000	1,756.0000	4.214	0	0	0
24/04/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	448.0000	397.0000	(11.384)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,433.0000	2,519.0000	3.535	0	0	0
24/04/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	1,120.0000	1,182.0000	5.536	0	0	0
24/04/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	589.0000	529.0000	(10.187)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	527.0000	470.0000	(10.816)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	201.0000	133.0000	(33.831)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	465.0000	412.0000	(11.398)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	395.0000	352.0000	(10.886)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	4,717.0000	4,775.0000	1.230	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,527.0000	1,596.0000	4.519	0	0	0
24/04/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	198.0000	130.0000	(34.343)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	946.0000	866.0000	(8.457)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	3,187.0000	3,271.0000	2.636	0	0	0
24/04/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	2,053.0000	2,129.0000	3.702	0	0	0
24/04/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,695.0000	2,786.0000	3.377	0	0	0
24/04/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	406.0000	446.0000	9.852	0	0	0
24/04/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	220.0000	156.0000	(29.091)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	734.0000	783.0000	6.676	0	0	0
24/04/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	717.0000	651.0000	(9.205)	0	0	27,539
24/04/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	357.0000	319.0000	(10.644)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	732.0000	665.0000	(9.153)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	242.0000	182.0000	(24.793)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,766.0000	1,837.0000	4.020	0	0	0
24/04/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,155.0000	1,218.0000	5.455	0	0	0
24/04/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	4,058.0000	4,123.0000	1.602	0	0	0
24/04/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,930.0000	2,003.0000	3.782	0	0	0
24/04/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,606.0000	1,675.0000	4.296	0	0	0
24/04/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	179.0000	108.0000	(39.665)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,390.0000	2,475.0000	3.556	0	0	0
24/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	823.0000	876.0000	6.440	0	0	0
24/04/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,477.0000	2,563.0000	3.472	0	0	0
24/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	345.0000	309.0000	(10.435)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	3,780.0000	3,849.0000	1.825	0	0	0
24/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,971.0000	2,045.0000	3.754	0	0	0
24/04/2009	\$ / R 2010/03/15	9.15	Call	Currency Future	967.0000	886.0000	(8.376)	0	0	16,483
24/04/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,685.0000	1,756.0000	4.214	0	0	0
24/04/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	527.0000	470.0000	(10.816)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.15	Put	Currency Future	706.0000	753.0000	6.657	0	0	0
24/04/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,305.0000	2,388.0000	3.601	0	0	0
24/04/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	1,268.0000	1,179.0000	(7.019)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,766.0000	1,837.0000	4.020	0	0	0
24/04/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	417.0000	370.0000	(11.271)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	280.0000	229.0000	(18.214)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	795.0000	726.0000	(8.679)	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
24/04/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	440.0000	390.0000	(11.364)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	578.0000	518.0000	(10.381)	0	0	0
24/04/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	2,178.0000	2,258.0000	3.673	0	0	0
24/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	689.0000	624.0000	(9.434)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	568.0000	508.0000	(10.563)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.40	Put	Currency Future	1,566.0000	1,635.0000	4.406	0	0	0
24/04/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	214.0000	148.0000	(30.841)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	491.0000	435.0000	(11.405)	0	0	0
24/04/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	689.0000	624.0000	(9.434)	0	0	0
24/04/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,783.0000	2,876.0000	3.342	0	0	0
24/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	402.0000	358.0000	(10.945)	0	0	0
24/04/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	885.0000	809.0000	(8.588)	0	0	0
24/04/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	238.0000	178.0000	(25.210)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	483.0000	427.0000	(11.594)	0	0	0
24/04/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,390.0000	2,475.0000	3.556	0	0	0
24/04/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	1,621.0000	1,529.0000	(5.676)	0	0	0
24/04/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	4,152.0000	4,215.0000	1.517	0	0	0
24/04/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	589.0000	529.0000	(10.187)	0	0	0
24/04/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	402.0000	358.0000	(10.945)	0	0	0
24/04/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	4,907.0000	4,964.0000	1.162	0	0	0
24/04/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	732.0000	665.0000	(9.153)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	601.0000	539.0000	(10.316)	0	0	0
24/04/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	169.0000	97.0000	(42.604)	0	0	0
24/04/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	209.0000	247.0000	18.182	0	0	0
24/04/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	3,826.0000	3,895.0000	1.803	0	0	0
24/04/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	2,220.0000	2,301.0000	3.649	0	0	0
24/04/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	1,120.0000	1,182.0000	5.536	0	0	0
24/04/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	428.0000	468.0000	9.346	0	0	0
24/04/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	323.0000	288.0000	(10.836)	0	0	0
24/04/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	474.0000	420.0000	(11.392)	0	0	0
24/04/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	2,872.0000	2,967.0000	3.308	0	0	0
24/04/2009	\$ / R	2010/03/15	7.65	Call	Currency Future	1,902.0000	1,788.0000	(5.994)	0	0	0
24/04/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	365.0000	405.0000	10.959	0	0	0
24/04/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,489.0000	1,557.0000	4.567	0	0	0
24/04/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	518.0000	461.0000	(11.004)	0	0	0
24/04/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	334.0000	300.0000	(10.180)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	432.0000	384.0000	(11.111)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	2,095.0000	2,172.0000	3.675	0	0	0
24/04/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,783.0000	2,876.0000	3.342	0	0	0
24/04/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	547.0000	488.0000	(10.786)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	345.0000	309.0000	(10.435)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	3,734.0000	3,804.0000	1.875	0	0	0
24/04/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,227.0000	1,291.0000	5.216	0	0	0
24/04/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,971.0000	2,045.0000	3.754	0	0	0
24/04/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,961.0000	3,055.0000	3.175	0	0	0
24/04/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	1,551.0000	1,460.0000	(5.867)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	885.0000	809.0000	(8.588)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	483.0000	427.0000	(11.594)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	675.0000	611.0000	(9.481)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	747.0000	680.0000	(8.969)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	823.0000	876.0000	6.440	0	0	0
24/04/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	290.0000	241.0000	(16.897)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,263.0000	1,328.0000	5.146	0	0	0
24/04/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	1,085.0000	1,147.0000	5.714	0	0	0
24/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,337.0000	1,403.0000	4.936	0	0	0
24/04/2009	\$ / R 2010/03/15	12.25	Call	Currency Future	303.0000	260.0000	(14.191)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	3,278.0000	3,359.0000	2.471	0	0	0
24/04/2009	\$ / R 2010/03/15	8.05	Call	Currency Future	1,585.0000	1,495.0000	(5.678)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	239.0000	278.0000	16.318	0	0	0
24/04/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	662.0000	598.0000	(9.668)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.25	Put	Currency Future	3,142.0000	3,228.0000	2.737	0	0	0
24/04/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	1,327.0000	1,238.0000	(6.707)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,450.0000	1,518.0000	4.690	0	0	0
24/04/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,806.0000	1,878.0000	3.987	0	0	0
24/04/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	4,670.0000	4,728.0000	1.242	0	0	0
24/04/2009	\$ / R 2010/03/15	7.95	Call	Currency Future	1,656.0000	1,565.0000	(5.495)	0	0	0
24/04/2009	\$ / R 2010/03/15	7.65	Put	Currency Future	140.0000	156.0000	11.429	0	0	0
24/04/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	246.0000	187.0000	(23.984)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,433.0000	4,494.0000	1.376	0	0	0
24/04/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	612.0000	551.0000	(9.967)	0	0	0
24/04/2009	\$ / R 2010/03/15	7.55	Put	Currency Future	126.0000	134.0000	6.349	0	0	0
24/04/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	457.0000	405.0000	(11.379)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,051.0000	1,112.0000	5.804	0	0	0
24/04/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	601.0000	539.0000	(10.316)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	623.0000	662.0000	6.260	0	0	0
24/04/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,300.0000	1,365.0000	5.000	0	0	0
24/04/2009	\$ / R 2010/03/15	7.55	Call	Currency Future	1,988.0000	1,867.0000	(6.087)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	763.0000	695.0000	(8.912)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	250.0000	192.0000	(23.200)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,035.0000	944.0000	(8.792)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	925.0000	846.0000	(8.541)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	649.0000	586.0000	(9.707)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	3,688.0000	3,759.0000	1.925	0	0	0
24/04/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	763.0000	813.0000	6.553	0	0	0
24/04/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,739.0000	2,831.0000	3.359	0	0	0
24/04/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,489.0000	1,557.0000	4.567	0	0	0
24/04/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	597.0000	635.0000	6.365	0	0	0
24/04/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	207.0000	141.0000	(31.884)	0	0	0
24/04/2009	\$ / R 2010/03/15	3.65	Call	Currency Future	5,762.0000	5,633.0000	(2.239)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	363.0000	324.0000	(10.744)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.50	Call	Currency Future	1,297.0000	1,208.0000	(6.862)	0	0	0
24/04/2009	\$ / R 2010/03/15	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	2,012.0000	2,087.0000	3.728	0	0	0
24/04/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	624.0000	562.0000	(9.936)	0	0	0
24/04/2009	\$ / R 2010/03/15	5.15	Call	Currency Future	4,275.0000	4,133.0000	(3.322)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,651.0000	2,741.0000	3.395	0	0	0
24/04/2009	\$ / R 2010/03/15	9.45	Call	Currency Future	847.0000	774.0000	(8.619)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,412.0000	1,479.0000	4.745	0	0	0
24/04/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	4,245.0000	4,308.0000	1.484	0	0	0
24/04/2009	\$ / R 2010/03/15	15.65	Put	Currency Future	6,346.0000	6,411.0000	1.024	0	0	0
24/04/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	182.0000	111.0000	(39.011)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.50	Put	Currency Future	385.0000	425.0000	10.390	0	0	0
24/04/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	195.0000	127.0000	(34.872)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,739.0000	2,831.0000	3.359	0	0	0
24/04/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,240.0000	1,151.0000	(7.177)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	339.0000	304.0000	(10.324)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,232.0000	3,315.0000	2.568	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	8.05	Put	Currency Future	223.0000	262.0000	17.489	0	0	0
24/04/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	1,058.0000	968.0000	(8.507)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,827.0000	2,922.0000	3.360	0	0	0
24/04/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	294.0000	248.0000	(15.646)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,155.0000	1,218.0000	5.455	0	0	0
24/04/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	227.0000	164.0000	(27.753)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	440.0000	390.0000	(11.364)	0	0	0
24/04/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	177.0000	105.0000	(40.678)	0	0	0
24/04/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	194.0000	232.0000	19.588	0	0	0
24/04/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	497.0000	536.0000	7.847	0	0	0
24/04/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	1,051.0000	1,112.0000	5.804	0	0	0
24/04/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,965.0000	4,032.0000	1.690	0	0	0
24/04/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	763.0000	695.0000	(8.912)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,159.0000	1,069.0000	(7.765)	0	0	0
24/04/2009	\$ / R 2010/03/15	7.90	Put	Currency Future	181.0000	218.0000	20.442	0	0	0
24/04/2009	\$ / R 2010/03/15	7.90	Call	Currency Future	1,693.0000	1,601.0000	(5.434)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	255.0000	294.0000	15.294	0	0	0
24/04/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	717.0000	651.0000	(9.205)	0	0	0
24/04/2009	\$ / R 2010/03/15	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	1,517.0000	1,427.0000	(5.933)	0	0	0
24/04/2009	\$ / R 2010/03/15	4.90	Call	Currency Future	4,523.0000	4,383.0000	(3.095)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.45	Call	Currency Future	285.0000	235.0000	(17.544)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	989.0000	906.0000	(8.392)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.45	Put	Currency Future	3,323.0000	3,403.0000	2.407	0	0	0
24/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	905.0000	827.0000	(8.619)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	677.0000	723.0000	6.795	0	0	0
24/04/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	4,105.0000	4,169.0000	1.559	0	0	0
24/04/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	217.0000	152.0000	(29.954)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	793.0000	845.0000	6.557	0	0	0
24/04/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	187.0000	117.0000	(37.433)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	224.0000	160.0000	(28.571)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	521.0000	560.0000	7.486	0	0	0
24/04/2009	\$ / R 2010/03/15	6.40	Put	Currency Future	32.0000	18.0000	(43.750)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	4,012.0000	4,077.0000	1.620	0	0	0
24/04/2009	\$ / R 2010/03/15	6.40	Call	Currency Future	3,044.0000	2,901.0000	(4.698)	0	0	0
24/04/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,765.0000	4,822.0000	1.196	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	4.90	Put	Currency Future	11.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	4,575.0000	4,634.0000	1.290	0	0	0
24/04/2009	\$ / R 2010/03/15	15.40	Call	Currency Future	120.0000	50.0000	(58.333)	0	0	0
24/04/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	1,133.0000	1,043.0000	(7.944)	0	0	0
24/04/2009	\$ / R 2010/03/15	3.40	Call	Currency Future	6,012.0000	5,883.0000	(2.146)	0	0	0
24/04/2009	\$ / R 2010/03/15	15.40	Put	Currency Future	6,108.0000	6,167.0000	0.966	0	0	0
24/04/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	204.0000	137.0000	(32.843)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	4,292.0000	4,354.0000	1.445	0	0	0
24/04/2009	\$ / R 2010/03/15	15.65	Call	Currency Future	108.0000	43.0000	(60.185)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.35	Put	Currency Future	3,232.0000	3,315.0000	2.568	0	0	0
24/04/2009	\$ / R 2010/03/15	12.65	Put	Currency Future	3,505.0000	3,580.0000	2.140	0	0	0
24/04/2009	\$ / R 2010/03/15	12.35	Call	Currency Future	294.0000	248.0000	(15.646)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.65	Call	Currency Future	267.0000	213.0000	(20.225)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.45	Put	Currency Future	885.0000	942.0000	6.441	0	0	0
24/04/2009	\$ / R 2010/03/15	6.65	Put	Currency Future	44.0000	30.0000	(31.818)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	375.0000	335.0000	(10.667)	0	0	0
24/04/2009	\$ / R 2010/03/15	5.15	Put	Currency Future	13.0000	1.0000	(92.308)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	917.0000	975.0000	6.325	0	0	0
24/04/2009	\$ / R 2010/03/15	6.65	Call	Currency Future	2,806.0000	2,663.0000	(5.096)	0	0	0
24/04/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,563.0000	2,652.0000	3.472	0	0	0
24/04/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	829.0000	758.0000	(8.565)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.20	Call	Currency Future	624.0000	562.0000	(9.936)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,337.0000	1,403.0000	4.936	0	0	0
24/04/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	649.0000	586.0000	(9.707)	0	0	0
24/04/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,412.0000	1,479.0000	4.745	0	0	0
24/04/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	193.0000	123.0000	(36.269)	0	0	0
24/04/2009	\$ / R 2010/03/15	12.70	Call	Currency Future	262.0000	207.0000	(20.992)	0	0	0
24/04/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,481.0000	4,540.0000	1.317	0	0	0
24/04/2009	\$ / R 2010/03/15	12.70	Put	Currency Future	3,550.0000	3,624.0000	2.085	0	0	0
24/04/2009	\$ / R 2010/03/15	8.30	Put	Currency Future	307.0000	347.0000	13.029	0	0	0
24/04/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,414.0000	3,491.0000	2.255	0	0	0
24/04/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,527.0000	1,596.0000	4.519	0	0	0
24/04/2009	\$ / R 2010/03/15	8.30	Call	Currency Future	1,419.0000	1,330.0000	(6.272)	0	0	0
24/04/2009	\$ / R 2010/03/15	7.50	Call	Currency Future	2,032.0000	1,908.0000	(6.102)	0	0	0
24/04/2009	\$ / R 2010/03/15	7.50	Put	Currency Future	120.0000	125.0000	4.167	0	0	0
24/04/2009	\$ / R 2010/03/15	7.60	Call	Currency Future	1,945.0000	1,828.0000	(6.015)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/03/15	7.60	Put	Currency Future	133.0000	145.0000	9.023	0	0	0
24/04/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	905.0000	827.0000	(8.619)	0	0	0
24/04/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	793.0000	845.0000	6.557	0	0	0
24/04/2009	\$ / R 2010/06/14			Currency Future	9.5074	9.3781	(1.360)	0.0000	0.0000	0
24/04/2009	\$ / R 2010/06/14	9.60	Put	Currency Future	1,043.0000	1,095.0000	4.986	0	0	0
24/04/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,424.0000	1,485.0000	4.284	0	0	0
24/04/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	781.0000	713.0000	(8.707)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	916.0000	965.0000	5.349	0	0	0
24/04/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	1,109.0000	1,163.0000	4.869	0	0	0
24/04/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	916.0000	841.0000	(8.188)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.50	Put	Currency Future	979.0000	1,029.0000	5.107	0	0	0
24/04/2009	\$ / R 2010/06/14	9.50	Call	Currency Future	986.0000	907.0000	(8.012)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,024.0000	943.0000	(7.910)	0	0	26,596
24/04/2009	\$ / R 2010/06/14	9.60	Call	Currency Future	950.0000	873.0000	(8.105)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.15	Call	Currency Future	418.0000	366.0000	(12.440)	0	0	26,596
24/04/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	900.0000	825.0000	(8.333)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.65	Call	Currency Future	933.0000	857.0000	(8.146)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	1,142.0000	1,197.0000	4.816	0	0	0
24/04/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	3,061.0000	3,138.0000	2.516	0	0	0
24/04/2009	\$ / R 2010/06/14	9.55	Put	Currency Future	1,011.0000	1,062.0000	5.045	0	0	0
24/04/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	823.0000	753.0000	(8.505)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.55	Call	Currency Future	968.0000	890.0000	(8.058)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	1,316.0000	1,375.0000	4.483	0	0	0
24/04/2009	\$ / R 2010/06/14	9.65	Put	Currency Future	1,076.0000	1,129.0000	4.926	0	0	0
24/04/2009	\$ / R 2010/06/14	10.40	Call	Currency Future	717.0000	653.0000	(8.926)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.40	Put	Currency Future	1,610.0000	1,675.0000	4.037	0	0	0
24/04/2009	\$ / R 2010/06/14	11.90	Call	Currency Future	449.0000	408.0000	(9.131)	0	0	21,978
24/04/2009	\$ / R 2010/06/14	9.15	Call	Currency Future	1,125.0000	1,040.0000	(7.556)	0	0	21,978
24/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	809.0000	739.0000	(8.653)	0	0	0
24/04/2009	\$ / R 2010/06/14	11.90	Put	Currency Future	2,842.0000	2,930.0000	3.096	0	0	0
24/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,245.0000	1,303.0000	4.659	0	0	0
24/04/2009	\$ / R 2010/06/14	9.15	Put	Currency Future	768.0000	812.0000	5.729	0	0	0
24/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,351.0000	1,411.0000	4.441	0	0	0
24/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	853.0000	781.0000	(8.441)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.20	Call	Currency Future	768.0000	700.0000	(8.854)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,176.0000	1,232.0000	4.762	0	0	0
24/04/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	884.0000	810.0000	(8.371)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.20	Put	Currency Future	1,460.0000	1,522.0000	4.247	0	0	0
24/04/2009	\$ / R 2010/06/14	10.55	Call	Currency Future	683.0000	620.0000	(9.224)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.55	Put	Currency Future	1,725.0000	1,792.0000	3.884	0	0	0
24/04/2009	\$ / R 2010/06/14	10.65	Call	Currency Future	661.0000	600.0000	(9.228)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.65	Put	Currency Future	1,804.0000	1,872.0000	3.769	0	0	0
24/04/2009	\$ / R 2010/06/14	3.50	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	916.0000	965.0000	5.349	0	0	0
24/04/2009	\$ / R 2010/06/14	12.75	Call	Currency Future	353.0000	281.0000	(20.397)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.50	Call	Currency Future	380.0000	314.0000	(17.368)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	884.0000	810.0000	(8.371)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.50	Put	Currency Future	3,373.0000	3,436.0000	1.868	0	0	0
24/04/2009	\$ / R 2010/06/14	7.65	Call	Currency Future	2,035.0000	1,924.0000	(5.455)	0	0	0
24/04/2009	\$ / R 2010/06/14	14.00	Call	Currency Future	251.0000	160.0000	(36.255)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	1,176.0000	1,232.0000	4.762	0	0	0
24/04/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	253.0000	296.0000	16.996	0	0	0
24/04/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	3,596.0000	3,653.0000	1.585	0	0	0
24/04/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	1,760.0000	1,674.0000	(4.886)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.45	Call	Currency Future	706.0000	642.0000	(9.065)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.55	Put	Currency Future	3,417.0000	3,479.0000	1.814	0	0	0
24/04/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	795.0000	726.0000	(8.679)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,387.0000	1,448.0000	4.398	0	0	0
24/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	742.0000	676.0000	(8.895)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	868.0000	795.0000	(8.410)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.55	Call	Currency Future	375.0000	307.0000	(18.133)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,211.0000	1,267.0000	4.624	0	0	0
24/04/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	269.0000	312.0000	15.985	0	0	0
24/04/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	1,211.0000	1,267.0000	4.624	0	0	0
24/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	838.0000	767.0000	(8.473)	0	0	0
24/04/2009	\$ / R 2010/06/14	8.15	Put	Currency Future	303.0000	346.0000	14.191	0	0	0
24/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,280.0000	1,338.0000	4.531	0	0	0
24/04/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	755.0000	688.0000	(8.874)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	3,328.0000	3,393.0000	1.953	0	0	0
24/04/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	386.0000	321.0000	(16.839)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,572.0000	1,636.0000	4.071	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	730.0000	664.0000	(9.041)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	868.0000	795.0000	(8.410)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,497.0000	1,560.0000	4.208	0	0	0
24/04/2009	\$ / R 2010/06/14	8.15	Call	Currency Future	1,660.0000	1,574.0000	(5.181)	0	0	0
24/04/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	1,726.0000	1,640.0000	(4.983)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,572.0000	1,636.0000	4.071	0	0	0
24/04/2009	\$ / R 2010/06/14	10.45	Put	Currency Future	1,648.0000	1,714.0000	4.005	0	0	0
24/04/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	3,283.0000	3,350.0000	2.041	0	0	0
24/04/2009	\$ / R 2010/06/14	10.05	Put	Currency Future	1,351.0000	1,411.0000	4.441	0	0	0
24/04/2009	\$ / R 2010/06/14	12.60	Call	Currency Future	369.0000	300.0000	(18.699)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.60	Put	Currency Future	3,462.0000	3,522.0000	1.733	0	0	0
24/04/2009	\$ / R 2010/06/14	10.50	Put	Currency Future	1,687.0000	1,753.0000	3.912	0	0	0
24/04/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	391.0000	328.0000	(16.113)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	730.0000	664.0000	(9.041)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,535.0000	1,598.0000	4.104	0	0	0
24/04/2009	\$ / R 2010/06/14	10.50	Call	Currency Future	694.0000	631.0000	(9.078)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	742.0000	676.0000	(8.895)	0	0	0
24/04/2009	\$ / R 2010/06/14	11.00	Put	Currency Future	2,085.0000	2,157.0000	3.453	0	0	0
24/04/2009	\$ / R 2010/06/14	11.00	Call	Currency Future	592.0000	535.0000	(9.628)	0	0	0
24/04/2009	\$ / R 2010/06/14	6.50	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
24/04/2009	\$ / R 2010/06/14	8.20	Call	Currency Future	1,628.0000	1,542.0000	(5.283)	0	0	0
24/04/2009	\$ / R 2010/06/14	5.00	Call	Currency Future	4,524.0000	4,379.0000	(3.205)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.20	Put	Currency Future	3,105.0000	3,180.0000	2.415	0	0	0
24/04/2009	\$ / R 2010/06/14	8.20	Put	Currency Future	320.0000	364.0000	13.750	0	0	0
24/04/2009	\$ / R 2010/06/14	5.00	Put	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,535.0000	1,598.0000	4.104	0	0	0
24/04/2009	\$ / R 2010/06/14	6.50	Call	Currency Future	3,049.0000	2,915.0000	(4.395)	0	0	0
24/04/2009	\$ / R 2010/06/14	12.20	Call	Currency Future	412.0000	358.0000	(13.107)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	1,245.0000	1,303.0000	4.659	0	0	0
24/04/2009	\$ / R 2010/06/14	14.00	Put	Currency Future	4,743.0000	4,782.0000	0.822	0	0	0
24/04/2009	\$ / R 2010/06/14	7.65	Put	Currency Future	178.0000	196.0000	10.112	0	0	0
24/04/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	853.0000	781.0000	(8.441)	0	0	0
24/04/2009	\$ / R 2010/06/14	15.50	Call	Currency Future	172.0000	80.0000	(53.488)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.35	Call	Currency Future	1,043.0000	961.0000	(7.862)	0	0	0
24/04/2009	\$ / R 2010/06/14	15.50	Put	Currency Future	6,165.0000	6,202.0000	0.600	0	0	0
24/04/2009	\$ / R 2010/06/14	6.75	Call	Currency Future	2,817.0000	2,684.0000	(4.721)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	\$ / R 2010/06/14	9.35	Put	Currency Future	886.0000	933.0000	5.305	0	0	0
24/04/2009	\$ / R 2010/06/14	3.50	Call	Currency Future	6,011.0000	5,878.0000	(2.213)	0	0	0
24/04/2009	\$ / R 2010/06/14	5.25	Put	Currency Future	20.0000	2.0000	(90.000)	0	0	0
24/04/2009	\$ / R 2010/06/14	6.75	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
24/04/2009	\$ / R 2010/06/14	8.25	Call	Currency Future	1,596.0000	1,511.0000	(5.326)	0	0	0
24/04/2009	\$ / R 2010/06/14	8.25	Put	Currency Future	339.0000	383.0000	12.979	0	0	0
24/04/2009	\$ / R 2010/06/14	5.25	Call	Currency Future	4,277.0000	4,130.0000	(3.437)	0	0	0
24/04/2009	\$ / R 2010/06/14	11.25	Call	Currency Future	547.0000	496.0000	(9.324)	0	0	0
24/04/2009	\$ / R 2010/06/14	3.75	Put	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,024.0000	943.0000	(7.910)	0	0	0
24/04/2009	\$ / R 2010/06/14	10.05	Call	Currency Future	809.0000	739.0000	(8.653)	0	0	0
24/04/2009	\$ / R 2010/06/14	14.25	Call	Currency Future	234.0000	143.0000	(38.889)	0	0	0
24/04/2009	\$ / R 2010/06/14	8.35	Put	Currency Future	378.0000	421.0000	11.376	0	0	0
24/04/2009	\$ / R 2010/06/14	8.35	Call	Currency Future	1,535.0000	1,449.0000	(5.603)	0	0	0
24/04/2009	\$ / R 2010/06/14	7.60	Put	Currency Future	168.0000	184.0000	9.524	0	0	0
24/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	1,005.0000	925.0000	(7.960)	0	0	0
24/04/2009	\$ / R 2010/06/14	7.60	Call	Currency Future	2,076.0000	1,962.0000	(5.491)	0	0	0
24/04/2009	\$ / R 2010/06/14	15.75	Put	Currency Future	6,400.0000	6,443.0000	0.672	0	0	0
24/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	947.0000	997.0000	5.280	0	0	0
24/04/2009	\$ / R 2010/06/14	9.30	Call	Currency Future	1,063.0000	980.0000	(7.808)	0	0	0
24/04/2009	\$ / R 2010/06/14	15.75	Call	Currency Future	157.0000	71.0000	(54.777)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.30	Put	Currency Future	855.0000	902.0000	5.497	0	0	0
24/04/2009	\$ / R 2010/06/14	14.25	Put	Currency Future	4,977.0000	5,014.0000	0.743	0	0	0
24/04/2009	\$ / R 2010/06/14	12.25	Call	Currency Future	407.0000	350.0000	(14.005)	0	0	0
24/04/2009	\$ / R 2010/06/14	3.75	Call	Currency Future	5,762.0000	5,628.0000	(2.326)	0	0	0
24/04/2009	\$ / R 2010/06/14	11.25	Put	Currency Future	2,289.0000	2,368.0000	3.451	0	0	0
24/04/2009	\$ / R 2010/06/14	12.25	Put	Currency Future	3,149.0000	3,222.0000	2.318	0	0	0
24/04/2009	\$ / R 2010/06/14	7.70	Put	Currency Future	187.0000	209.0000	11.765	0	0	0
24/04/2009	\$ / R 2010/06/14	7.75	Call	Currency Future	1,954.0000	1,850.0000	(5.322)	0	0	0
24/04/2009	\$ / R 2010/06/14	7.75	Put	Currency Future	197.0000	222.0000	12.690	0	0	0
24/04/2009	\$ / R 2010/06/14	9.45	Call	Currency Future	1,005.0000	925.0000	(7.960)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	838.0000	767.0000	(8.473)	0	0	0
24/04/2009	\$ / R 2010/06/14	9.45	Put	Currency Future	947.0000	997.0000	5.280	0	0	0
24/04/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	1,280.0000	1,338.0000	4.531	0	0	0
24/04/2009	\$ / R 2010/06/14	7.70	Call	Currency Future	1,995.0000	1,887.0000	(5.414)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/06/12			Currency Future	13.2193	13.1193	(0.756)	13.1800	13.0900	17,636
24/04/2009	£ / R	2009/06/12	14.40	Call	Currency Future	125.0000	91.0000	(27.200)	0	0	0
24/04/2009	£ / R	2009/06/12	18.75	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	84.0000	45.0000	(46.429)	0	0	0
24/04/2009	£ / R	2009/06/12	18.80	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	8.95	Call	Currency Future	4,271.0000	4,169.0000	(2.388)	0	0	0
24/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,437.0000	5,531.0000	1.729	0	0	0
24/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	63.0000	27.0000	(57.143)	0	0	0
24/04/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,945.0000	4,031.0000	2.180	0	0	0
24/04/2009	£ / R	2009/06/12	13.45	Put	Currency Future	542.0000	621.0000	14.576	0	0	0
24/04/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,697.0000	3,782.0000	2.299	0	0	0
24/04/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,238.0000	5,331.0000	1.775	0	0	0
24/04/2009	£ / R	2009/06/12	18.25	Put	Currency Future	5,039.0000	5,131.0000	1.826	0	0	0
24/04/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,900.0000	1,963.0000	3.316	0	0	0
24/04/2009	£ / R	2009/06/12	17.05	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	£ / R	2009/06/12	10.45	Call	Currency Future	2,779.0000	2,670.0000	(3.922)	0	0	0
24/04/2009	£ / R	2009/06/12	13.45	Call	Currency Future	311.0000	291.0000	(6.431)	0	0	0
24/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,895.0000	3,981.0000	2.208	0	0	0
24/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	18.75	Put	Currency Future	5,537.0000	5,631.0000	1.698	0	0	0
24/04/2009	£ / R	2009/06/12	7.20	Call	Currency Future	0.0000	5,919.0000	100.000	0	0	0
24/04/2009	£ / R	2009/06/12	15.15	Call	Currency Future	63.0000	27.0000	(57.143)	0	0	0
24/04/2009	£ / R	2009/06/12	16.45	Call	Currency Future	21.0000	2.0000	(90.476)	0	0	0
24/04/2009	£ / R	2009/06/12	10.45	Put	Currency Future	10.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,747.0000	3,831.0000	2.242	0	0	0
24/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.30	Put	Currency Future	2,135.0000	2,201.0000	3.091	0	0	0
24/04/2009	£ / R	2009/06/12	11.70	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
24/04/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,994.0000	2,058.0000	3.210	0	0	0
24/04/2009	£ / R	2009/06/12	16.25	Call	Currency Future	24.0000	3.0000	(87.500)	0	0	0
24/04/2009	£ / R	2009/06/12	8.95	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	16.65	Call	Currency Future	19.0000	1.0000	(94.737)	0	0	0
24/04/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,939.0000	5,031.0000	1.863	0	0	0
24/04/2009	£ / R	2009/06/12	17.25	Put	Currency Future	4,044.0000	4,131.0000	2.151	0	0	0
24/04/2009	£ / R	2009/06/12	8.70	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
24/04/2009	£ / R 2009/06/12	18.80	Put	Currency Future	5,586.0000	5,681.0000	1.701	0	0	0
24/04/2009	£ / R 2009/06/12	11.95	Put	Currency Future	63.0000	43.0000	(31.746)	0	0	0
24/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,450.0000	3,532.0000	2.377	0	0	0
24/04/2009	£ / R 2009/06/12	19.20	Put	Currency Future	5,985.0000	6,081.0000	1.604	0	0	0
24/04/2009	£ / R 2009/06/12	15.40	Put	Currency Future	2,231.0000	2,298.0000	3.003	0	0	0
24/04/2009	£ / R 2009/06/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,846.0000	3,931.0000	2.210	0	0	0
24/04/2009	£ / R 2009/06/12	11.95	Call	Currency Future	1,333.0000	1,212.0000	(9.077)	0	0	0
24/04/2009	£ / R 2009/06/12	16.90	Call	Currency Future	16.0000	1.0000	(93.750)	0	0	0
24/04/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,886.0000	5,981.0000	1.614	0	0	0
24/04/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,306.0000	1,372.0000	5.054	0	0	0
24/04/2009	£ / R 2009/06/12	15.50	Call	Currency Future	46.0000	14.0000	(69.565)	0	0	0
24/04/2009	£ / R 2009/06/12	10.20	Call	Currency Future	0.0000	2,919.0000	100.000	0	0	0
24/04/2009	£ / R 2009/06/12	17.15	Call	Currency Future	14.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,796.0000	3,881.0000	2.239	0	0	0
24/04/2009	£ / R 2009/06/12	18.60	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.05	Call	Currency Future	172.0000	151.0000	(12.209)	0	0	0
24/04/2009	£ / R 2009/06/12	15.50	Put	Currency Future	2,326.0000	2,395.0000	2.966	0	0	0
24/04/2009	£ / R 2009/06/12	11.70	Call	Currency Future	0.0000	1,441.0000	100.000	0	0	0
24/04/2009	£ / R 2009/06/12	15.05	Call	Currency Future	69.0000	32.0000	(53.623)	0	0	0
24/04/2009	£ / R 2009/06/12	16.25	Put	Currency Future	3,055.0000	3,134.0000	2.586	0	0	0
24/04/2009	£ / R 2009/06/12	13.65	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0
24/04/2009	£ / R 2009/06/12	17.00	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	£ / R 2009/06/12	18.50	Put	Currency Future	5,287.0000	5,381.0000	1.778	0	0	0
24/04/2009	£ / R 2009/06/12	13.80	Call	Currency Future	219.0000	210.0000	(4.110)	0	0	0
24/04/2009	£ / R 2009/06/12	17.25	Call	Currency Future	14.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R 2009/06/12	15.35	Call	Currency Future	52.0000	19.0000	(63.462)	0	0	0
24/04/2009	£ / R 2009/06/12	16.80	Call	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	£ / R 2009/06/12	13.65	Put	Currency Future	685.0000	771.0000	12.555	0	0	0
24/04/2009	£ / R 2009/06/12	16.95	Call	Currency Future	16.0000	1.0000	(93.750)	0	0	0
24/04/2009	£ / R 2009/06/12	18.50	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.40	Call	Currency Future	50.0000	17.0000	(66.000)	0	0	0
24/04/2009	£ / R 2009/06/12	8.70	Call	Currency Future	0.0000	4,419.0000	100.000	0	0	0
24/04/2009	£ / R 2009/06/12	15.35	Put	Currency Future	2,183.0000	2,250.0000	3.069	0	0	0
24/04/2009	£ / R 2009/06/12	16.80	Put	Currency Future	3,598.0000	3,682.0000	2.335	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/06/12	16.70	Put	Currency Future	3,499.0000	3,582.0000	2.372	0	0	0
24/04/2009	£ / R 2009/06/12	18.60	Put	Currency Future	5,387.0000	5,481.0000	1.745	0	0	0
24/04/2009	£ / R 2009/06/12	15.30	Call	Currency Future	55.0000	21.0000	(61.818)	0	0	0
24/04/2009	£ / R 2009/06/12	17.50	Put	Currency Future	4,293.0000	4,381.0000	2.050	0	0	0
24/04/2009	£ / R 2009/06/12	16.55	Put	Currency Future	3,351.0000	3,432.0000	2.417	0	0	0
24/04/2009	£ / R 2009/06/12	18.70	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.30	Put	Currency Future	2,135.0000	2,201.0000	3.091	0	0	0
24/04/2009	£ / R 2009/06/12	15.55	Call	Currency Future	44.0000	13.0000	(70.455)	0	0	0
24/04/2009	£ / R 2009/06/12	15.85	Call	Currency Future	34.0000	7.0000	(79.412)	0	0	0
24/04/2009	£ / R 2009/06/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R 2009/06/12	16.55	Call	Currency Future	20.0000	2.0000	(90.000)	0	0	0
24/04/2009	£ / R 2009/06/12	18.70	Put	Currency Future	5,487.0000	5,581.0000	1.713	0	0	0
24/04/2009	£ / R 2009/06/12	13.80	Put	Currency Future	800.0000	890.0000	11.250	0	0	0
24/04/2009	£ / R 2009/06/12	15.10	Call	Currency Future	66.0000	30.0000	(54.545)	0	0	0
24/04/2009	£ / R 2009/06/12	15.55	Put	Currency Future	2,374.0000	2,444.0000	2.949	0	0	0
24/04/2009	£ / R 2009/06/12	19.15	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	16.70	Call	Currency Future	18.0000	1.0000	(94.444)	0	0	0
24/04/2009	£ / R 2009/06/12	19.90	Put	Currency Future	6,683.0000	6,781.0000	1.466	0	0	0
24/04/2009	£ / R 2009/06/12	19.10	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.30	Call	Currency Future	55.0000	21.0000	(61.818)	0	0	0
24/04/2009	£ / R 2009/06/12	19.00	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	16.90	Call	Currency Future	16.0000	1.0000	(93.750)	0	0	0
24/04/2009	£ / R 2009/06/12	18.40	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,686.0000	5,781.0000	1.671	0	0	0
24/04/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,994.0000	2,058.0000	3.210	0	0	0
24/04/2009	£ / R 2009/06/12	19.00	Put	Currency Future	5,786.0000	5,881.0000	1.642	0	0	0
24/04/2009	£ / R 2009/06/12	16.90	Put	Currency Future	3,697.0000	3,782.0000	2.299	0	0	0
24/04/2009	£ / R 2009/06/12	18.40	Put	Currency Future	5,188.0000	5,281.0000	1.793	0	0	0
24/04/2009	£ / R 2009/06/12	18.90	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,947.0000	2,010.0000	3.236	0	0	0
24/04/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,936.0000	6,031.0000	1.600	0	0	0
24/04/2009	£ / R 2009/06/12	17.35	Put	Currency Future	4,144.0000	4,231.0000	2.099	0	0	0
24/04/2009	£ / R 2009/06/12	19.90	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	19.20	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.55	Call	Currency Future	110.0000	73.0000	(33.636)	0	0	0
24/04/2009	£ / R 2009/06/12	14.80	Call	Currency Future	88.0000	49.0000	(44.318)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	26.0000	4.0000	(84.615)	0	0	0
24/04/2009	£ / R	2009/06/12	16.80	Call	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,441.0000	1,503.0000	4.303	0	0	0
24/04/2009	£ / R	2009/06/12	15.80	Call	Currency Future	35.0000	8.0000	(77.143)	0	0	0
24/04/2009	£ / R	2009/06/12	15.20	Call	Currency Future	60.0000	25.0000	(58.333)	0	0	0
24/04/2009	£ / R	2009/06/12	18.40	Put	Currency Future	5,188.0000	5,281.0000	1.793	0	0	0
24/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,006.0000	3,084.0000	2.595	0	0	0
24/04/2009	£ / R	2009/06/12	17.45	Call	Currency Future	12.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	13.75	Put	Currency Future	761.0000	850.0000	11.695	0	0	0
24/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	24.0000	3.0000	(87.500)	0	0	0
24/04/2009	£ / R	2009/06/12	15.20	Put	Currency Future	2,041.0000	2,106.0000	3.185	0	0	0
24/04/2009	£ / R	2009/06/12	18.40	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	7.45	Call	Currency Future	5,769.0000	5,669.0000	(1.733)	0	0	0
24/04/2009	£ / R	2009/06/12	16.20	Call	Currency Future	25.0000	4.0000	(84.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	13.75	Call	Currency Future	230.0000	220.0000	(4.348)	0	0	0
24/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,104.0000	3,184.0000	2.577	0	0	0
24/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,714.0000	1,776.0000	3.617	0	0	0
24/04/2009	£ / R	2009/06/12	17.80	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	13.60	Call	Currency Future	267.0000	252.0000	(5.618)	0	0	0
24/04/2009	£ / R	2009/06/12	16.15	Call	Currency Future	26.0000	4.0000	(84.615)	0	0	0
24/04/2009	£ / R	2009/06/12	18.65	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.05	Put	Currency Future	1,003.0000	1,081.0000	7.777	0	0	0
24/04/2009	£ / R	2009/06/12	18.35	Put	Currency Future	5,138.0000	5,231.0000	1.810	0	0	0
24/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,088.0000	1,162.0000	6.801	0	0	0
24/04/2009	£ / R	2009/06/12	17.50	Call	Currency Future	12.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,713.0000	2,787.0000	2.728	0	0	0
24/04/2009	£ / R	2009/06/12	7.90	Call	Currency Future	5,319.0000	5,219.0000	(1.880)	0	0	0
24/04/2009	£ / R	2009/06/12	18.55	Put	Currency Future	5,337.0000	5,431.0000	1.761	0	0	0
24/04/2009	£ / R	2009/06/12	18.35	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,713.0000	2,787.0000	2.728	0	0	0
24/04/2009	£ / R	2009/06/12	17.80	Put	Currency Future	4,591.0000	4,681.0000	1.960	0	0	0
24/04/2009	£ / R	2009/06/12	13.50	Call	Currency Future	296.0000	277.0000	(6.419)	0	0	0
24/04/2009	£ / R	2009/06/12	15.90	Call	Currency Future	32.0000	7.0000	(78.125)	0	0	0
24/04/2009	£ / R	2009/06/12	18.65	Put	Currency Future	5,437.0000	5,531.0000	1.729	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/06/12	15.55	Call	Currency Future	44.0000	13.0000	(70.455)	0	0	0
24/04/2009	£ / R	2009/06/12	15.35	Put	Currency Future	2,183.0000	2,250.0000	3.069	0	0	0
24/04/2009	£ / R	2009/06/12	16.75	Put	Currency Future	3,549.0000	3,632.0000	2.339	0	0	0
24/04/2009	£ / R	2009/06/12	14.30	Put	Currency Future	1,218.0000	1,286.0000	5.583	0	0	0
24/04/2009	£ / R	2009/06/12	16.10	Call	Currency Future	27.0000	4.0000	(85.185)	0	0	0
24/04/2009	£ / R	2009/06/12	9.40	Call	Currency Future	3,822.0000	3,719.0000	(2.695)	0	0	0
24/04/2009	£ / R	2009/06/12	18.85	Put	Currency Future	5,636.0000	5,731.0000	1.686	0	0	0
24/04/2009	£ / R	2009/06/12	14.80	Call	Currency Future	88.0000	49.0000	(44.318)	0	0	0
24/04/2009	£ / R	2009/06/12	18.25	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.45	Call	Currency Future	48.0000	16.0000	(66.667)	0	0	0
24/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,957.0000	3,035.0000	2.638	0	0	0
24/04/2009	£ / R	2009/06/12	13.60	Put	Currency Future	648.0000	733.0000	13.117	0	0	0
24/04/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,957.0000	3,035.0000	2.638	0	0	0
24/04/2009	£ / R	2009/06/12	10.90	Put	Currency Future	16.0000	1.0000	(93.750)	0	0	0
24/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.40	Call	Currency Future	50.0000	17.0000	(66.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,616.0000	2,689.0000	2.791	0	0	0
24/04/2009	£ / R	2009/06/12	16.75	Call	Currency Future	18.0000	1.0000	(94.444)	0	0	0
24/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,471.0000	2,542.0000	2.873	0	0	0
24/04/2009	£ / R	2009/06/12	12.40	Call	Currency Future	949.0000	835.0000	(12.013)	0	0	0
24/04/2009	£ / R	2009/06/12	18.55	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.40	Put	Currency Future	2,231.0000	2,298.0000	3.003	0	0	0
24/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,669.0000	1,730.0000	3.655	0	0	0
24/04/2009	£ / R	2009/06/12	15.45	Put	Currency Future	2,279.0000	2,347.0000	2.984	0	0	0
24/04/2009	£ / R	2009/06/12	16.45	Put	Currency Future	3,252.0000	3,333.0000	2.491	0	0	0
24/04/2009	£ / R	2009/06/12	14.30	Call	Currency Future	137.0000	106.0000	(22.628)	0	0	0
24/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	880.0000	965.0000	9.659	0	0	0
24/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,648.0000	3,732.0000	2.303	0	0	0
24/04/2009	£ / R	2009/06/12	10.90	Call	Currency Future	2,336.0000	2,221.0000	(4.923)	0	0	0
24/04/2009	£ / R	2009/06/12	18.45	Put	Currency Future	5,238.0000	5,331.0000	1.775	0	0	0
24/04/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,713.0000	2,787.0000	2.728	0	0	0
24/04/2009	£ / R	2009/06/12	15.60	Put	Currency Future	2,423.0000	2,493.0000	2.889	0	0	0
24/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
24/04/2009	£ / R	2009/06/12	16.35	Call	Currency Future	23.0000	3.0000	(86.957)	0	0	0
24/04/2009	£ / R	2009/06/12	12.40	Put	Currency Future	129.0000	116.0000	(10.078)	0	0	0
24/04/2009	£ / R	2009/06/12	18.45	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/06/12	15.80	Call	Currency Future	35.0000	8.0000	(77.143)	0	0	0
24/04/2009	£ / R 2009/06/12	14.20	Put	Currency Future	1,131.0000	1,203.0000	6.366	0	0	0
24/04/2009	£ / R 2009/06/12	16.10	Call	Currency Future	27.0000	4.0000	(85.185)	0	0	0
24/04/2009	£ / R 2009/06/12	16.85	Call	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	£ / R 2009/06/12	9.40	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	17.45	Put	Currency Future	4,243.0000	4,331.0000	2.074	0	0	0
24/04/2009	£ / R 2009/06/12	15.55	Put	Currency Future	2,374.0000	2,444.0000	2.949	0	0	0
24/04/2009	£ / R 2009/06/12	15.35	Call	Currency Future	52.0000	19.0000	(63.462)	0	0	0
24/04/2009	£ / R 2009/06/12	15.75	Call	Currency Future	37.0000	9.0000	(75.676)	0	0	0
24/04/2009	£ / R 2009/06/12	15.65	Call	Currency Future	40.0000	11.0000	(72.500)	0	0	0
24/04/2009	£ / R 2009/06/12	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R 2009/06/12	17.55	Call	Currency Future	12.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,616.0000	2,689.0000	2.791	0	0	0
24/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	32.0000	7.0000	(78.125)	0	0	0
24/04/2009	£ / R 2009/06/12	15.60	Put	Currency Future	2,423.0000	2,493.0000	2.889	0	0	0
24/04/2009	£ / R 2009/06/12	16.35	Put	Currency Future	3,154.0000	3,233.0000	2.505	0	0	0
24/04/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,342.0000	4,431.0000	2.050	0	0	0
24/04/2009	£ / R 2009/06/12	15.90	Call	Currency Future	32.0000	7.0000	(78.125)	0	0	0
24/04/2009	£ / R 2009/06/12	15.25	Call	Currency Future	57.0000	23.0000	(59.649)	0	0	0
24/04/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,908.0000	2,985.0000	2.648	0	0	0
24/04/2009	£ / R 2009/06/12	16.80	Put	Currency Future	3,598.0000	3,682.0000	2.335	0	0	0
24/04/2009	£ / R 2009/06/12	17.65	Call	Currency Future	11.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.55	Call	Currency Future	110.0000	73.0000	(33.636)	0	0	0
24/04/2009	£ / R 2009/06/12	16.45	Put	Currency Future	3,252.0000	3,333.0000	2.491	0	0	0
24/04/2009	£ / R 2009/06/12	13.95	Put	Currency Future	920.0000	1,003.0000	9.022	0	0	0
24/04/2009	£ / R 2009/06/12	16.20	Call	Currency Future	25.0000	4.0000	(84.000)	0	0	0
24/04/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,908.0000	2,985.0000	2.648	0	0	0
24/04/2009	£ / R 2009/06/12	17.65	Put	Currency Future	4,442.0000	4,531.0000	2.004	0	0	0
24/04/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,441.0000	1,503.0000	4.303	0	0	0
24/04/2009	£ / R 2009/06/12	14.20	Call	Currency Future	150.0000	122.0000	(18.667)	0	0	0
24/04/2009	£ / R 2009/06/12	15.65	Call	Currency Future	40.0000	11.0000	(72.500)	0	0	0
24/04/2009	£ / R 2009/06/12	15.95	Call	Currency Future	31.0000	6.0000	(80.645)	0	0	0
24/04/2009	£ / R 2009/06/12	17.95	Put	Currency Future	4,740.0000	4,831.0000	1.920	0	0	0
24/04/2009	£ / R 2009/06/12	15.25	Put	Currency Future	2,088.0000	2,153.0000	3.113	0	0	0
24/04/2009	£ / R 2009/06/12	15.70	Call	Currency Future	38.0000	10.0000	(73.684)	0	0	0
24/04/2009	£ / R 2009/06/12	13.50	Put	Currency Future	576.0000	658.0000	14.236	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
24/04/2009	£ / R	2009/06/12	16.30	Call	Currency Future	24.0000	3.0000	(87.500)	0	0	0
24/04/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,736.0000	5,831.0000	1.656	0	0	0
24/04/2009	£ / R	2009/06/12	16.45	Call	Currency Future	21.0000	2.0000	(90.476)	0	0	0
24/04/2009	£ / R	2009/06/12	13.95	Call	Currency Future	190.0000	172.0000	(9.474)	0	0	0
24/04/2009	£ / R	2009/06/12	15.60	Call	Currency Future	42.0000	12.0000	(71.429)	0	0	0
24/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,810.0000	2,886.0000	2.705	0	0	0
24/04/2009	£ / R	2009/06/12	13.35	Call	Currency Future	344.0000	320.0000	(6.977)	0	0	0
24/04/2009	£ / R	2009/06/12	18.95	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.85	Call	Currency Future	34.0000	7.0000	(79.412)	0	0	0
24/04/2009	£ / R	2009/06/12	14.15	Put	Currency Future	1,088.0000	1,162.0000	6.801	0	0	0
24/04/2009	£ / R	2009/06/12	14.15	Call	Currency Future	157.0000	131.0000	(16.561)	0	0	0
24/04/2009	£ / R	2009/06/12	16.50	Call	Currency Future	21.0000	2.0000	(90.476)	0	0	0
24/04/2009	£ / R	2009/06/12	13.80	Call	Currency Future	219.0000	210.0000	(4.110)	0	0	0
24/04/2009	£ / R	2009/06/12	16.30	Put	Currency Future	3,104.0000	3,184.0000	2.577	0	0	0
24/04/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,740.0000	4,831.0000	1.920	0	0	0
24/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,664.0000	2,738.0000	2.778	0	0	0
24/04/2009	£ / R	2009/06/12	15.70	Put	Currency Future	2,519.0000	2,591.0000	2.858	0	0	0
24/04/2009	£ / R	2009/06/12	16.60	Put	Currency Future	3,400.0000	3,482.0000	2.412	0	0	0
24/04/2009	£ / R	2009/06/12	17.85	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,532.0000	1,593.0000	3.982	0	0	0
24/04/2009	£ / R	2009/06/12	15.65	Put	Currency Future	2,471.0000	2,542.0000	2.873	0	0	0
24/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	281.0000	264.0000	(6.050)	0	0	0
24/04/2009	£ / R	2009/06/12	16.60	Call	Currency Future	20.0000	2.0000	(90.000)	0	0	0
24/04/2009	£ / R	2009/06/12	13.35	Put	Currency Future	475.0000	551.0000	16.000	0	0	0
24/04/2009	£ / R	2009/06/12	17.85	Put	Currency Future	4,641.0000	4,731.0000	1.939	0	0	0
24/04/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,669.0000	1,730.0000	3.655	0	0	0
24/04/2009	£ / R	2009/06/12	14.25	Call	Currency Future	143.0000	114.0000	(20.280)	0	0	0
24/04/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,486.0000	1,548.0000	4.172	0	0	0
24/04/2009	£ / R	2009/06/12	16.20	Put	Currency Future	3,006.0000	3,084.0000	2.595	0	0	0
24/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	612.0000	695.0000	13.562	0	0	0
24/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	30.0000	5.0000	(83.333)	0	0	0
24/04/2009	£ / R	2009/06/12	18.05	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.25	Put	Currency Future	1,174.0000	1,244.0000	5.963	0	0	0
24/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	101.0000	62.0000	(38.614)	0	0	0
24/04/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,810.0000	2,886.0000	2.705	0	0	0
24/04/2009	£ / R	2009/06/12	13.65	Call	Currency Future	254.0000	241.0000	(5.118)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/06/12	16.40	Put	Currency Future	3,203.0000	3,283.0000	2.498	0	0	0
24/04/2009	£ / R	2009/06/12	17.95	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,578.0000	1,638.0000	3.802	0	0	0
24/04/2009	£ / R	2009/06/12	14.65	Call	Currency Future	101.0000	62.0000	(38.614)	0	0	0
24/04/2009	£ / R	2009/06/12	14.50	Call	Currency Future	115.0000	78.0000	(32.174)	0	0	0
24/04/2009	£ / R	2009/06/12	15.75	Put	Currency Future	2,567.0000	2,640.0000	2.844	0	0	0
24/04/2009	£ / R	2009/06/12	13.85	Put	Currency Future	840.0000	927.0000	10.357	0	0	0
24/04/2009	£ / R	2009/06/12	16.85	Put	Currency Future	3,648.0000	3,732.0000	2.303	0	0	0
24/04/2009	£ / R	2009/06/12	18.15	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,714.0000	1,776.0000	3.617	0	0	0
24/04/2009	£ / R	2009/06/12	13.90	Put	Currency Future	880.0000	965.0000	9.659	0	0	0
24/04/2009	£ / R	2009/06/12	14.75	Call	Currency Future	92.0000	53.0000	(42.391)	0	0	0
24/04/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,664.0000	2,738.0000	2.778	0	0	0
24/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	131.0000	98.0000	(25.191)	0	0	0
24/04/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,762.0000	2,837.0000	2.715	0	0	0
24/04/2009	£ / R	2009/06/12	13.20	Call	Currency Future	401.0000	372.0000	(7.232)	0	0	0
24/04/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,840.0000	4,931.0000	1.880	0	0	0
24/04/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,532.0000	1,593.0000	3.982	0	0	0
24/04/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,395.0000	1,459.0000	4.588	0	0	0
24/04/2009	£ / R	2009/06/12	16.70	Call	Currency Future	18.0000	1.0000	(94.444)	0	0	0
24/04/2009	£ / R	2009/06/12	16.05	Call	Currency Future	29.0000	5.0000	(82.759)	0	0	0
24/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	327.0000	305.0000	(6.728)	0	0	0
24/04/2009	£ / R	2009/06/12	19.05	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	14.70	Call	Currency Future	97.0000	57.0000	(41.237)	0	0	0
24/04/2009	£ / R	2009/06/12	13.90	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
24/04/2009	£ / R	2009/06/12	14.60	Call	Currency Future	105.0000	67.0000	(36.190)	0	0	0
24/04/2009	£ / R	2009/06/12	16.70	Put	Currency Future	3,499.0000	3,582.0000	2.372	0	0	0
24/04/2009	£ / R	2009/06/12	13.65	Put	Currency Future	685.0000	771.0000	12.555	0	0	0
24/04/2009	£ / R	2009/06/12	16.40	Call	Currency Future	22.0000	2.0000	(90.909)	0	0	0
24/04/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,836.0000	5,931.0000	1.628	0	0	0
24/04/2009	£ / R	2009/06/12	13.70	Put	Currency Future	723.0000	811.0000	12.172	0	0	0
24/04/2009	£ / R	2009/06/12	14.85	Call	Currency Future	84.0000	45.0000	(46.429)	0	0	0
24/04/2009	£ / R	2009/06/12	14.00	Put	Currency Future	961.0000	1,042.0000	8.429	0	0	0
24/04/2009	£ / R	2009/06/12	14.35	Call	Currency Future	131.0000	98.0000	(25.191)	0	0	0
24/04/2009	£ / R	2009/06/12	16.00	Call	Currency Future	30.0000	5.0000	(83.333)	0	0	0
24/04/2009	£ / R	2009/06/12	14.35	Put	Currency Future	1,262.0000	1,329.0000	5.309	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,859.0000	2,936.0000	2.693	0	0	0
24/04/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,939.0000	5,031.0000	1.863	0	0	0
24/04/2009	£ / R 2009/06/12	16.60	Call	Currency Future	20.0000	2.0000	(90.000)	0	0	0
24/04/2009	£ / R 2009/06/12	13.80	Put	Currency Future	800.0000	890.0000	11.250	0	0	0
24/04/2009	£ / R 2009/06/12	16.85	Call	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	£ / R 2009/06/12	13.20	Put	Currency Future	382.0000	453.0000	18.586	0	0	0
24/04/2009	£ / R 2009/06/12	16.65	Put	Currency Future	3,450.0000	3,532.0000	2.377	0	0	0
24/04/2009	£ / R 2009/06/12	14.40	Call	Currency Future	125.0000	91.0000	(27.200)	0	0	0
24/04/2009	£ / R 2009/06/12	14.15	Call	Currency Future	157.0000	131.0000	(16.561)	0	0	0
24/04/2009	£ / R 2009/06/12	14.60	Call	Currency Future	105.0000	67.0000	(36.190)	0	0	0
24/04/2009	£ / R 2009/06/12	16.60	Put	Currency Future	3,400.0000	3,482.0000	2.412	0	0	0
24/04/2009	£ / R 2009/06/12	14.00	Call	Currency Future	181.0000	161.0000	(11.050)	0	0	0
24/04/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,486.0000	1,548.0000	4.172	0	0	0
24/04/2009	£ / R 2009/06/12	16.50	Put	Currency Future	3,301.0000	3,383.0000	2.484	0	0	0
24/04/2009	£ / R 2009/06/12	13.85	Call	Currency Future	209.0000	197.0000	(5.742)	0	0	0
24/04/2009	£ / R 2009/06/12	14.95	Call	Currency Future	76.0000	38.0000	(50.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.60	Call	Currency Future	42.0000	12.0000	(71.429)	0	0	0
24/04/2009	£ / R 2009/06/12	17.35	Call	Currency Future	13.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	16.40	Put	Currency Future	3,203.0000	3,283.0000	2.498	0	0	0
24/04/2009	£ / R 2009/06/12	16.35	Put	Currency Future	3,154.0000	3,233.0000	2.505	0	0	0
24/04/2009	£ / R 2009/06/12	13.40	Put	Currency Future	508.0000	586.0000	15.354	0	0	0
24/04/2009	£ / R 2009/06/12	16.35	Call	Currency Future	23.0000	3.0000	(86.957)	0	0	0
24/04/2009	£ / R 2009/06/12	16.40	Call	Currency Future	22.0000	2.0000	(90.909)	0	0	0
24/04/2009	£ / R 2009/06/12	14.45	Put	Currency Future	1,351.0000	1,415.0000	4.737	0	0	0
24/04/2009	£ / R 2009/06/12	17.15	Call	Currency Future	14.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,945.0000	4,031.0000	2.180	0	0	0
24/04/2009	£ / R 2009/06/12	16.65	Call	Currency Future	19.0000	1.0000	(94.737)	0	0	0
24/04/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,807.0000	1,869.0000	3.431	0	0	0
24/04/2009	£ / R 2009/06/12	17.05	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	£ / R 2009/06/12	17.35	Put	Currency Future	4,144.0000	4,231.0000	2.099	0	0	0
24/04/2009	£ / R 2009/06/12	14.90	Call	Currency Future	80.0000	41.0000	(48.750)	0	0	0
24/04/2009	£ / R 2009/06/12	13.85	Put	Currency Future	840.0000	927.0000	10.357	0	0	0
24/04/2009	£ / R 2009/06/12	17.35	Call	Currency Future	13.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,761.0000	1,822.0000	3.464	0	0	0
24/04/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,262.0000	1,329.0000	5.309	0	0	0
24/04/2009	£ / R 2009/06/12	19.35	Put	Currency Future	6,135.0000	6,231.0000	1.565	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/06/12	14.45	Call	Currency Future	120.0000	85.0000	(29.167)	0	0	0
24/04/2009	£ / R 2009/06/12	19.30	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,623.0000	1,684.0000	3.758	0	0	0
24/04/2009	£ / R 2009/06/12	19.35	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.05	Call	Currency Future	172.0000	151.0000	(12.209)	0	0	0
24/04/2009	£ / R 2009/06/12	18.90	Put	Currency Future	5,686.0000	5,781.0000	1.671	0	0	0
24/04/2009	£ / R 2009/06/12	15.10	Call	Currency Future	66.0000	30.0000	(54.545)	0	0	0
24/04/2009	£ / R 2009/06/12	14.05	Put	Currency Future	1,003.0000	1,081.0000	7.777	0	0	0
24/04/2009	£ / R 2009/06/12	19.55	Put	Currency Future	6,334.0000	6,431.0000	1.531	0	0	0
24/04/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,306.0000	1,372.0000	5.054	0	0	0
24/04/2009	£ / R 2009/06/12	13.85	Call	Currency Future	209.0000	197.0000	(5.742)	0	0	0
24/04/2009	£ / R 2009/06/12	19.55	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.05	Call	Currency Future	69.0000	32.0000	(53.623)	0	0	0
24/04/2009	£ / R 2009/06/12	13.70	Call	Currency Future	242.0000	230.0000	(4.959)	0	0	0
24/04/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,761.0000	1,822.0000	3.464	0	0	0
24/04/2009	£ / R 2009/06/12	18.90	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,900.0000	1,963.0000	3.316	0	0	0
24/04/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,846.0000	3,931.0000	2.210	0	0	0
24/04/2009	£ / R 2009/06/12	14.30	Put	Currency Future	1,218.0000	1,286.0000	5.583	0	0	0
24/04/2009	£ / R 2009/06/12	19.25	Put	Currency Future	6,035.0000	6,131.0000	1.591	0	0	0
24/04/2009	£ / R 2009/06/12	19.30	Put	Currency Future	6,085.0000	6,181.0000	1.578	0	0	0
24/04/2009	£ / R 2009/06/12	17.55	Call	Currency Future	12.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	14.30	Call	Currency Future	137.0000	106.0000	(22.628)	0	0	0
24/04/2009	£ / R 2009/06/12	17.55	Put	Currency Future	4,342.0000	4,431.0000	2.050	0	0	0
24/04/2009	£ / R 2009/06/12	14.90	Call	Currency Future	80.0000	41.0000	(48.750)	0	0	0
24/04/2009	£ / R 2009/06/12	19.25	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	19.05	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	19.40	Put	Currency Future	6,185.0000	6,281.0000	1.552	0	0	0
24/04/2009	£ / R 2009/06/12	19.40	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,836.0000	5,931.0000	1.628	0	0	0
24/04/2009	£ / R 2009/06/12	14.10	Put	Currency Future	1,045.0000	1,121.0000	7.273	0	0	0
24/04/2009	£ / R 2009/06/12	18.85	Put	Currency Future	5,636.0000	5,731.0000	1.686	0	0	0
24/04/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,995.0000	4,081.0000	2.153	0	0	0
24/04/2009	£ / R 2009/06/12	15.00	Call	Currency Future	73.0000	35.0000	(52.055)	0	0	0
24/04/2009	£ / R 2009/06/12	14.10	Call	Currency Future	165.0000	141.0000	(14.545)	0	0	0
24/04/2009	£ / R 2009/06/12	17.90	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/06/12	17.70	Put	Currency Future	4,492.0000	4,581.0000	1.981	0	0	0
24/04/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,853.0000	1,916.0000	3.400	0	0	0
24/04/2009	£ / R	2009/06/12	17.90	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,947.0000	2,010.0000	3.236	0	0	0
24/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,690.0000	4,781.0000	1.940	0	0	0
24/04/2009	£ / R	2009/06/12	17.70	Call	Currency Future	11.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.60	Put	Currency Future	4,392.0000	4,481.0000	2.026	0	0	0
24/04/2009	£ / R	2009/06/12	17.60	Call	Currency Future	11.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	18.85	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	13.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,193.0000	4,281.0000	2.099	0	0	0
24/04/2009	£ / R	2009/06/12	18.00	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,790.0000	4,881.0000	1.900	0	0	0
24/04/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,690.0000	4,781.0000	1.940	0	0	0
24/04/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,889.0000	4,981.0000	1.882	0	0	0
24/04/2009	£ / R	2009/06/12	18.10	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.40	Call	Currency Future	13.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.40	Put	Currency Future	4,193.0000	4,281.0000	2.099	0	0	0
24/04/2009	£ / R	2009/06/12	17.30	Call	Currency Future	13.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	19.45	Put	Currency Future	6,234.0000	6,331.0000	1.556	0	0	0
24/04/2009	£ / R	2009/06/12	17.30	Put	Currency Future	4,094.0000	4,181.0000	2.125	0	0	0
24/04/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,895.0000	3,981.0000	2.208	0	0	0
24/04/2009	£ / R	2009/06/12	17.20	Call	Currency Future	14.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	18.20	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	19.45	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/06/12	17.10	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,989.0000	5,081.0000	1.844	0	0	0
24/04/2009	£ / R	2009/06/12	13.25	Put	Currency Future	412.0000	484.0000	17.476	0	0	0
24/04/2009	£ / R	2009/06/12	13.25	Call	Currency Future	381.0000	354.0000	(7.087)	0	0	0
24/04/2009	£ / R	2009/06/12	13.55	Put	Currency Future	612.0000	695.0000	13.562	0	0	0
24/04/2009	£ / R	2009/06/12	13.55	Call	Currency Future	281.0000	264.0000	(6.050)	0	0	0
24/04/2009	£ / R	2009/06/12	13.30	Call	Currency Future	362.0000	336.0000	(7.182)	0	0	0
24/04/2009	£ / R	2009/06/12	13.30	Put	Currency Future	443.0000	517.0000	16.704	0	0	0
24/04/2009	£ / R	2009/06/12	13.40	Call	Currency Future	327.0000	305.0000	(6.728)	0	0	0
24/04/2009	£ / R	2009/06/12	13.40	Put	Currency Future	508.0000	586.0000	15.354	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/09/14			Currency Future	13.4186	13.3180	(0.750)	13.3900	13.3900	3,501
24/04/2009	£ / R	2009/09/14	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R	2009/09/14	11.10	Put	Currency Future	74.0000	56.0000	(24.324)	0	0	0
24/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	328.0000	237.0000	(27.744)	0	0	0
24/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	500.0000	458.0000	(8.400)	0	0	0
24/04/2009	£ / R	2009/09/14	8.90	Call	Currency Future	0.0000	4,418.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	8.10	Call	Currency Future	5,319.0000	5,218.0000	(1.899)	0	0	0
24/04/2009	£ / R	2009/09/14	16.05	Call	Currency Future	210.0000	105.0000	(50.000)	0	0	0
24/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	255.0000	153.0000	(40.000)	0	0	0
24/04/2009	£ / R	2009/09/14	19.65	Put	Currency Future	6,258.0000	6,335.0000	1.230	0	0	0
24/04/2009	£ / R	2009/09/14	13.95	Put	Currency Future	1,084.0000	1,152.0000	6.273	0	0	0
24/04/2009	£ / R	2009/09/14	7.40	Call	Currency Future	0.0000	5,918.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	9.60	Call	Currency Future	3,843.0000	3,721.0000	(3.175)	0	0	0
24/04/2009	£ / R	2009/09/14	15.90	Call	Currency Future	223.0000	119.0000	(46.637)	0	0	0
24/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,231.0000	1,290.0000	4.793	0	0	0
24/04/2009	£ / R	2009/09/14	9.60	Put	Currency Future	24.0000	3.0000	(87.500)	0	0	0
24/04/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,705.0000	2,701.0000	(0.148)	0	0	0
24/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	413.0000	345.0000	(16.465)	0	0	0
24/04/2009	£ / R	2009/09/14	11.10	Call	Currency Future	2,392.0000	2,274.0000	(4.933)	0	0	0
24/04/2009	£ / R	2009/09/14	16.00	Call	Currency Future	214.0000	110.0000	(48.598)	0	0	0
24/04/2009	£ / R	2009/09/14	13.65	Call	Currency Future	644.0000	605.0000	(6.056)	0	0	0
24/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,544.0000	1,577.0000	2.137	0	0	0
24/04/2009	£ / R	2009/09/14	8.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,615.0000	2,612.0000	(0.115)	0	0	0
24/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	443.0000	384.0000	(13.318)	0	0	0
24/04/2009	£ / R	2009/09/14	13.65	Put	Currency Future	875.0000	937.0000	7.086	0	0	0
24/04/2009	£ / R	2009/09/14	13.95	Call	Currency Future	552.0000	520.0000	(5.797)	0	0	0
24/04/2009	£ / R	2009/09/14	15.80	Call	Currency Future	233.0000	130.0000	(44.206)	0	0	0
24/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,424.0000	1,466.0000	2.949	0	0	0
24/04/2009	£ / R	2009/09/14	15.40	Put	Currency Future	2,260.0000	2,262.0000	0.088	0	0	0
24/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,436.0000	2,435.0000	(0.041)	0	0	0
24/04/2009	£ / R	2009/09/14	19.65	Call	Currency Future	27.0000	3.0000	(88.889)	0	0	0
24/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,194.0000	1,256.0000	5.193	0	0	0
24/04/2009	£ / R	2009/09/14	15.40	Call	Currency Future	278.0000	180.0000	(35.252)	0	0	0
24/04/2009	£ / R	2009/09/14	18.15	Put	Currency Future	4,812.0000	4,847.0000	0.727	0	0	0
24/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	292.0000	195.0000	(33.219)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/09/14	18.15	Call	Currency Future	81.0000	15.0000	(81.481)	0	0	0
24/04/2009	£ / R 2009/09/14	15.40	Put	Currency Future	2,260.0000	2,262.0000	0.088	0	0	0
24/04/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,796.0000	2,792.0000	(0.143)	0	0	0
24/04/2009	£ / R 2009/09/14	9.15	Call	Currency Future	4,286.0000	4,169.0000	(2.730)	0	0	0
24/04/2009	£ / R 2009/09/14	13.90	Put	Currency Future	1,048.0000	1,115.0000	6.393	0	0	0
24/04/2009	£ / R 2009/09/14	14.30	Call	Currency Future	465.0000	412.0000	(11.398)	0	0	0
24/04/2009	£ / R 2009/09/14	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R 2009/09/14	15.30	Put	Currency Future	2,173.0000	2,177.0000	0.184	0	0	0
24/04/2009	£ / R 2009/09/14	15.35	Call	Currency Future	285.0000	188.0000	(34.035)	0	0	0
24/04/2009	£ / R 2009/09/14	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,346.0000	1,394.0000	3.566	0	0	0
24/04/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,705.0000	2,701.0000	(0.148)	0	0	0
24/04/2009	£ / R 2009/09/14	15.90	Call	Currency Future	223.0000	119.0000	(46.637)	0	0	0
24/04/2009	£ / R 2009/09/14	9.15	Put	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	£ / R 2009/09/14	15.40	Call	Currency Future	278.0000	180.0000	(35.252)	0	0	0
24/04/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,841.0000	2,837.0000	(0.141)	0	0	0
24/04/2009	£ / R 2009/09/14	15.35	Put	Currency Future	2,216.0000	2,220.0000	0.181	0	0	0
24/04/2009	£ / R 2009/09/14	10.65	Call	Currency Future	2,822.0000	2,694.0000	(4.536)	0	0	0
24/04/2009	£ / R 2009/09/14	13.90	Call	Currency Future	566.0000	533.0000	(5.830)	0	0	0
24/04/2009	£ / R 2009/09/14	14.80	Call	Currency Future	368.0000	287.0000	(22.011)	0	0	0
24/04/2009	£ / R 2009/09/14	16.10	Call	Currency Future	205.0000	101.0000	(50.732)	0	0	0
24/04/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,615.0000	2,612.0000	(0.115)	0	0	0
24/04/2009	£ / R 2009/09/14	7.65	Call	Currency Future	5,769.0000	5,668.0000	(1.751)	0	0	0
24/04/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,750.0000	1,769.0000	1.086	0	0	0
24/04/2009	£ / R 2009/09/14	12.60	Call	Currency Future	1,154.0000	1,085.0000	(5.979)	0	0	0
24/04/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,392.0000	2,392.0000	-	0	0	0
24/04/2009	£ / R 2009/09/14	15.80	Call	Currency Future	233.0000	130.0000	(44.206)	0	0	0
24/04/2009	£ / R 2009/09/14	10.65	Put	Currency Future	53.0000	26.0000	(50.943)	0	0	0
24/04/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,887.0000	2,883.0000	(0.139)	0	0	0
24/04/2009	£ / R 2009/09/14	15.45	Call	Currency Future	272.0000	173.0000	(36.397)	0	0	0
24/04/2009	£ / R 2009/09/14	16.65	Put	Currency Future	3,394.0000	3,394.0000	-	0	0	0
24/04/2009	£ / R 2009/09/14	15.85	Call	Currency Future	228.0000	125.0000	(45.175)	0	0	0
24/04/2009	£ / R 2009/09/14	16.65	Call	Currency Future	162.0000	62.0000	(61.728)	0	0	0
24/04/2009	£ / R 2009/09/14	14.65	Call	Currency Future	394.0000	321.0000	(18.528)	0	0	0
24/04/2009	£ / R 2009/09/14	12.60	Put	Currency Future	335.0000	367.0000	9.552	0	0	0
24/04/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,660.0000	2,657.0000	(0.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	513.0000	474.0000	(7.602)	0	0	0
24/04/2009	£ / R	2009/09/14	14.15	Put	Currency Future	1,231.0000	1,290.0000	4.793	0	0	0
24/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	260.0000	160.0000	(38.462)	0	0	0
24/04/2009	£ / R	2009/09/14	12.15	Call	Currency Future	1,460.0000	1,397.0000	(4.315)	0	0	0
24/04/2009	£ / R	2009/09/14	17.10	Put	Currency Future	3,815.0000	3,823.0000	0.210	0	0	0
24/04/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,570.0000	2,567.0000	(0.117)	0	0	0
24/04/2009	£ / R	2009/09/14	12.15	Put	Currency Future	192.0000	229.0000	19.271	0	0	0
24/04/2009	£ / R	2009/09/14	14.00	Put	Currency Future	1,120.0000	1,189.0000	6.161	0	0	0
24/04/2009	£ / R	2009/09/14	15.75	Call	Currency Future	238.0000	135.0000	(43.277)	0	0	0
24/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	596.0000	560.0000	(6.040)	0	0	0
24/04/2009	£ / R	2009/09/14	14.15	Call	Currency Future	500.0000	458.0000	(8.400)	0	0	0
24/04/2009	£ / R	2009/09/14	14.00	Call	Currency Future	539.0000	507.0000	(5.937)	0	0	0
24/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,959.0000	1,969.0000	0.510	0	0	0
24/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	403.0000	333.0000	(17.370)	0	0	0
24/04/2009	£ / R	2009/09/14	15.55	Call	Currency Future	260.0000	160.0000	(38.462)	0	0	0
24/04/2009	£ / R	2009/09/14	14.55	Call	Currency Future	413.0000	345.0000	(16.465)	0	0	0
24/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	313.0000	220.0000	(29.712)	0	0	0
24/04/2009	£ / R	2009/09/14	15.55	Put	Currency Future	2,392.0000	2,392.0000	-	0	0	0
24/04/2009	£ / R	2009/09/14	15.50	Call	Currency Future	266.0000	166.0000	(37.594)	0	0	0
24/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,585.0000	1,615.0000	1.893	0	0	0
24/04/2009	£ / R	2009/09/14	15.95	Call	Currency Future	219.0000	114.0000	(47.945)	0	0	0
24/04/2009	£ / R	2009/09/14	15.05	Call	Currency Future	328.0000	237.0000	(27.744)	0	0	0
24/04/2009	£ / R	2009/09/14	18.60	Put	Currency Future	5,240.0000	5,291.0000	0.973	0	0	0
24/04/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,750.0000	2,746.0000	(0.145)	0	0	0
24/04/2009	£ / R	2009/09/14	15.50	Put	Currency Future	2,348.0000	2,348.0000	-	0	0	0
24/04/2009	£ / R	2009/09/14	13.80	Call	Currency Future	596.0000	560.0000	(6.040)	0	0	0
24/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,834.0000	1,848.0000	0.763	0	0	0
24/04/2009	£ / R	2009/09/14	15.65	Call	Currency Future	249.0000	147.0000	(40.964)	0	0	0
24/04/2009	£ / R	2009/09/14	14.60	Call	Currency Future	403.0000	333.0000	(17.370)	0	0	0
24/04/2009	£ / R	2009/09/14	20.10	Put	Currency Future	6,701.0000	6,784.0000	1.239	0	0	0
24/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	454.0000	398.0000	(12.335)	0	0	0
24/04/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,544.0000	1,577.0000	2.137	0	0	0
24/04/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,585.0000	1,615.0000	1.893	0	0	0
24/04/2009	£ / R	2009/09/14	20.10	Call	Currency Future	20.0000	2.0000	(90.000)	0	0	0
24/04/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,464.0000	1,503.0000	2.664	0	0	0
24/04/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,959.0000	1,969.0000	0.510	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/09/14	14.45	Call	Currency Future	433.0000	371.0000	(14.319)	0	0	0
24/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	977.0000	1,042.0000	6.653	0	0	0
24/04/2009	£ / R	2009/09/14	17.10	Call	Currency Future	133.0000	41.0000	(69.173)	0	0	0
24/04/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,525.0000	2,523.0000	(0.079)	0	0	0
24/04/2009	£ / R	2009/09/14	14.65	Call	Currency Future	394.0000	321.0000	(18.528)	0	0	0
24/04/2009	£ / R	2009/09/14	15.45	Put	Currency Future	2,304.0000	2,305.0000	0.043	0	0	0
24/04/2009	£ / R	2009/09/14	13.80	Put	Currency Future	977.0000	1,042.0000	6.653	0	0	0
24/04/2009	£ / R	2009/09/14	14.75	Call	Currency Future	377.0000	298.0000	(20.955)	0	0	0
24/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,626.0000	1,653.0000	1.661	0	0	0
24/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,385.0000	1,430.0000	3.249	0	0	0
24/04/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,626.0000	1,653.0000	1.661	0	0	0
24/04/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,708.0000	1,730.0000	1.288	0	0	0
24/04/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,480.0000	2,479.0000	(0.040)	0	0	0
24/04/2009	£ / R	2009/09/14	13.70	Call	Currency Future	627.0000	590.0000	(5.901)	0	0	0
24/04/2009	£ / R	2009/09/14	15.00	Call	Currency Future	336.0000	247.0000	(26.488)	0	0	0
24/04/2009	£ / R	2009/09/14	13.55	Call	Currency Future	678.0000	638.0000	(5.900)	0	0	0
24/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,044.0000	2,052.0000	0.391	0	0	0
24/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	320.0000	228.0000	(28.750)	0	0	0
24/04/2009	£ / R	2009/09/14	18.60	Call	Currency Future	59.0000	9.0000	(84.746)	0	0	0
24/04/2009	£ / R	2009/09/14	14.20	Call	Currency Future	488.0000	442.0000	(9.426)	0	0	0
24/04/2009	£ / R	2009/09/14	15.70	Call	Currency Future	244.0000	141.0000	(42.213)	0	0	0
24/04/2009	£ / R	2009/09/14	13.75	Call	Currency Future	612.0000	575.0000	(6.046)	0	0	0
24/04/2009	£ / R	2009/09/14	13.55	Put	Currency Future	810.0000	870.0000	7.407	0	0	0
24/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,001.0000	2,010.0000	0.450	0	0	0
24/04/2009	£ / R	2009/09/14	16.30	Call	Currency Future	189.0000	85.0000	(55.026)	0	0	0
24/04/2009	£ / R	2009/09/14	14.10	Call	Currency Future	513.0000	474.0000	(7.602)	0	0	0
24/04/2009	£ / R	2009/09/14	16.30	Put	Currency Future	3,071.0000	3,067.0000	(0.130)	0	0	0
24/04/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,917.0000	1,929.0000	0.626	0	0	0
24/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	842.0000	903.0000	7.245	0	0	0
24/04/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,424.0000	1,466.0000	2.949	0	0	0
24/04/2009	£ / R	2009/09/14	13.40	Put	Currency Future	715.0000	773.0000	8.112	0	0	0
24/04/2009	£ / R	2009/09/14	14.40	Call	Currency Future	443.0000	384.0000	(13.318)	0	0	0
24/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	352.0000	266.0000	(24.432)	0	0	0
24/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	525.0000	490.0000	(6.667)	0	0	0
24/04/2009	£ / R	2009/09/14	14.30	Call	Currency Future	465.0000	412.0000	(11.398)	0	0	0
24/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,157.0000	1,222.0000	5.618	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/09/14	15.35	Call	Currency Future	285.0000	188.0000	(34.035)	0	0	0
24/04/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,346.0000	1,394.0000	3.566	0	0	0
24/04/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,194.0000	1,256.0000	5.193	0	0	0
24/04/2009	£ / R	2009/09/14	14.95	Call	Currency Future	344.0000	256.0000	(25.581)	0	0	0
24/04/2009	£ / R	2009/09/14	14.50	Call	Currency Future	423.0000	358.0000	(15.366)	0	0	0
24/04/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,269.0000	1,324.0000	4.334	0	0	0
24/04/2009	£ / R	2009/09/14	13.75	Put	Currency Future	943.0000	1,007.0000	6.787	0	0	0
24/04/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,834.0000	1,848.0000	0.763	0	0	0
24/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	581.0000	546.0000	(6.024)	0	0	0
24/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	661.0000	621.0000	(6.051)	0	0	0
24/04/2009	£ / R	2009/09/14	14.80	Call	Currency Future	368.0000	287.0000	(22.011)	0	0	0
24/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,012.0000	1,078.0000	6.522	0	0	0
24/04/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,750.0000	1,769.0000	1.086	0	0	0
24/04/2009	£ / R	2009/09/14	14.05	Call	Currency Future	525.0000	490.0000	(6.667)	0	0	0
24/04/2009	£ / R	2009/09/14	14.90	Call	Currency Future	352.0000	266.0000	(24.432)	0	0	0
24/04/2009	£ / R	2009/09/14	14.05	Put	Currency Future	1,157.0000	1,222.0000	5.618	0	0	0
24/04/2009	£ / R	2009/09/14	13.40	Call	Currency Future	734.0000	691.0000	(5.858)	0	0	0
24/04/2009	£ / R	2009/09/14	15.30	Call	Currency Future	292.0000	195.0000	(33.219)	0	0	0
24/04/2009	£ / R	2009/09/14	15.30	Put	Currency Future	2,173.0000	2,177.0000	0.184	0	0	0
24/04/2009	£ / R	2009/09/14	13.70	Put	Currency Future	909.0000	972.0000	6.931	0	0	0
24/04/2009	£ / R	2009/09/14	14.70	Call	Currency Future	385.0000	309.0000	(19.740)	0	0	0
24/04/2009	£ / R	2009/09/14	10.40	Call	Currency Future	0.0000	2,934.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,875.0000	1,888.0000	0.693	0	0	0
24/04/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,308.0000	1,359.0000	3.899	0	0	0
24/04/2009	£ / R	2009/09/14	15.25	Call	Currency Future	298.0000	203.0000	(31.879)	0	0	0
24/04/2009	£ / R	2009/09/14	17.90	Put	Currency Future	0.0000	4,601.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	15.15	Call	Currency Future	313.0000	220.0000	(29.712)	0	0	0
24/04/2009	£ / R	2009/09/14	19.40	Call	Currency Future	0.0000	4.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	14.25	Call	Currency Future	476.0000	427.0000	(10.294)	0	0	0
24/04/2009	£ / R	2009/09/14	15.25	Put	Currency Future	2,130.0000	2,135.0000	0.235	0	0	0
24/04/2009	£ / R	2009/09/14	19.40	Put	Currency Future	0.0000	6,086.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	15.20	Call	Currency Future	305.0000	211.0000	(30.820)	0	0	0
24/04/2009	£ / R	2009/09/14	17.90	Call	Currency Future	0.0000	19.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	15.20	Put	Currency Future	2,087.0000	2,093.0000	0.287	0	0	0
24/04/2009	£ / R	2009/09/14	16.40	Put	Currency Future	0.0000	3,159.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,667.0000	1,691.0000	1.440	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/09/14	16.40	Call	Currency Future	0.0000	77.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	10.40	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	13.85	Put	Currency Future	1,012.0000	1,078.0000	6.522	0	0	0
24/04/2009	£ / R	2009/09/14	15.15	Put	Currency Future	2,044.0000	2,052.0000	0.391	0	0	0
24/04/2009	£ / R	2009/09/14	11.90	Call	Currency Future	0.0000	1,588.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	15.60	Put	Currency Future	2,436.0000	2,435.0000	(0.041)	0	0	0
24/04/2009	£ / R	2009/09/14	11.90	Put	Currency Future	0.0000	170.0000	100.000	0	0	0
24/04/2009	£ / R	2009/09/14	13.90	Call	Currency Future	566.0000	533.0000	(5.830)	0	0	0
24/04/2009	£ / R	2009/09/14	15.10	Call	Currency Future	320.0000	228.0000	(28.750)	0	0	0
24/04/2009	£ / R	2009/09/14	13.85	Call	Currency Future	581.0000	546.0000	(6.024)	0	0	0
24/04/2009	£ / R	2009/09/14	15.10	Put	Currency Future	2,001.0000	2,010.0000	0.450	0	0	0
24/04/2009	£ / R	2009/09/14	13.90	Put	Currency Future	1,048.0000	1,115.0000	6.393	0	0	0
24/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	360.0000	277.0000	(23.056)	0	0	0
24/04/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,504.0000	1,540.0000	2.394	0	0	0
24/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,791.0000	1,809.0000	1.005	0	0	0
24/04/2009	£ / R	2009/09/14	14.85	Call	Currency Future	360.0000	277.0000	(23.056)	0	0	0
24/04/2009	£ / R	2009/09/14	15.35	Put	Currency Future	2,216.0000	2,220.0000	0.181	0	0	0
24/04/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,791.0000	1,809.0000	1.005	0	0	0
24/04/2009	£ / R	2009/09/14	15.60	Call	Currency Future	255.0000	153.0000	(40.000)	0	0	0
24/04/2009	£ / R	2009/09/14	13.60	Put	Currency Future	842.0000	903.0000	7.245	0	0	0
24/04/2009	£ / R	2009/09/14	13.45	Put	Currency Future	746.0000	804.0000	7.775	0	0	0
24/04/2009	£ / R	2009/09/14	13.45	Call	Currency Future	715.0000	672.0000	(6.014)	0	0	0
24/04/2009	£ / R	2009/09/14	13.60	Call	Currency Future	661.0000	621.0000	(6.051)	0	0	0
24/04/2009	£ / R	2009/09/14	13.50	Call	Currency Future	696.0000	655.0000	(5.891)	0	0	0
24/04/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,385.0000	1,430.0000	3.249	0	0	0
24/04/2009	£ / R	2009/09/14	13.50	Put	Currency Future	778.0000	837.0000	7.584	0	0	0
24/04/2009	£ / R	2009/09/14	14.35	Call	Currency Future	454.0000	398.0000	(12.335)	0	0	0
24/04/2009	£ / R	2009/12/14			Currency Future	13.5905	13.4895	(0.743)	0.0000	0.0000	416
24/04/2009	£ / R	2009/12/14	14.55	Call	Currency Future	661.0000	598.0000	(9.531)	0	0	0
24/04/2009	£ / R	2009/12/14	13.85	Call	Currency Future	859.0000	816.0000	(5.006)	0	0	0
24/04/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,326.0000	1,388.0000	4.676	0	0	0
24/04/2009	£ / R	2009/12/14	14.15	Call	Currency Future	766.0000	728.0000	(4.961)	0	0	0
24/04/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,620.0000	1,658.0000	2.346	0	0	0
24/04/2009	£ / R	2009/12/14	14.75	Call	Currency Future	615.0000	538.0000	(12.520)	0	0	0
24/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,697.0000	1,728.0000	1.827	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/12/14	15.10	Call	Currency Future	546.0000	446.0000	(18.315)	0	0	0
24/04/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,974.0000	1,982.0000	0.405	0	0	0
24/04/2009	£ / R	2009/12/14	15.10	Put	Currency Future	2,055.0000	2,057.0000	0.097	0	0	0
24/04/2009	£ / R	2009/12/14	15.00	Call	Currency Future	564.0000	471.0000	(16.489)	0	0	0
24/04/2009	£ / R	2009/12/14	14.80	Call	Currency Future	605.0000	524.0000	(13.388)	0	0	0
24/04/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,736.0000	1,763.0000	1.555	0	0	0
24/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	796.0000	756.0000	(5.025)	0	0	0
24/04/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,814.0000	1,835.0000	1.158	0	0	0
24/04/2009	£ / R	2009/12/14	16.85	Call	Currency Future	310.0000	161.0000	(48.065)	0	0	0
24/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,255.0000	1,316.0000	4.861	0	0	0
24/04/2009	£ / R	2009/12/14	15.20	Call	Currency Future	527.0000	423.0000	(19.734)	0	0	0
24/04/2009	£ / R	2009/12/14	10.85	Put	Currency Future	87.0000	93.0000	6.897	0	0	0
24/04/2009	£ / R	2009/12/14	13.85	Put	Currency Future	1,118.0000	1,176.0000	5.188	0	0	0
24/04/2009	£ / R	2009/12/14	15.20	Put	Currency Future	2,136.0000	2,133.0000	(0.140)	0	0	0
24/04/2009	£ / R	2009/12/14	10.85	Call	Currency Future	2,827.0000	2,732.0000	(3.360)	0	0	0
24/04/2009	£ / R	2009/12/14	15.60	Call	Currency Future	459.0000	338.0000	(26.362)	0	0	0
24/04/2009	£ / R	2009/12/14	9.35	Put	Currency Future	37.0000	10.0000	(72.973)	0	0	0
24/04/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,775.0000	1,799.0000	1.352	0	0	0
24/04/2009	£ / R	2009/12/14	9.35	Call	Currency Future	4,277.0000	4,149.0000	(2.993)	0	0	0
24/04/2009	£ / R	2009/12/14	15.15	Call	Currency Future	536.0000	434.0000	(19.030)	0	0	0
24/04/2009	£ / R	2009/12/14	7.85	Put	Currency Future	14.0000	0.0000	(100.000)	0	0	0
24/04/2009	£ / R	2009/12/14	15.15	Put	Currency Future	2,096.0000	2,095.0000	(0.048)	0	0	0
24/04/2009	£ / R	2009/12/14	12.35	Call	Currency Future	1,592.0000	1,550.0000	(2.638)	0	0	0
24/04/2009	£ / R	2009/12/14	7.85	Call	Currency Future	5,754.0000	5,640.0000	(1.981)	0	0	0
24/04/2009	£ / R	2009/12/14	12.35	Put	Currency Future	351.0000	410.0000	16.809	0	0	0
24/04/2009	£ / R	2009/12/14	20.30	Call	Currency Future	104.0000	16.0000	(84.615)	0	0	0
24/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	638.0000	567.0000	(11.129)	0	0	0
24/04/2009	£ / R	2009/12/14	15.35	Put	Currency Future	2,259.0000	2,250.0000	(0.398)	0	0	0
24/04/2009	£ / R	2009/12/14	14.00	Call	Currency Future	811.0000	770.0000	(5.055)	0	0	0
24/04/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,469.0000	2,449.0000	(0.810)	0	0	0
24/04/2009	£ / R	2009/12/14	18.35	Call	Currency Future	198.0000	61.0000	(69.192)	0	0	0
24/04/2009	£ / R	2009/12/14	8.30	Call	Currency Future	5,310.0000	5,190.0000	(2.260)	0	0	0
24/04/2009	£ / R	2009/12/14	18.35	Put	Currency Future	4,958.0000	4,922.0000	(0.726)	0	0	0
24/04/2009	£ / R	2009/12/14	8.30	Put	Currency Future	19.0000	1.0000	(94.737)	0	0	0
24/04/2009	£ / R	2009/12/14	19.85	Call	Currency Future	126.0000	22.0000	(82.540)	0	0	0
24/04/2009	£ / R	2009/12/14	9.80	Call	Currency Future	3,836.0000	3,711.0000	(3.259)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/12/14	19.85	Put	Currency Future	6,385.0000	6,382.0000	(0.047)	0	0	0
24/04/2009	£ / R 2009/12/14	14.15	Call	Currency Future	766.0000	728.0000	(4.961)	0	0	0
24/04/2009	£ / R 2009/12/14	14.60	Call	Currency Future	649.0000	582.0000	(10.324)	0	0	0
24/04/2009	£ / R 2009/12/14	15.35	Call	Currency Future	500.0000	389.0000	(22.200)	0	0	0
24/04/2009	£ / R 2009/12/14	13.90	Put	Currency Future	1,152.0000	1,211.0000	5.122	0	0	0
24/04/2009	£ / R 2009/12/14	16.85	Put	Currency Future	3,569.0000	3,521.0000	(1.345)	0	0	0
24/04/2009	£ / R 2009/12/14	13.95	Call	Currency Future	826.0000	785.0000	(4.964)	0	0	0
24/04/2009	£ / R 2009/12/14	13.90	Call	Currency Future	843.0000	800.0000	(5.101)	0	0	0
24/04/2009	£ / R 2009/12/14	14.10	Call	Currency Future	781.0000	741.0000	(5.122)	0	0	0
24/04/2009	£ / R 2009/12/14	13.85	Call	Currency Future	859.0000	816.0000	(5.006)	0	0	0
24/04/2009	£ / R 2009/12/14	14.00	Put	Currency Future	1,220.0000	1,281.0000	5.000	0	0	0
24/04/2009	£ / R 2009/12/14	13.70	Put	Currency Future	1,020.0000	1,076.0000	5.490	0	0	0
24/04/2009	£ / R 2009/12/14	14.10	Put	Currency Future	1,290.0000	1,352.0000	4.806	0	0	0
24/04/2009	£ / R 2009/12/14	9.80	Put	Currency Future	46.0000	21.0000	(54.348)	0	0	0
24/04/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,434.0000	1,490.0000	3.905	0	0	0
24/04/2009	£ / R 2009/12/14	13.80	Put	Currency Future	1,085.0000	1,142.0000	5.253	0	0	0
24/04/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,659.0000	1,693.0000	2.049	0	0	0
24/04/2009	£ / R 2009/12/14	13.85	Put	Currency Future	1,118.0000	1,176.0000	5.188	0	0	0
24/04/2009	£ / R 2009/12/14	14.30	Call	Currency Future	724.0000	679.0000	(6.215)	0	0	0
24/04/2009	£ / R 2009/12/14	13.80	Call	Currency Future	876.0000	832.0000	(5.023)	0	0	0
24/04/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,361.0000	1,425.0000	4.702	0	0	0
24/04/2009	£ / R 2009/12/14	11.30	Call	Currency Future	2,425.0000	2,344.0000	(3.340)	0	0	0
24/04/2009	£ / R 2009/12/14	13.95	Put	Currency Future	1,186.0000	1,245.0000	4.975	0	0	0
24/04/2009	£ / R 2009/12/14	14.20	Call	Currency Future	752.0000	714.0000	(5.053)	0	0	0
24/04/2009	£ / R 2009/12/14	12.80	Call	Currency Future	1,324.0000	1,266.0000	(4.381)	0	0	0
24/04/2009	£ / R 2009/12/14	19.60	Put	Currency Future	0.0000	6,136.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	13.70	Call	Currency Future	911.0000	865.0000	(5.049)	0	0	0
24/04/2009	£ / R 2009/12/14	18.80	Put	Currency Future	5,383.0000	5,355.0000	(0.520)	0	0	0
24/04/2009	£ / R 2009/12/14	14.70	Call	Currency Future	626.0000	553.0000	(11.661)	0	0	0
24/04/2009	£ / R 2009/12/14	20.30	Put	Currency Future	6,813.0000	6,826.0000	0.191	0	0	0
24/04/2009	£ / R 2009/12/14	19.60	Call	Currency Future	0.0000	26.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	18.10	Put	Currency Future	0.0000	4,683.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,659.0000	1,693.0000	2.049	0	0	0
24/04/2009	£ / R 2009/12/14	14.90	Call	Currency Future	584.0000	497.0000	(14.897)	0	0	0
24/04/2009	£ / R 2009/12/14	18.80	Call	Currency Future	174.0000	45.0000	(74.138)	0	0	0
24/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,470.0000	1,523.0000	3.605	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R 2009/12/14	18.10	Call	Currency Future	0.0000	72.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	17.30	Put	Currency Future	3,979.0000	3,932.0000	(1.181)	0	0	0
24/04/2009	£ / R 2009/12/14	16.60	Put	Currency Future	0.0000	3,298.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	17.30	Call	Currency Future	269.0000	121.0000	(55.019)	0	0	0
24/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	711.0000	662.0000	(6.892)	0	0	0
24/04/2009	£ / R 2009/12/14	12.10	Call	Currency Future	0.0000	1,723.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	12.80	Put	Currency Future	533.0000	577.0000	8.255	0	0	0
24/04/2009	£ / R 2009/12/14	14.40	Call	Currency Future	698.0000	646.0000	(7.450)	0	0	0
24/04/2009	£ / R 2009/12/14	12.10	Put	Currency Future	0.0000	334.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	14.60	Call	Currency Future	649.0000	582.0000	(10.324)	0	0	0
24/04/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,894.0000	1,908.0000	0.739	0	0	0
24/04/2009	£ / R 2009/12/14	15.80	Call	Currency Future	430.0000	302.0000	(29.767)	0	0	0
24/04/2009	£ / R 2009/12/14	16.60	Call	Currency Future	0.0000	188.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	15.80	Put	Currency Future	2,639.0000	2,612.0000	(1.023)	0	0	0
24/04/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,507.0000	1,556.0000	3.251	0	0	0
24/04/2009	£ / R 2009/12/14	14.95	Put	Currency Future	1,934.0000	1,945.0000	0.569	0	0	0
24/04/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,854.0000	1,871.0000	0.917	0	0	0
24/04/2009	£ / R 2009/12/14	11.30	Put	Currency Future	134.0000	155.0000	15.672	0	0	0
24/04/2009	£ / R 2009/12/14	13.60	Put	Currency Future	957.0000	1,011.0000	5.643	0	0	0
24/04/2009	£ / R 2009/12/14	13.60	Call	Currency Future	947.0000	900.0000	(4.963)	0	0	0
24/04/2009	£ / R 2009/12/14	13.75	Put	Currency Future	1,052.0000	1,109.0000	5.418	0	0	0
24/04/2009	£ / R 2009/12/14	14.25	Call	Currency Future	738.0000	696.0000	(5.691)	0	0	0
24/04/2009	£ / R 2009/12/14	13.65	Call	Currency Future	929.0000	882.0000	(5.059)	0	0	0
24/04/2009	£ / R 2009/12/14	14.95	Call	Currency Future	574.0000	484.0000	(15.679)	0	0	0
24/04/2009	£ / R 2009/12/14	14.35	Call	Currency Future	711.0000	662.0000	(6.892)	0	0	0
24/04/2009	£ / R 2009/12/14	13.75	Call	Currency Future	893.0000	848.0000	(5.039)	0	0	0
24/04/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,470.0000	1,523.0000	3.605	0	0	0
24/04/2009	£ / R 2009/12/14	13.65	Put	Currency Future	988.0000	1,043.0000	5.567	0	0	0
24/04/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,620.0000	1,658.0000	2.346	0	0	0
24/04/2009	£ / R 2009/12/14	14.55	Call	Currency Future	661.0000	598.0000	(9.531)	0	0	0
24/04/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,326.0000	1,388.0000	4.676	0	0	0
24/04/2009	£ / R 2009/12/14	10.60	Put	Currency Future	0.0000	68.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	10.60	Call	Currency Future	0.0000	2,957.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,545.0000	1,590.0000	2.913	0	0	0
24/04/2009	£ / R 2009/12/14	9.10	Call	Currency Future	0.0000	4,395.0000	100.000	0	0	0
24/04/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,397.0000	1,457.0000	4.295	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2009/12/14	14.50	Call	Currency Future	673.0000	613.0000	(8.915)	0	0	0
24/04/2009	£ / R	2009/12/14	14.10	Call	Currency Future	781.0000	741.0000	(5.122)	0	0	0
24/04/2009	£ / R	2009/12/14	14.45	Call	Currency Future	685.0000	629.0000	(8.175)	0	0	0
24/04/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,290.0000	1,352.0000	4.806	0	0	0
24/04/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,582.0000	1,624.0000	2.655	0	0	0
24/04/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,255.0000	1,316.0000	4.861	0	0	0
24/04/2009	£ / R	2009/12/14	14.05	Call	Currency Future	796.0000	756.0000	(5.025)	0	0	0
24/04/2009	£ / R	2009/12/14	14.85	Call	Currency Future	594.0000	511.0000	(13.973)	0	0	0
24/04/2009	£ / R	2009/12/14	9.10	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
24/04/2009	£ / R	2009/12/14	7.60	Call	Currency Future	0.0000	5,890.0000	100.000	0	0	0
24/04/2009	£ / R	2009/12/14	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	£ / R	2009/12/14	14.65	Call	Currency Future	638.0000	567.0000	(11.129)	0	0	0
24/04/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,152.0000	1,211.0000	5.122	0	0	0
24/04/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,697.0000	1,728.0000	1.827	0	0	0
24/04/2009	£ / R	2009/12/14	15.05	Call	Currency Future	555.0000	459.0000	(17.297)	0	0	0
24/04/2009	£ / R	2009/12/14	15.05	Put	Currency Future	2,014.0000	2,019.0000	0.248	0	0	0
24/04/2009	£ / R	2009/12/14	14.40	Call	Currency Future	698.0000	646.0000	(7.450)	0	0	0
24/04/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,507.0000	1,556.0000	3.251	0	0	0
24/04/2009	£ / R	2009/12/14	13.90	Call	Currency Future	843.0000	800.0000	(5.101)	0	0	0
24/04/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,894.0000	1,908.0000	0.739	0	0	0
24/04/2009	£ / R	2009/12/14	14.90	Call	Currency Future	584.0000	497.0000	(14.897)	0	0	0
24/04/2009	£ / R	2010/06/14			Currency Future	13.8909	13.7905	(0.723)	0.0000	0.0000	0
24/04/2009	£ / R	2010/06/14	17.30	Call	Currency Future	604.0000	576.0000	(4.636)	0	0	0
24/04/2009	£ / R	2010/06/14	12.30	Call	Currency Future	2,108.0000	2,032.0000	(3.605)	0	0	0
24/04/2009	£ / R	2010/06/14	12.80	Call	Currency Future	1,824.0000	1,754.0000	(3.838)	0	0	0
24/04/2009	£ / R	2010/06/14	14.15	Call	Currency Future	1,265.0000	1,211.0000	(4.269)	0	0	0
24/04/2009	£ / R	2010/06/14	16.30	Put	Currency Future	3,160.0000	3,225.0000	2.057	0	0	0
24/04/2009	£ / R	2010/06/14	12.30	Put	Currency Future	517.0000	542.0000	4.836	0	0	0
24/04/2009	£ / R	2010/06/14	16.30	Call	Currency Future	751.0000	716.0000	(4.660)	0	0	0
24/04/2009	£ / R	2010/06/14	8.60	Call	Currency Future	5,340.0000	5,242.0000	(1.835)	0	0	0
24/04/2009	£ / R	2010/06/14	14.15	Put	Currency Future	1,524.0000	1,571.0000	3.084	0	0	0
24/04/2009	£ / R	2010/06/14	12.80	Put	Currency Future	733.0000	764.0000	4.229	0	0	0
24/04/2009	£ / R	2010/06/14	11.60	Call	Currency Future	2,610.0000	2,526.0000	(3.218)	0	0	0
24/04/2009	£ / R	2010/06/14	15.30	Call	Currency Future	944.0000	902.0000	(4.449)	0	0	0
24/04/2009	£ / R	2010/06/14	10.10	Call	Currency Future	3,899.0000	3,806.0000	(2.385)	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
24/04/2009	£ / R	2010/06/14	13.80	Call	Currency Future	1,388.0000	1,331.0000	(4.107)	0	0	0
24/04/2009	£ / R	2010/06/14	16.10	Put	Currency Future	2,994.0000	3,058.0000	2.138	0	0	0
24/04/2009	£ / R	2010/06/14	15.30	Put	Currency Future	2,354.0000	2,412.0000	2.464	0	0	0
24/04/2009	£ / R	2010/06/14	17.60	Call	Currency Future	566.0000	538.0000	(4.947)	0	0	0
24/04/2009	£ / R	2010/06/14	13.80	Put	Currency Future	1,298.0000	1,341.0000	3.313	0	0	0
24/04/2009	£ / R	2010/06/14	17.60	Put	Currency Future	4,275.0000	4,348.0000	1.708	0	0	0
24/04/2009	£ / R	2010/06/14	14.30	Put	Currency Future	1,625.0000	1,673.0000	2.954	0	0	0
24/04/2009	£ / R	2010/06/14	16.10	Call	Currency Future	784.0000	748.0000	(4.592)	0	0	0
24/04/2009	£ / R	2010/06/14	14.30	Call	Currency Future	1,216.0000	1,164.0000	(4.276)	0	0	0
24/04/2009	£ / R	2010/06/14	13.10	Put	Currency Future	887.0000	921.0000	3.833	0	0	0
24/04/2009	£ / R	2010/06/14	13.10	Call	Currency Future	1,677.0000	1,612.0000	(3.876)	0	0	0
24/04/2009	£ / R	2010/06/14	10.10	Put	Currency Future	108.0000	115.0000	6.481	0	0	0
24/04/2009	£ / R	2010/06/14	17.50	Call	Currency Future	578.0000	550.0000	(4.844)	0	0	11,194
24/04/2009	£ / R	2010/06/14	17.50	Put	Currency Future	4,187.0000	4,260.0000	1.743	0	0	0
24/04/2009	£ / R	2010/06/14	11.60	Put	Currency Future	319.0000	336.0000	5.329	0	0	0
24/04/2009	£ / R	2010/06/14	13.40	Call	Currency Future	1,545.0000	1,483.0000	(4.013)	0	0	11,194
24/04/2009	£ / R	2010/06/14	17.30	Put	Currency Future	4,014.0000	4,085.0000	1.769	0	0	0
24/04/2009	£ / R	2010/06/14	8.60	Put	Currency Future	49.0000	52.0000	6.122	0	0	0
24/04/2009	£ / R	2010/06/14	13.40	Put	Currency Future	1,054.0000	1,093.0000	3.700	0	0	0
24/04/2009	£ / R	2010/06/14	18.30	Call	Currency Future	488.0000	464.0000	(4.918)	0	0	0
24/04/2009	£ / R	2010/06/14	13.30	Call	Currency Future	1,588.0000	1,525.0000	(3.967)	0	0	0
24/04/2009	£ / R	2010/06/14	18.30	Put	Currency Future	4,897.0000	4,973.0000	1.552	0	0	0
24/04/2009	£ / R	2010/06/14	13.30	Put	Currency Future	997.0000	1,034.0000	3.711	0	0	0
24/04/2009	£ / R	2010/06/14	14.35	Call	Currency Future	1,200.0000	1,148.0000	(4.333)	0	0	0
24/04/2009	£ / R	2010/06/14	20.60	Call	Currency Future	287.0000	272.0000	(5.226)	0	0	0
24/04/2009	£ / R	2010/06/14	14.35	Put	Currency Future	1,659.0000	1,708.0000	2.954	0	0	0
24/04/2009	£ / R	2010/06/14	8.15	Call	Currency Future	5,782.0000	5,684.0000	(1.695)	0	0	0
24/04/2009	£ / R	2010/06/14	20.60	Put	Currency Future	6,996.0000	7,082.0000	1.229	0	0	0
24/04/2009	£ / R	2010/06/14	19.10	Call	Currency Future	412.0000	391.0000	(5.097)	0	0	0
24/04/2009	£ / R	2010/06/14	14.60	Call	Currency Future	1,124.0000	1,076.0000	(4.270)	0	0	0
24/04/2009	£ / R	2010/06/14	20.15	Put	Currency Future	6,586.0000	6,670.0000	1.275	0	0	0
24/04/2009	£ / R	2010/06/14	14.60	Put	Currency Future	1,833.0000	1,885.0000	2.837	0	0	0
24/04/2009	£ / R	2010/06/14	8.15	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
24/04/2009	£ / R	2010/06/14	17.15	Put	Currency Future	3,884.0000	3,955.0000	1.828	0	0	0
24/04/2009	£ / R	2010/06/14	17.15	Call	Currency Future	625.0000	596.0000	(4.640)	0	0	0
24/04/2009	£ / R	2010/06/14	18.65	Call	Currency Future	453.0000	430.0000	(5.077)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2010/06/14	14.00	Put	Currency Future	1,426.0000	1,471.0000	3.156	0	0	0
24/04/2009	£ / R	2010/06/14	20.15	Call	Currency Future	327.0000	310.0000	(5.199)	0	0	0
24/04/2009	£ / R	2010/06/14	18.65	Put	Currency Future	5,212.0000	5,290.0000	1.497	0	0	0
24/04/2009	£ / R	2010/06/14	7.90	Call	Currency Future	0.0000	5,929.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	15.65	Call	Currency Future	869.0000	830.0000	(4.488)	0	0	0
24/04/2009	£ / R	2010/06/14	15.65	Put	Currency Future	2,628.0000	2,689.0000	2.321	0	0	0
24/04/2009	£ / R	2010/06/14	9.65	Put	Currency Future	80.0000	85.0000	6.250	0	0	0
24/04/2009	£ / R	2010/06/14	11.15	Call	Currency Future	2,965.0000	2,877.0000	(2.968)	0	0	0
24/04/2009	£ / R	2010/06/14	14.00	Call	Currency Future	1,316.0000	1,262.0000	(4.103)	0	0	0
24/04/2009	£ / R	2010/06/14	11.15	Put	Currency Future	224.0000	237.0000	5.804	0	0	0
24/04/2009	£ / R	2010/06/14	12.65	Call	Currency Future	1,902.0000	1,831.0000	(3.733)	0	0	0
24/04/2009	£ / R	2010/06/14	12.65	Put	Currency Future	661.0000	690.0000	4.387	0	0	0
24/04/2009	£ / R	2010/06/14	9.65	Call	Currency Future	4,321.0000	4,225.0000	(2.222)	0	0	0
24/04/2009	£ / R	2010/06/14	7.90	Put	Currency Future	0.0000	39.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	9.40	Call	Currency Future	0.0000	4,461.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	19.10	Put	Currency Future	5,621.0000	5,701.0000	1.423	0	0	0
24/04/2009	£ / R	2010/06/14	9.40	Put	Currency Future	0.0000	71.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	10.90	Call	Currency Future	0.0000	3,082.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	12.40	Put	Currency Future	0.0000	576.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	13.95	Call	Currency Future	1,334.0000	1,279.0000	(4.123)	0	0	0
24/04/2009	£ / R	2010/06/14	12.40	Call	Currency Future	0.0000	1,967.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	10.90	Put	Currency Future	0.0000	191.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	15.40	Call	Currency Future	0.0000	881.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	15.40	Put	Currency Future	0.0000	2,490.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	16.90	Call	Currency Future	0.0000	631.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	13.95	Put	Currency Future	1,393.0000	1,438.0000	3.230	0	0	0
24/04/2009	£ / R	2010/06/14	13.90	Call	Currency Future	0.0000	1,296.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	18.40	Put	Currency Future	0.0000	5,064.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	16.35	Put	Currency Future	3,202.0000	3,268.0000	2.061	0	0	0
24/04/2009	£ / R	2010/06/14	14.10	Call	Currency Future	1,282.0000	1,228.0000	(4.212)	0	0	0
24/04/2009	£ / R	2010/06/14	18.40	Call	Currency Future	0.0000	454.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	12.35	Put	Currency Future	533.0000	559.0000	4.878	0	0	0
24/04/2009	£ / R	2010/06/14	16.90	Put	Currency Future	0.0000	3,740.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	15.35	Put	Currency Future	2,392.0000	2,451.0000	2.467	0	0	0
24/04/2009	£ / R	2010/06/14	14.10	Put	Currency Future	1,491.0000	1,537.0000	3.085	0	0	0
24/04/2009	£ / R	2010/06/14	16.35	Call	Currency Future	743.0000	708.0000	(4.711)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	£ / R	2010/06/14	13.90	Put	Currency Future	0.0000	1,406.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	18.35	Call	Currency Future	483.0000	459.0000	(4.969)	0	0	0
24/04/2009	£ / R	2010/06/14	17.35	Put	Currency Future	4,057.0000	4,129.0000	1.775	0	0	0
24/04/2009	£ / R	2010/06/14	17.35	Call	Currency Future	598.0000	569.0000	(4.849)	0	0	0
24/04/2009	£ / R	2010/06/14	12.35	Call	Currency Future	2,074.0000	1,999.0000	(3.616)	0	0	0
24/04/2009	£ / R	2010/06/14	13.85	Put	Currency Future	1,329.0000	1,373.0000	3.311	0	0	0
24/04/2009	£ / R	2010/06/14	15.35	Call	Currency Future	933.0000	891.0000	(4.502)	0	0	0
24/04/2009	£ / R	2010/06/14	13.35	Put	Currency Future	1,025.0000	1,063.0000	3.707	0	0	0
24/04/2009	£ / R	2010/06/14	13.85	Call	Currency Future	1,370.0000	1,314.0000	(4.088)	0	0	0
24/04/2009	£ / R	2010/06/14	12.85	Put	Currency Future	757.0000	789.0000	4.227	0	0	0
24/04/2009	£ / R	2010/06/14	12.85	Call	Currency Future	1,798.0000	1,730.0000	(3.782)	0	0	0
24/04/2009	£ / R	2010/06/14	18.35	Put	Currency Future	4,942.0000	5,018.0000	1.538	0	0	0
24/04/2009	£ / R	2010/06/14	13.35	Call	Currency Future	1,566.0000	1,504.0000	(3.959)	0	0	0
24/04/2009	£ / R	2010/06/14	19.90	Call	Currency Future	0.0000	333.0000	100.000	0	0	0
24/04/2009	£ / R	2010/06/14	19.90	Put	Currency Future	0.0000	6,443.0000	100.000	0	0	0
24/04/2009	€ / R	2009/06/12			Currency Future	11.7999	11.8150	0.128	11.8400	11.8400	22,565
24/04/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,134.0000	2,094.0000	(1.874)	0	0	0
24/04/2009	€ / R	2009/06/12	15.20	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R	2009/06/12	13.65	Call	Currency Future	45.0000	15.0000	(66.667)	0	0	0
24/04/2009	€ / R	2009/06/12	15.60	Put	Currency Future	3,805.0000	3,785.0000	(0.526)	0	0	0
24/04/2009	€ / R	2009/06/12	13.90	Call	Currency Future	33.0000	9.0000	(72.727)	0	0	0
24/04/2009	€ / R	2009/06/12	15.20	Put	Currency Future	3,408.0000	3,385.0000	(0.675)	0	0	0
24/04/2009	€ / R	2009/06/12	13.00	Put	Currency Future	1,291.0000	1,243.0000	(3.718)	0	0	0
24/04/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,660.0000	1,611.0000	(2.952)	0	0	0
24/04/2009	€ / R	2009/06/12	15.40	Put	Currency Future	3,606.0000	3,585.0000	(0.582)	0	0	0
24/04/2009	€ / R	2009/06/12	12.80	Call	Currency Future	112.0000	84.0000	(25.000)	0	0	0
24/04/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,800.0000	1,754.0000	(2.556)	0	0	0
24/04/2009	€ / R	2009/06/12	15.50	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R	2009/06/12	13.75	Call	Currency Future	40.0000	12.0000	(70.000)	0	0	0
24/04/2009	€ / R	2009/06/12	14.35	Call	Currency Future	20.0000	3.0000	(85.000)	0	0	0
24/04/2009	€ / R	2009/06/12	13.70	Call	Currency Future	42.0000	14.0000	(66.667)	0	0	0
24/04/2009	€ / R	2009/06/12	13.00	Call	Currency Future	91.0000	58.0000	(36.264)	0	0	0
24/04/2009	€ / R	2009/06/12	13.35	Put	Currency Future	1,614.0000	1,564.0000	(3.098)	0	0	0
24/04/2009	€ / R	2009/06/12	15.50	Put	Currency Future	3,706.0000	3,685.0000	(0.567)	0	0	0
24/04/2009	€ / R	2009/06/12	12.95	Call	Currency Future	96.0000	64.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	132.0000	110.0000	(16.667)	0	0	0
24/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	47.0000	17.0000	(63.830)	0	0	0
24/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	64.0000	29.0000	(54.688)	0	0	0
24/04/2009	€ / R 2009/06/12	15.60	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	982.0000	945.0000	(3.768)	0	0	0
24/04/2009	€ / R 2009/06/12	14.35	Put	Currency Future	2,570.0000	2,538.0000	(1.245)	0	0	0
24/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	101.0000	70.0000	(30.693)	0	0	0
24/04/2009	€ / R 2009/06/12	13.40	Call	Currency Future	60.0000	26.0000	(56.667)	0	0	0
24/04/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,278.0000	2,241.0000	(1.624)	0	0	0
24/04/2009	€ / R 2009/06/12	11.65	Put	Currency Future	282.0000	255.0000	(9.574)	0	0	0
24/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,327.0000	2,290.0000	(1.590)	0	0	0
24/04/2009	€ / R 2009/06/12	13.65	Call	Currency Future	45.0000	15.0000	(66.667)	0	0	0
24/04/2009	€ / R 2009/06/12	13.10	Call	Currency Future	82.0000	48.0000	(41.463)	0	0	0
24/04/2009	€ / R 2009/06/12	14.15	Call	Currency Future	25.0000	5.0000	(80.000)	0	0	0
24/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	582.0000	572.0000	(1.718)	0	0	0
24/04/2009	€ / R 2009/06/12	14.10	Call	Currency Future	27.0000	5.0000	(81.481)	0	0	0
24/04/2009	€ / R 2009/06/12	14.90	Call	Currency Future	11.0000	1.0000	(90.909)	0	0	0
24/04/2009	€ / R 2009/06/12	11.65	Call	Currency Future	432.0000	420.0000	(2.778)	0	0	0
24/04/2009	€ / R 2009/06/12	13.85	Call	Currency Future	35.0000	10.0000	(71.429)	0	0	0
24/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,201.0000	1,155.0000	(3.830)	0	0	0
24/04/2009	€ / R 2009/06/12	12.20	Call	Currency Future	219.0000	225.0000	2.740	0	0	0
24/04/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,942.0000	1,899.0000	(2.214)	0	0	0
24/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,013.0000	2,986.0000	(0.896)	0	0	0
24/04/2009	€ / R 2009/06/12	13.35	Call	Currency Future	64.0000	29.0000	(54.688)	0	0	0
24/04/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,990.0000	1,947.0000	(2.161)	0	0	0
24/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	38.0000	11.0000	(71.053)	0	0	0
24/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	13.0000	1.0000	(92.308)	0	0	0
24/04/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,614.0000	1,564.0000	(3.098)	0	0	0
24/04/2009	€ / R 2009/06/12	12.85	Call	Currency Future	106.0000	77.0000	(27.358)	0	0	0
24/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,038.0000	1,996.0000	(2.061)	0	0	0
24/04/2009	€ / R 2009/06/12	13.45	Call	Currency Future	56.0000	23.0000	(58.929)	0	0	0
24/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,895.0000	1,850.0000	(2.375)	0	0	0
24/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,156.0000	1,112.0000	(3.806)	0	0	0
24/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	24.0000	4.0000	(83.333)	0	0	0
24/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,111.0000	3,086.0000	(0.804)	0	0	0
24/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	139.0000	119.0000	(14.388)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/06/12	13.85	Put	Currency Future	2,086.0000	2,045.0000	(1.965)	0	0	0
24/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
24/04/2009	€ / R 2009/06/12	13.20	Call	Currency Future	74.0000	39.0000	(47.297)	0	0	0
24/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,336.0000	1,288.0000	(3.593)	0	0	0
24/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,424.0000	2,389.0000	(1.444)	0	0	0
24/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	67.0000	32.0000	(52.239)	0	0	0
24/04/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,112.0000	1,069.0000	(3.867)	0	0	0
24/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	50.0000	19.0000	(62.000)	0	0	0
24/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	329.0000	332.0000	0.912	0	0	0
24/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	734.0000	714.0000	(2.725)	0	0	0
24/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,507.0000	3,485.0000	(0.627)	0	0	0
24/04/2009	€ / R 2009/06/12	13.30	Put	Currency Future	1,568.0000	1,517.0000	(3.253)	0	0	0
24/04/2009	€ / R 2009/06/12	12.85	Put	Currency Future	1,156.0000	1,112.0000	(3.806)	0	0	0
24/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,375.0000	2,340.0000	(1.474)	0	0	0
24/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	379.0000	367.0000	(3.166)	0	0	0
24/04/2009	€ / R 2009/06/12	12.20	Put	Currency Future	619.0000	610.0000	(1.454)	0	0	0
24/04/2009	€ / R 2009/06/12	13.05	Call	Currency Future	86.0000	53.0000	(38.372)	0	0	0
24/04/2009	€ / R 2009/06/12	14.05	Call	Currency Future	28.0000	6.0000	(78.571)	0	0	0
24/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	774.0000	751.0000	(2.972)	0	0	0
24/04/2009	€ / R 2009/06/12	14.50	Put	Currency Future	2,717.0000	2,687.0000	(1.104)	0	0	0
24/04/2009	€ / R 2009/06/12	11.85	Put	Currency Future	379.0000	367.0000	(3.166)	0	0	0
24/04/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,707.0000	1,658.0000	(2.871)	0	0	0
24/04/2009	€ / R 2009/06/12	12.80	Put	Currency Future	1,112.0000	1,069.0000	(3.867)	0	0	0
24/04/2009	€ / R 2009/06/12	13.70	Call	Currency Future	42.0000	14.0000	(66.667)	0	0	0
24/04/2009	€ / R 2009/06/12	14.05	Put	Currency Future	2,278.0000	2,241.0000	(1.624)	0	0	0
24/04/2009	€ / R 2009/06/12	12.60	Put	Currency Future	939.0000	904.0000	(3.727)	0	0	0
24/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,847.0000	1,802.0000	(2.436)	0	0	0
24/04/2009	€ / R 2009/06/12	11.80	Put	Currency Future	349.0000	337.0000	(3.438)	0	0	0
24/04/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,895.0000	1,850.0000	(2.375)	0	0	0
24/04/2009	€ / R 2009/06/12	13.10	Put	Currency Future	1,382.0000	1,333.0000	(3.546)	0	0	0
24/04/2009	€ / R 2009/06/12	14.15	Put	Currency Future	2,375.0000	2,340.0000	(1.474)	0	0	0
24/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	174.0000	166.0000	(4.598)	0	0	0
24/04/2009	€ / R 2009/06/12	14.90	Put	Currency Future	3,111.0000	3,086.0000	(0.804)	0	0	0
24/04/2009	€ / R 2009/06/12	11.85	Call	Currency Future	329.0000	332.0000	0.912	0	0	0
24/04/2009	€ / R 2009/06/12	12.80	Call	Currency Future	112.0000	84.0000	(25.000)	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
24/04/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,428.0000	1,379.0000	(3.431)	0	0	0
24/04/2009	€ / R	2009/06/12	14.05	Call	Currency Future	28.0000	6.0000	(78.571)	0	0	0
24/04/2009	€ / R	2009/06/12	12.15	Call	Currency Future	232.0000	237.0000	2.155	0	0	0
24/04/2009	€ / R	2009/06/12	14.90	Call	Currency Future	11.0000	1.0000	(90.909)	0	0	0
24/04/2009	€ / R	2009/06/12	11.80	Call	Currency Future	349.0000	352.0000	0.860	0	0	0
24/04/2009	€ / R	2009/06/12	13.10	Call	Currency Future	82.0000	48.0000	(41.463)	0	0	0
24/04/2009	€ / R	2009/06/12	13.40	Put	Currency Future	1,660.0000	1,611.0000	(2.952)	0	0	0
24/04/2009	€ / R	2009/06/12	13.30	Put	Currency Future	1,568.0000	1,517.0000	(3.253)	0	0	0
24/04/2009	€ / R	2009/06/12	13.15	Call	Currency Future	78.0000	44.0000	(43.590)	0	0	0
24/04/2009	€ / R	2009/06/12	13.10	Put	Currency Future	1,382.0000	1,333.0000	(3.546)	0	0	0
24/04/2009	€ / R	2009/06/12	14.15	Call	Currency Future	25.0000	5.0000	(80.000)	0	0	0
24/04/2009	€ / R	2009/06/12	14.65	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,942.0000	1,899.0000	(2.214)	0	0	0
24/04/2009	€ / R	2009/06/12	12.85	Call	Currency Future	106.0000	77.0000	(27.358)	0	0	0
24/04/2009	€ / R	2009/06/12	15.40	Call	Currency Future	6.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R	2009/06/12	12.95	Put	Currency Future	1,246.0000	1,199.0000	(3.772)	0	0	0
24/04/2009	€ / R	2009/06/12	14.50	Call	Currency Future	17.0000	2.0000	(88.235)	0	0	0
24/04/2009	€ / R	2009/06/12	14.70	Put	Currency Future	2,914.0000	2,886.0000	(0.961)	0	0	0
24/04/2009	€ / R	2009/06/12	13.15	Put	Currency Future	1,428.0000	1,379.0000	(3.431)	0	0	0
24/04/2009	€ / R	2009/06/12	13.40	Call	Currency Future	60.0000	26.0000	(56.667)	0	0	0
24/04/2009	€ / R	2009/06/12	14.70	Call	Currency Future	14.0000	1.0000	(92.857)	0	0	0
24/04/2009	€ / R	2009/06/12	13.90	Call	Currency Future	33.0000	9.0000	(72.727)	0	0	0
24/04/2009	€ / R	2009/06/12	12.45	Call	Currency Future	164.0000	153.0000	(6.707)	0	0	0
24/04/2009	€ / R	2009/06/12	13.25	Call	Currency Future	71.0000	36.0000	(49.296)	0	0	0
24/04/2009	€ / R	2009/06/12	12.45	Put	Currency Future	814.0000	788.0000	(3.194)	0	0	0
24/04/2009	€ / R	2009/06/12	13.25	Put	Currency Future	1,521.0000	1,471.0000	(3.287)	0	0	0
24/04/2009	€ / R	2009/06/12	14.85	Call	Currency Future	12.0000	1.0000	(91.667)	0	0	0
24/04/2009	€ / R	2009/06/12	14.65	Put	Currency Future	2,865.0000	2,836.0000	(1.012)	0	0	0
24/04/2009	€ / R	2009/06/12	13.05	Call	Currency Future	86.0000	53.0000	(38.372)	0	0	0
24/04/2009	€ / R	2009/06/12	14.85	Put	Currency Future	3,062.0000	3,036.0000	(0.849)	0	0	0
24/04/2009	€ / R	2009/06/12	13.90	Put	Currency Future	2,134.0000	2,094.0000	(1.874)	0	0	0
24/04/2009	€ / R	2009/06/12	12.60	Put	Currency Future	939.0000	904.0000	(3.727)	0	0	0
24/04/2009	€ / R	2009/06/12	13.50	Call	Currency Future	53.0000	21.0000	(60.377)	0	0	0
24/04/2009	€ / R	2009/06/12	14.75	Put	Currency Future	2,963.0000	2,936.0000	(0.911)	0	0	0
24/04/2009	€ / R	2009/06/12	13.50	Put	Currency Future	1,753.0000	1,706.0000	(2.681)	0	0	0
24/04/2009	€ / R	2009/06/12	14.55	Put	Currency Future	2,766.0000	2,737.0000	(1.048)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/06/12	13.60	Call	Currency Future	47.0000	17.0000	(63.830)	0	0	0
24/04/2009	€ / R 2009/06/12	14.95	Call	Currency Future	11.0000	1.0000	(90.909)	0	0	0
24/04/2009	€ / R 2009/06/12	13.20	Put	Currency Future	1,474.0000	1,424.0000	(3.392)	0	0	0
24/04/2009	€ / R 2009/06/12	15.30	Call	Currency Future	7.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,800.0000	1,754.0000	(2.556)	0	0	0
24/04/2009	€ / R 2009/06/12	14.25	Call	Currency Future	23.0000	4.0000	(82.609)	0	0	0
24/04/2009	€ / R 2009/06/12	13.80	Put	Currency Future	2,038.0000	1,996.0000	(2.061)	0	0	0
24/04/2009	€ / R 2009/06/12	14.75	Call	Currency Future	13.0000	1.0000	(92.308)	0	0	0
24/04/2009	€ / R 2009/06/12	13.95	Call	Currency Future	32.0000	8.0000	(75.000)	0	0	0
24/04/2009	€ / R 2009/06/12	14.25	Put	Currency Future	2,473.0000	2,439.0000	(1.375)	0	0	0
24/04/2009	€ / R 2009/06/12	13.80	Call	Currency Future	38.0000	11.0000	(71.053)	0	0	0
24/04/2009	€ / R 2009/06/12	13.05	Put	Currency Future	1,336.0000	1,288.0000	(3.593)	0	0	0
24/04/2009	€ / R 2009/06/12	14.45	Put	Currency Future	2,668.0000	2,637.0000	(1.162)	0	0	0
24/04/2009	€ / R 2009/06/12	12.40	Put	Currency Future	774.0000	751.0000	(2.972)	0	0	0
24/04/2009	€ / R 2009/06/12	14.55	Call	Currency Future	16.0000	2.0000	(87.500)	0	0	0
24/04/2009	€ / R 2009/06/12	13.30	Call	Currency Future	67.0000	32.0000	(52.239)	0	0	0
24/04/2009	€ / R 2009/06/12	12.40	Call	Currency Future	174.0000	166.0000	(4.598)	0	0	0
24/04/2009	€ / R 2009/06/12	14.45	Call	Currency Future	18.0000	2.0000	(88.889)	0	0	0
24/04/2009	€ / R 2009/06/12	12.60	Call	Currency Future	139.0000	119.0000	(14.388)	0	0	0
24/04/2009	€ / R 2009/06/12	14.95	Put	Currency Future	3,161.0000	3,136.0000	(0.791)	0	0	0
24/04/2009	€ / R 2009/06/12	13.95	Put	Currency Future	2,182.0000	2,143.0000	(1.787)	0	0	0
24/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	21.0000	3.0000	(85.714)	0	0	0
24/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,521.0000	2,488.0000	(1.309)	0	0	0
24/04/2009	€ / R 2009/06/12	13.15	Call	Currency Future	78.0000	44.0000	(43.590)	0	0	0
24/04/2009	€ / R 2009/06/12	15.05	Put	Currency Future	3,260.0000	3,235.0000	(0.767)	0	0	0
24/04/2009	€ / R 2009/06/12	14.30	Call	Currency Future	21.0000	3.0000	(85.714)	0	0	0
24/04/2009	€ / R 2009/06/12	8.80	Call	Currency Future	0.0000	3,015.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,816.0000	2,786.0000	(1.065)	0	0	0
24/04/2009	€ / R 2009/06/12	14.10	Put	Currency Future	2,327.0000	2,290.0000	(1.590)	0	0	0
24/04/2009	€ / R 2009/06/12	12.70	Call	Currency Future	125.0000	101.0000	(19.200)	0	0	0
24/04/2009	€ / R 2009/06/12	11.95	Call	Currency Future	293.0000	296.0000	1.024	0	0	0
24/04/2009	€ / R 2009/06/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	€ / R 2009/06/12	14.10	Call	Currency Future	27.0000	5.0000	(81.481)	0	0	0
24/04/2009	€ / R 2009/06/12	14.20	Call	Currency Future	24.0000	4.0000	(83.333)	0	0	0
24/04/2009	€ / R 2009/06/12	8.80	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
24/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,619.0000	2,587.0000	(1.222)	0	0	0
24/04/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,847.0000	1,802.0000	(2.436)	0	0	0
24/04/2009	€ / R 2009/06/12	12.70	Put	Currency Future	1,025.0000	986.0000	(3.805)	0	0	0
24/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	246.0000	250.0000	1.626	0	0	0
24/04/2009	€ / R 2009/06/12	7.30	Call	Currency Future	0.0000	4,515.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	19.0000	2.0000	(89.474)	0	0	0
24/04/2009	€ / R 2009/06/12	14.20	Put	Currency Future	2,424.0000	2,389.0000	(1.444)	0	0	0
24/04/2009	€ / R 2009/06/12	5.80	Call	Currency Future	0.0000	6,015.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	14.30	Put	Currency Future	2,521.0000	2,488.0000	(1.309)	0	0	0
24/04/2009	€ / R 2009/06/12	14.00	Put	Currency Future	2,230.0000	2,192.0000	(1.704)	0	0	0
24/04/2009	€ / R 2009/06/12	12.35	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
24/04/2009	€ / R 2009/06/12	14.80	Call	Currency Future	13.0000	1.0000	(92.308)	0	0	0
24/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	897.0000	865.0000	(3.567)	0	0	0
24/04/2009	€ / R 2009/06/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/06/12	14.80	Put	Currency Future	3,013.0000	2,986.0000	(0.896)	0	0	0
24/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	261.0000	264.0000	1.149	0	0	0
24/04/2009	€ / R 2009/06/12	15.00	Call	Currency Future	10.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	14.00	Call	Currency Future	30.0000	7.0000	(76.667)	0	0	0
24/04/2009	€ / R 2009/06/12	12.75	Put	Currency Future	1,068.0000	1,027.0000	(3.839)	0	0	0
24/04/2009	€ / R 2009/06/12	10.30	Call	Currency Future	0.0000	1,521.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	15.00	Put	Currency Future	3,210.0000	3,185.0000	(0.779)	0	0	0
24/04/2009	€ / R 2009/06/12	13.55	Call	Currency Future	50.0000	19.0000	(62.000)	0	0	0
24/04/2009	€ / R 2009/06/12	12.75	Call	Currency Future	118.0000	92.0000	(22.034)	0	0	0
24/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	546.0000	535.0000	(2.015)	0	0	0
24/04/2009	€ / R 2009/06/12	16.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/06/12	14.60	Put	Currency Future	2,816.0000	2,786.0000	(1.065)	0	0	0
24/04/2009	€ / R 2009/06/12	12.65	Put	Currency Future	982.0000	945.0000	(3.768)	0	0	0
24/04/2009	€ / R 2009/06/12	11.95	Put	Currency Future	443.0000	431.0000	(2.709)	0	0	0
24/04/2009	€ / R 2009/06/12	14.60	Call	Currency Future	15.0000	1.0000	(93.333)	0	0	0
24/04/2009	€ / R 2009/06/12	12.65	Call	Currency Future	132.0000	110.0000	(16.667)	0	0	0
24/04/2009	€ / R 2009/06/12	12.25	Put	Currency Future	657.0000	644.0000	(1.979)	0	0	0
24/04/2009	€ / R 2009/06/12	15.05	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	12.50	Put	Currency Future	855.0000	826.0000	(3.392)	0	0	0
24/04/2009	€ / R 2009/06/12	12.25	Call	Currency Future	207.0000	209.0000	0.966	0	0	0
24/04/2009	€ / R 2009/06/12	10.30	Put	Currency Future	0.0000	6.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	14.40	Put	Currency Future	2,619.0000	2,587.0000	(1.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/06/12	12.50	Call	Currency Future	155.0000	141.0000	(9.032)	0	0	0
24/04/2009	€ / R 2009/06/12	15.10	Put	Currency Future	3,309.0000	3,285.0000	(0.725)	0	0	0
24/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
24/04/2009	€ / R 2009/06/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/06/12	15.10	Call	Currency Future	9.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	12.05	Call	Currency Future	261.0000	264.0000	1.149	0	0	0
24/04/2009	€ / R 2009/06/12	12.10	Put	Currency Future	546.0000	535.0000	(2.015)	0	0	0
24/04/2009	€ / R 2009/06/12	16.30	Put	Currency Future	0.0000	4,485.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	14.40	Call	Currency Future	19.0000	2.0000	(89.474)	0	0	0
24/04/2009	€ / R 2009/06/12	12.55	Put	Currency Future	897.0000	865.0000	(3.567)	0	0	0
24/04/2009	€ / R 2009/06/12	12.10	Call	Currency Future	246.0000	250.0000	1.626	0	0	0
24/04/2009	€ / R 2009/06/12	17.80	Put	Currency Future	0.0000	5,985.0000	100.000	0	0	0
24/04/2009	€ / R 2009/06/12	15.30	Put	Currency Future	3,507.0000	3,485.0000	(0.627)	0	0	0
24/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
24/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	695.0000	678.0000	(2.446)	0	0	0
24/04/2009	€ / R 2009/06/12	12.35	Put	Currency Future	734.0000	714.0000	(2.725)	0	0	0
24/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	511.0000	499.0000	(2.348)	0	0	0
24/04/2009	€ / R 2009/06/12	12.15	Put	Currency Future	582.0000	572.0000	(1.718)	0	0	0
24/04/2009	€ / R 2009/06/12	11.75	Call	Currency Future	376.0000	373.0000	(0.798)	0	0	0
24/04/2009	€ / R 2009/06/12	11.75	Put	Currency Future	326.0000	308.0000	(5.521)	0	0	0
24/04/2009	€ / R 2009/06/12	12.55	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
24/04/2009	€ / R 2009/06/12	12.00	Put	Currency Future	476.0000	465.0000	(2.311)	0	0	0
24/04/2009	€ / R 2009/06/12	12.00	Call	Currency Future	276.0000	280.0000	1.449	0	0	0
24/04/2009	€ / R 2009/06/12	11.90	Put	Currency Future	411.0000	398.0000	(3.163)	0	0	0
24/04/2009	€ / R 2009/06/12	12.30	Put	Currency Future	695.0000	678.0000	(2.446)	0	0	0
24/04/2009	€ / R 2009/06/12	11.90	Call	Currency Future	311.0000	313.0000	0.643	0	0	0
24/04/2009	€ / R 2009/06/12	12.90	Put	Currency Future	1,201.0000	1,155.0000	(3.830)	0	0	0
24/04/2009	€ / R 2009/06/12	12.15	Call	Currency Future	232.0000	237.0000	2.155	0	0	0
24/04/2009	€ / R 2009/06/12	12.30	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
24/04/2009	€ / R 2009/06/12	12.90	Call	Currency Future	101.0000	70.0000	(30.693)	0	0	0
24/04/2009	€ / R 2009/06/12	11.70	Put	Currency Future	303.0000	280.0000	(7.591)	0	0	0
24/04/2009	€ / R 2009/06/12	11.70	Call	Currency Future	403.0000	395.0000	(1.985)	0	0	0
24/04/2009	€ / R 2009/06/12	12.05	Put	Currency Future	511.0000	499.0000	(2.348)	0	0	0
24/04/2009	€ / R 2009/06/12	16.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/06/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/06/12	18.25	Put	Currency Future	6,450.0000	6,435.0000	(0.233)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R	2009/06/12	6.25	Call	Currency Future	5,550.0000	5,565.0000	0.270	0	0	0
24/04/2009	€ / R	2009/06/12	7.75	Call	Currency Future	4,050.0000	4,065.0000	0.370	0	0	0
24/04/2009	€ / R	2009/06/12	15.25	Put	Currency Future	3,458.0000	3,435.0000	(0.665)	0	0	0
24/04/2009	€ / R	2009/06/12	16.75	Put	Currency Future	4,951.0000	4,935.0000	(0.323)	0	0	0
24/04/2009	€ / R	2009/06/12	15.25	Call	Currency Future	8.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R	2009/06/12	10.75	Put	Currency Future	57.0000	30.0000	(47.368)	0	0	0
24/04/2009	€ / R	2009/06/12	10.75	Call	Currency Future	1,106.0000	1,095.0000	(0.995)	0	0	0
24/04/2009	€ / R	2009/06/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R	2009/06/12	9.25	Call	Currency Future	2,551.0000	2,565.0000	0.549	0	0	0
24/04/2009	€ / R	2009/06/12	9.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R	2009/06/12	6.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R	2009/06/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R	2009/06/12	7.40	Call	Currency Future	4,400.0000	4,415.0000	0.341	0	0	0
24/04/2009	€ / R	2009/06/12	5.90	Call	Currency Future	5,900.0000	5,915.0000	0.254	0	0	0
24/04/2009	€ / R	2009/06/12	5.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R	2009/06/12	8.90	Call	Currency Future	2,900.0000	2,915.0000	0.517	0	0	0
24/04/2009	€ / R	2009/06/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R	2009/06/12	16.40	Put	Currency Future	4,602.0000	4,585.0000	(0.369)	0	0	0
24/04/2009	€ / R	2009/06/12	16.40	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R	2009/06/12	10.40	Put	Currency Future	26.0000	9.0000	(65.385)	0	0	0
24/04/2009	€ / R	2009/06/12	8.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R	2009/06/12	10.40	Call	Currency Future	1,426.0000	1,424.0000	(0.140)	0	0	0
24/04/2009	€ / R	2009/06/12	17.90	Put	Currency Future	6,100.0000	6,085.0000	(0.246)	0	0	0
24/04/2009	€ / R	2009/09/14			Currency Future	11.9706	11.9874	0.140	0.0000	0.0000	2,117
24/04/2009	€ / R	2009/09/14	11.95	Call	Currency Future	0.0000	648.0000	100.000	0	0	0
24/04/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,892.0000	1,793.0000	(5.233)	0	0	0
24/04/2009	€ / R	2009/09/14	11.95	Put	Currency Future	0.0000	611.0000	100.000	0	0	0
24/04/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,637.0000	1,549.0000	(5.376)	0	0	0
24/04/2009	€ / R	2009/09/14	12.60	Put	Currency Future	1,072.0000	1,037.0000	(3.265)	0	0	0
24/04/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,511.0000	1,432.0000	(5.228)	0	0	0
24/04/2009	€ / R	2009/09/14	13.75	Call	Currency Future	241.0000	157.0000	(34.855)	0	0	0
24/04/2009	€ / R	2009/09/14	11.90	Put	Currency Future	595.0000	581.0000	(2.353)	0	0	0
24/04/2009	€ / R	2009/09/14	13.60	Call	Currency Future	263.0000	180.0000	(31.559)	0	0	0
24/04/2009	€ / R	2009/09/14	12.60	Call	Currency Future	443.0000	425.0000	(4.063)	0	0	0
24/04/2009	€ / R	2009/09/14	11.90	Call	Currency Future	665.0000	668.0000	0.451	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/09/14	13.45	Call	Currency Future	287.0000	207.0000	(27.875)	0	0	0
24/04/2009	€ / R 2009/09/14	13.75	Put	Currency Future	2,021.0000	1,919.0000	(5.047)	0	0	0
24/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,227.0000	1,174.0000	(4.319)	0	0	0
24/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,107.0000	2,005.0000	(4.841)	0	0	0
24/04/2009	€ / R 2009/09/14	12.75	Call	Currency Future	408.0000	377.0000	(7.598)	0	0	0
24/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	397.0000	362.0000	(8.816)	0	0	0
24/04/2009	€ / R 2009/09/14	12.55	Put	Currency Future	1,035.0000	1,004.0000	(2.995)	0	0	0
24/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,850.0000	1,751.0000	(5.351)	0	0	0
24/04/2009	€ / R 2009/09/14	12.05	Put	Currency Future	686.0000	672.0000	(2.041)	0	0	0
24/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	349.0000	293.0000	(16.046)	0	0	0
24/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	271.0000	189.0000	(30.258)	0	0	0
24/04/2009	€ / R 2009/09/14	12.00	Call	Currency Future	625.0000	629.0000	0.640	0	0	0
24/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,428.0000	1,356.0000	(5.042)	0	0	0
24/04/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,766.0000	1,669.0000	(5.493)	0	0	0
24/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	308.0000	236.0000	(23.377)	0	0	0
24/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	332.0000	269.0000	(18.976)	0	0	0
24/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	228.0000	142.0000	(37.719)	0	0	0
24/04/2009	€ / R 2009/09/14	13.30	Call	Currency Future	308.0000	236.0000	(23.377)	0	0	0
24/04/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,553.0000	1,470.0000	(5.344)	0	0	0
24/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	222.0000	136.0000	(38.739)	0	0	0
24/04/2009	€ / R 2009/09/14	12.05	Call	Currency Future	607.0000	610.0000	0.494	0	0	0
24/04/2009	€ / R 2009/09/14	13.20	Call	Currency Future	324.0000	258.0000	(20.370)	0	0	0
24/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	889.0000	873.0000	(1.800)	0	0	0
24/04/2009	€ / R 2009/09/14	13.15	Call	Currency Future	332.0000	269.0000	(18.976)	0	0	0
24/04/2009	€ / R 2009/09/14	12.00	Put	Currency Future	654.0000	641.0000	(1.988)	0	0	0
24/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	255.0000	172.0000	(32.549)	0	0	0
24/04/2009	€ / R 2009/09/14	12.55	Call	Currency Future	455.0000	442.0000	(2.857)	0	0	0
24/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,151.0000	2,048.0000	(4.788)	0	0	0
24/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,266.0000	1,210.0000	(4.423)	0	0	0
24/04/2009	€ / R 2009/09/14	13.70	Call	Currency Future	248.0000	164.0000	(33.871)	0	0	0
24/04/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,637.0000	1,549.0000	(5.376)	0	0	0
24/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	234.0000	149.0000	(36.325)	0	0	0
24/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	510.0000	510.0000	-	0	0	0
24/04/2009	€ / R 2009/09/14	13.90	Call	Currency Future	222.0000	136.0000	(38.739)	0	0	0
24/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	387.0000	347.0000	(10.336)	0	0	0
24/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	301.0000	226.0000	(24.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/09/14	14.60	Call	Currency Future	151.0000	67.0000	(55.629)	0	0	0
24/04/2009	€ / R 2009/09/14	13.50	Call	Currency Future	279.0000	197.0000	(29.391)	0	0	0
24/04/2009	€ / R 2009/09/14	12.35	Put	Currency Future	889.0000	873.0000	(1.800)	0	0	0
24/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,680.0000	1,589.0000	(5.417)	0	0	0
24/04/2009	€ / R 2009/09/14	14.50	Put	Currency Future	2,689.0000	2,587.0000	(3.793)	0	0	0
24/04/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,808.0000	1,710.0000	(5.420)	0	0	0
24/04/2009	€ / R 2009/09/14	12.75	Put	Currency Future	1,188.0000	1,139.0000	(4.125)	0	0	0
24/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,064.0000	1,962.0000	(4.942)	0	0	0
24/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,327.0000	2,224.0000	(4.426)	0	0	0
24/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,723.0000	1,629.0000	(5.456)	0	0	0
24/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	589.0000	592.0000	0.509	0	0	0
24/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	198.0000	112.0000	(43.434)	0	0	0
24/04/2009	€ / R 2009/09/14	14.10	Call	Currency Future	198.0000	112.0000	(43.434)	0	0	0
24/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,935.0000	1,835.0000	(5.168)	0	0	0
24/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	572.0000	574.0000	0.350	0	0	0
24/04/2009	€ / R 2009/09/14	13.00	Call	Currency Future	358.0000	306.0000	(14.525)	0	0	0
24/04/2009	€ / R 2009/09/14	14.10	Put	Currency Future	2,327.0000	2,224.0000	(4.426)	0	0	0
24/04/2009	€ / R 2009/09/14	12.85	Put	Currency Future	1,266.0000	1,210.0000	(4.423)	0	0	0
24/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	294.0000	216.0000	(26.531)	0	0	0
24/04/2009	€ / R 2009/09/14	12.35	Call	Currency Future	510.0000	510.0000	-	0	0	0
24/04/2009	€ / R 2009/09/14	12.60	Call	Currency Future	443.0000	425.0000	(4.063)	0	0	0
24/04/2009	€ / R 2009/09/14	13.90	Put	Currency Future	2,151.0000	2,048.0000	(4.788)	0	0	0
24/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	177.0000	92.0000	(48.023)	0	0	0
24/04/2009	€ / R 2009/09/14	13.15	Put	Currency Future	1,511.0000	1,432.0000	(5.228)	0	0	0
24/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	751.0000	737.0000	(1.864)	0	0	0
24/04/2009	€ / R 2009/09/14	12.60	Put	Currency Future	1,072.0000	1,037.0000	(3.265)	0	0	0
24/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	168.0000	83.0000	(50.595)	0	0	0
24/04/2009	€ / R 2009/09/14	5.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,781.0000	2,680.0000	(3.632)	0	0	0
24/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	718.0000	704.0000	(1.950)	0	0	0
24/04/2009	€ / R 2009/09/14	13.35	Call	Currency Future	301.0000	226.0000	(24.917)	0	0	0
24/04/2009	€ / R 2009/09/14	5.95	Call	Currency Future	0.0000	6,037.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	14.50	Call	Currency Future	159.0000	75.0000	(52.830)	0	0	0
24/04/2009	€ / R 2009/09/14	12.20	Put	Currency Future	785.0000	770.0000	(1.911)	0	0	0
24/04/2009	€ / R 2009/09/14	13.00	Put	Currency Future	1,387.0000	1,319.0000	(4.903)	0	0	0
24/04/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,680.0000	1,589.0000	(5.417)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/09/14	7.45	Call	Currency Future	0.0000	4,537.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,598.0000	2,495.0000	(3.965)	0	0	0
24/04/2009	€ / R 2009/09/14	13.95	Call	Currency Future	215.0000	129.0000	(40.000)	0	0	0
24/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,110.0000	1,071.0000	(3.514)	0	0	0
24/04/2009	€ / R 2009/09/14	10.45	Call	Currency Future	0.0000	1,634.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,507.0000	2,404.0000	(4.108)	0	0	0
24/04/2009	€ / R 2009/09/14	18.40	Put	Currency Future	6,443.0000	6,413.0000	(0.466)	0	0	0
24/04/2009	€ / R 2009/09/14	13.95	Put	Currency Future	2,195.0000	2,092.0000	(4.692)	0	0	0
24/04/2009	€ / R 2009/09/14	8.95	Call	Currency Future	0.0000	3,042.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	18.40	Call	Currency Future	13.0000	1.0000	(92.308)	0	0	0
24/04/2009	€ / R 2009/09/14	14.85	Put	Currency Future	3,012.0000	2,914.0000	(3.254)	0	0	0
24/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	431.0000	408.0000	(5.336)	0	0	0
24/04/2009	€ / R 2009/09/14	17.95	Put	Currency Future	0.0000	5,964.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	16.90	Put	Currency Future	4,963.0000	4,917.0000	(0.927)	0	0	0
24/04/2009	€ / R 2009/09/14	12.65	Call	Currency Future	431.0000	408.0000	(5.336)	0	0	0
24/04/2009	€ / R 2009/09/14	12.65	Put	Currency Future	1,110.0000	1,071.0000	(3.514)	0	0	0
24/04/2009	€ / R 2009/09/14	12.15	Put	Currency Future	751.0000	737.0000	(1.864)	0	0	0
24/04/2009	€ / R 2009/09/14	14.85	Call	Currency Future	133.0000	52.0000	(60.902)	0	0	0
24/04/2009	€ / R 2009/09/14	12.15	Call	Currency Future	572.0000	574.0000	0.350	0	0	0
24/04/2009	€ / R 2009/09/14	17.95	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	14.25	Put	Currency Future	2,462.0000	2,359.0000	(4.184)	0	0	0
24/04/2009	€ / R 2009/09/14	16.45	Put	Currency Future	0.0000	4,471.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,306.0000	1,246.0000	(4.594)	0	0	0
24/04/2009	€ / R 2009/09/14	14.00	Call	Currency Future	209.0000	123.0000	(41.148)	0	0	0
24/04/2009	€ / R 2009/09/14	16.45	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	12.95	Put	Currency Future	1,347.0000	1,282.0000	(4.826)	0	0	0
24/04/2009	€ / R 2009/09/14	12.20	Call	Currency Future	556.0000	557.0000	0.180	0	0	0
24/04/2009	€ / R 2009/09/14	13.40	Call	Currency Future	294.0000	216.0000	(26.531)	0	0	0
24/04/2009	€ / R 2009/09/14	14.95	Put	Currency Future	0.0000	3,009.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	12.85	Call	Currency Future	387.0000	347.0000	(10.336)	0	0	0
24/04/2009	€ / R 2009/09/14	8.95	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	12.95	Call	Currency Future	367.0000	319.0000	(13.079)	0	0	0
24/04/2009	€ / R 2009/09/14	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	377.0000	333.0000	(11.671)	0	0	0
24/04/2009	€ / R 2009/09/14	16.90	Call	Currency Future	34.0000	5.0000	(85.294)	0	0	0
24/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	340.0000	281.0000	(17.353)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/09/14	13.10	Call	Currency Future	340.0000	281.0000	(17.353)	0	0	0
24/04/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,978.0000	1,877.0000	(5.106)	0	0	0
24/04/2009	€ / R 2009/09/14	14.95	Call	Currency Future	0.0000	46.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,470.0000	1,394.0000	(5.170)	0	0	0
24/04/2009	€ / R 2009/09/14	13.25	Call	Currency Future	316.0000	247.0000	(21.835)	0	0	0
24/04/2009	€ / R 2009/09/14	10.45	Put	Currency Future	0.0000	96.0000	100.000	0	0	0
24/04/2009	€ / R 2009/09/14	13.85	Put	Currency Future	2,107.0000	2,005.0000	(4.841)	0	0	0
24/04/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,470.0000	1,394.0000	(5.170)	0	0	0
24/04/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,723.0000	1,629.0000	(5.456)	0	0	0
24/04/2009	€ / R 2009/09/14	13.85	Call	Currency Future	228.0000	142.0000	(37.719)	0	0	0
24/04/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,595.0000	1,509.0000	(5.392)	0	0	0
24/04/2009	€ / R 2009/09/14	14.25	Call	Currency Future	182.0000	96.0000	(47.253)	0	0	0
24/04/2009	€ / R 2009/09/14	14.20	Call	Currency Future	187.0000	101.0000	(45.989)	0	0	0
24/04/2009	€ / R 2009/09/14	14.20	Put	Currency Future	2,417.0000	2,314.0000	(4.261)	0	0	0
24/04/2009	€ / R 2009/09/14	13.80	Call	Currency Future	234.0000	149.0000	(36.325)	0	0	0
24/04/2009	€ / R 2009/09/14	12.50	Call	Currency Future	468.0000	459.0000	(1.923)	0	0	0
24/04/2009	€ / R 2009/09/14	14.00	Put	Currency Future	2,239.0000	2,136.0000	(4.600)	0	0	0
24/04/2009	€ / R 2009/09/14	12.40	Call	Currency Future	495.0000	496.0000	0.202	0	0	0
24/04/2009	€ / R 2009/09/14	13.80	Put	Currency Future	2,064.0000	1,962.0000	(4.942)	0	0	0
24/04/2009	€ / R 2009/09/14	12.40	Put	Currency Future	925.0000	908.0000	(1.838)	0	0	0
24/04/2009	€ / R 2009/09/14	12.50	Put	Currency Future	998.0000	972.0000	(2.605)	0	0	0
24/04/2009	€ / R 2009/09/14	12.25	Put	Currency Future	819.0000	804.0000	(1.832)	0	0	0
24/04/2009	€ / R 2009/09/14	12.10	Put	Currency Future	718.0000	704.0000	(1.950)	0	0	0
24/04/2009	€ / R 2009/09/14	12.45	Put	Currency Future	961.0000	940.0000	(2.185)	0	0	0
24/04/2009	€ / R 2009/09/14	12.45	Call	Currency Future	482.0000	477.0000	(1.037)	0	0	0
24/04/2009	€ / R 2009/09/14	12.30	Call	Currency Future	524.0000	525.0000	0.191	0	0	0
24/04/2009	€ / R 2009/09/14	12.30	Put	Currency Future	854.0000	838.0000	(1.874)	0	0	0
24/04/2009	€ / R 2009/09/14	12.10	Call	Currency Future	589.0000	592.0000	0.509	0	0	0
24/04/2009	€ / R 2009/09/14	12.25	Call	Currency Future	540.0000	541.0000	0.185	0	0	0
24/04/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,935.0000	1,835.0000	(5.168)	0	0	0
24/04/2009	€ / R 2009/09/14	14.05	Call	Currency Future	204.0000	117.0000	(42.647)	0	0	0
24/04/2009	€ / R 2009/09/14	14.05	Put	Currency Future	2,283.0000	2,180.0000	(4.512)	0	0	0
24/04/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,850.0000	1,751.0000	(5.351)	0	0	0
24/04/2009	€ / R 2009/09/14	12.90	Call	Currency Future	377.0000	333.0000	(11.671)	0	0	0
24/04/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,428.0000	1,356.0000	(5.042)	0	0	0
24/04/2009	€ / R 2009/09/14	14.15	Call	Currency Future	193.0000	106.0000	(45.078)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/09/14	13.05	Call	Currency Future	349.0000	293.0000	(16.046)	0	0	0
24/04/2009	€ / R 2009/09/14	12.90	Put	Currency Future	1,306.0000	1,246.0000	(4.594)	0	0	0
24/04/2009	€ / R 2009/09/14	13.55	Call	Currency Future	271.0000	189.0000	(30.258)	0	0	0
24/04/2009	€ / R 2009/09/14	14.15	Put	Currency Future	2,372.0000	2,269.0000	(4.342)	0	0	0
24/04/2009	€ / R 2009/09/14	13.65	Call	Currency Future	255.0000	172.0000	(32.549)	0	0	0
24/04/2009	€ / R 2009/09/14	10.90	Put	Currency Future	170.0000	184.0000	8.235	0	0	0
24/04/2009	€ / R 2009/09/14	9.40	Put	Currency Future	29.0000	13.0000	(55.172)	0	0	0
24/04/2009	€ / R 2009/09/14	9.40	Call	Currency Future	2,599.0000	2,600.0000	0.038	0	0	0
24/04/2009	€ / R 2009/09/14	6.40	Call	Currency Future	5,571.0000	5,587.0000	0.287	0	0	0
24/04/2009	€ / R 2009/09/14	7.90	Call	Currency Future	4,075.0000	4,088.0000	0.319	0	0	0
24/04/2009	€ / R 2009/09/14	7.90	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/09/14	10.90	Call	Currency Future	1,241.0000	1,271.0000	2.417	0	0	0
24/04/2009	€ / R 2009/09/14	6.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/09/14	15.40	Call	Currency Future	92.0000	28.0000	(69.565)	0	0	0
24/04/2009	€ / R 2009/09/14	15.40	Put	Currency Future	3,522.0000	3,441.0000	(2.300)	0	0	0
24/04/2009	€ / R 2009/09/14	12.70	Call	Currency Future	419.0000	392.0000	(6.444)	0	0	0
24/04/2009	€ / R 2009/09/14	12.70	Put	Currency Future	1,149.0000	1,105.0000	(3.829)	0	0	0
24/04/2009	€ / R 2009/09/14	12.80	Call	Currency Future	397.0000	362.0000	(8.816)	0	0	0
24/04/2009	€ / R 2009/09/14	14.40	Put	Currency Future	2,598.0000	2,495.0000	(3.965)	0	0	0
24/04/2009	€ / R 2009/09/14	14.30	Put	Currency Future	2,507.0000	2,404.0000	(4.108)	0	0	0
24/04/2009	€ / R 2009/09/14	13.60	Call	Currency Future	263.0000	180.0000	(31.559)	0	0	0
24/04/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,892.0000	1,793.0000	(5.233)	0	0	0
24/04/2009	€ / R 2009/09/14	14.30	Call	Currency Future	177.0000	92.0000	(48.023)	0	0	0
24/04/2009	€ / R 2009/09/14	14.40	Call	Currency Future	168.0000	83.0000	(50.595)	0	0	0
24/04/2009	€ / R 2009/09/14	12.80	Put	Currency Future	1,227.0000	1,174.0000	(4.319)	0	0	0
24/04/2009	€ / R 2009/09/14	6.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	€ / R 2009/09/14	6.10	Call	Currency Future	5,871.0000	5,887.0000	0.273	0	0	0
24/04/2009	€ / R 2009/09/14	9.10	Put	Currency Future	22.0000	6.0000	(72.727)	0	0	0
24/04/2009	€ / R 2009/09/14	9.10	Call	Currency Future	2,892.0000	2,894.0000	0.069	0	0	0
24/04/2009	€ / R 2009/09/14	7.60	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	€ / R 2009/09/14	10.60	Call	Currency Future	1,471.0000	1,508.0000	2.515	0	0	0
24/04/2009	€ / R 2009/09/14	10.60	Put	Currency Future	100.0000	121.0000	21.000	0	0	0
24/04/2009	€ / R 2009/09/14	15.10	Call	Currency Future	114.0000	39.0000	(65.789)	0	0	0
24/04/2009	€ / R 2009/09/14	15.10	Put	Currency Future	3,243.0000	3,152.0000	(2.806)	0	0	0
24/04/2009	€ / R 2009/09/14	18.10	Put	Currency Future	6,146.0000	6,114.0000	(0.521)	0	0	0
24/04/2009	€ / R 2009/09/14	18.10	Call	Currency Future	17.0000	1.0000	(94.118)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/09/14	16.60	Call	Currency Future	40.0000	7.0000	(82.500)	0	0	0
24/04/2009	€ / R 2009/09/14	16.60	Put	Currency Future	4,670.0000	4,619.0000	(1.092)	0	0	0
24/04/2009	€ / R 2009/09/14	7.60	Call	Currency Future	4,373.0000	4,387.0000	0.320	0	0	0
24/04/2009	€ / R 2009/12/14			Currency Future	12.1210	12.1388	0.147	0.0000	0.0000	509
24/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	501.0000	432.0000	(13.772)	0	0	0
24/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	381.0000	276.0000	(27.559)	0	0	0
24/04/2009	€ / R 2009/12/14	11.65	Put	Currency Future	576.0000	557.0000	(3.299)	0	0	0
24/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	491.0000	419.0000	(14.664)	0	0	0
24/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	456.0000	370.0000	(18.860)	0	0	0
24/04/2009	€ / R 2009/12/14	10.60	Call	Currency Future	0.0000	1,752.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.85	Call	Currency Future	611.0000	585.0000	(4.255)	0	0	0
24/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,730.0000	1,644.0000	(4.971)	0	0	0
24/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,183.0000	2,066.0000	(5.360)	0	0	0
24/04/2009	€ / R 2009/12/14	14.65	Call	Currency Future	304.0000	183.0000	(39.803)	0	0	0
24/04/2009	€ / R 2009/12/14	13.25	Put	Currency Future	1,649.0000	1,571.0000	(4.730)	0	0	0
24/04/2009	€ / R 2009/12/14	18.10	Put	Currency Future	0.0000	5,973.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.10	Put	Currency Future	0.0000	810.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	13.10	Call	Currency Future	552.0000	504.0000	(8.696)	0	0	0
24/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,770.0000	1,680.0000	(5.085)	0	0	0
24/04/2009	€ / R 2009/12/14	13.25	Call	Currency Future	520.0000	460.0000	(11.538)	0	0	0
24/04/2009	€ / R 2009/12/14	18.10	Call	Currency Future	0.0000	12.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	13.70	Call	Currency Future	438.0000	347.0000	(20.776)	0	0	0
24/04/2009	€ / R 2009/12/14	12.15	Put	Currency Future	853.0000	840.0000	(1.524)	0	0	0
24/04/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,531.0000	1,465.0000	(4.311)	0	0	0
24/04/2009	€ / R 2009/12/14	16.60	Put	Currency Future	0.0000	4,504.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.50	Call	Currency Future	707.0000	710.0000	0.424	0	0	0
24/04/2009	€ / R 2009/12/14	12.15	Call	Currency Future	824.0000	829.0000	0.607	0	0	0
24/04/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,377.0000	1,329.0000	(3.486)	0	0	0
24/04/2009	€ / R 2009/12/14	14.65	Put	Currency Future	2,833.0000	2,694.0000	(4.906)	0	0	0
24/04/2009	€ / R 2009/12/14	16.60	Call	Currency Future	0.0000	42.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.90	Call	Currency Future	598.0000	568.0000	(5.017)	0	0	0
24/04/2009	€ / R 2009/12/14	13.70	Put	Currency Future	2,017.0000	1,908.0000	(5.404)	0	0	0
24/04/2009	€ / R 2009/12/14	12.10	Call	Currency Future	0.0000	849.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	11.65	Call	Currency Future	1,047.0000	1,046.0000	(0.096)	0	0	0
24/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	412.0000	315.0000	(23.544)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/12/14	10.60	Put	Currency Future	0.0000	213.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.90	Call	Currency Future	598.0000	568.0000	(5.017)	0	0	0
24/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	738.0000	741.0000	0.407	0	0	0
24/04/2009	€ / R 2009/12/14	12.80	Put	Currency Future	1,302.0000	1,263.0000	(2.995)	0	0	0
24/04/2009	€ / R 2009/12/14	15.10	Call	Currency Future	0.0000	133.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,492.0000	1,430.0000	(4.155)	0	0	0
24/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	404.0000	304.0000	(24.752)	0	0	0
24/04/2009	€ / R 2009/12/14	11.15	Call	Currency Future	1,326.0000	1,355.0000	2.187	0	0	0
24/04/2009	€ / R 2009/12/14	12.80	Call	Currency Future	623.0000	602.0000	(3.371)	0	0	0
24/04/2009	€ / R 2009/12/14	15.10	Put	Currency Future	0.0000	3,094.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	563.0000	519.0000	(7.815)	0	0	0
24/04/2009	€ / R 2009/12/14	12.20	Put	Currency Future	885.0000	872.0000	(1.469)	0	0	0
24/04/2009	€ / R 2009/12/14	13.60	Call	Currency Future	456.0000	370.0000	(18.860)	0	0	0
24/04/2009	€ / R 2009/12/14	12.35	Put	Currency Future	984.0000	969.0000	(1.524)	0	0	0
24/04/2009	€ / R 2009/12/14	9.10	Put	Currency Future	0.0000	27.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.90	Put	Currency Future	1,377.0000	1,329.0000	(3.486)	0	0	0
24/04/2009	€ / R 2009/12/14	12.20	Call	Currency Future	806.0000	811.0000	0.620	0	0	12,295
24/04/2009	€ / R 2009/12/14	12.95	Put	Currency Future	1,415.0000	1,362.0000	(3.746)	0	0	0
24/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	664.0000	656.0000	(1.205)	0	0	0
24/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,141.0000	2,026.0000	(5.371)	0	0	0
24/04/2009	€ / R 2009/12/14	9.10	Call	Currency Future	0.0000	3,066.0000	100.000	0	0	0
24/04/2009	€ / R 2009/12/14	12.85	Put	Currency Future	1,340.0000	1,296.0000	(3.284)	0	0	0
24/04/2009	€ / R 2009/12/14	14.10	Call	Currency Future	374.0000	267.0000	(28.610)	0	0	0
24/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,193.0000	1,168.0000	(2.096)	0	0	0
24/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,935.0000	1,831.0000	(5.375)	0	0	0
24/04/2009	€ / R 2009/12/14	12.35	Call	Currency Future	755.0000	758.0000	0.397	0	0	0
24/04/2009	€ / R 2009/12/14	14.10	Put	Currency Future	2,353.0000	2,228.0000	(5.312)	0	0	0
24/04/2009	€ / R 2009/12/14	12.95	Call	Currency Future	586.0000	551.0000	(5.973)	0	0	0
24/04/2009	€ / R 2009/12/14	12.50	Put	Currency Future	1,086.0000	1,071.0000	(1.381)	0	0	0
24/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,310.0000	2,187.0000	(5.325)	0	0	0
24/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,157.0000	1,136.0000	(1.815)	0	0	0
24/04/2009	€ / R 2009/12/14	12.70	Put	Currency Future	1,229.0000	1,199.0000	(2.441)	0	0	0
24/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	465.0000	382.0000	(17.849)	0	0	0
24/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	510.0000	446.0000	(12.549)	0	0	0
24/04/2009	€ / R 2009/12/14	14.85	Put	Currency Future	3,012.0000	2,870.0000	(4.714)	0	0	0
24/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	447.0000	358.0000	(19.911)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,894.0000	1,793.0000	(5.333)	0	0	0
24/04/2009	€ / R 2009/12/14	14.85	Call	Currency Future	283.0000	159.0000	(43.816)	0	0	0
24/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,976.0000	1,869.0000	(5.415)	0	0	0
24/04/2009	€ / R 2009/12/14	13.95	Put	Currency Future	2,225.0000	2,106.0000	(5.348)	0	0	0
24/04/2009	€ / R 2009/12/14	13.50	Call	Currency Future	473.0000	394.0000	(16.702)	0	0	0
24/04/2009	€ / R 2009/12/14	14.05	Call	Currency Future	381.0000	276.0000	(27.559)	0	0	0
24/04/2009	€ / R 2009/12/14	11.15	Put	Currency Future	355.0000	366.0000	3.099	0	0	0
24/04/2009	€ / R 2009/12/14	12.75	Call	Currency Future	636.0000	620.0000	(2.516)	0	0	0
24/04/2009	€ / R 2009/12/14	13.35	Call	Currency Future	501.0000	432.0000	(13.772)	0	0	0
24/04/2009	€ / R 2009/12/14	14.05	Put	Currency Future	2,310.0000	2,187.0000	(5.325)	0	0	0
24/04/2009	€ / R 2009/12/14	12.75	Put	Currency Future	1,265.0000	1,231.0000	(2.688)	0	0	0
24/04/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,730.0000	1,644.0000	(4.971)	0	0	0
24/04/2009	€ / R 2009/12/14	15.55	Call	Currency Future	218.0000	95.0000	(56.422)	0	0	0
24/04/2009	€ / R 2009/12/14	14.15	Call	Currency Future	366.0000	258.0000	(29.508)	0	0	0
24/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,689.0000	1,607.0000	(4.855)	0	0	0
24/04/2009	€ / R 2009/12/14	18.55	Call	Currency Future	64.0000	8.0000	(87.500)	0	0	0
24/04/2009	€ / R 2009/12/14	14.15	Put	Currency Future	2,395.0000	2,269.0000	(5.261)	0	0	0
24/04/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,852.0000	1,755.0000	(5.238)	0	0	0
24/04/2009	€ / R 2009/12/14	13.95	Call	Currency Future	396.0000	295.0000	(25.505)	0	0	0
24/04/2009	€ / R 2009/12/14	10.65	Call	Currency Future	1,665.0000	1,713.0000	2.883	0	0	0
24/04/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,894.0000	1,793.0000	(5.333)	0	0	0
24/04/2009	€ / R 2009/12/14	14.25	Put	Currency Future	2,482.0000	2,352.0000	(5.238)	0	0	0
24/04/2009	€ / R 2009/12/14	10.65	Put	Currency Future	194.0000	224.0000	15.464	0	0	0
24/04/2009	€ / R 2009/12/14	13.55	Call	Currency Future	465.0000	382.0000	(17.849)	0	0	0
24/04/2009	€ / R 2009/12/14	14.25	Call	Currency Future	353.0000	241.0000	(31.728)	0	0	0
24/04/2009	€ / R 2009/12/14	10.75	Call	Currency Future	1,592.0000	1,638.0000	2.889	0	0	0
24/04/2009	€ / R 2009/12/14	9.55	Call	Currency Future	2,631.0000	2,645.0000	0.532	0	0	0
24/04/2009	€ / R 2009/12/14	13.75	Put	Currency Future	2,058.0000	1,947.0000	(5.394)	0	0	0
24/04/2009	€ / R 2009/12/14	9.25	Put	Currency Future	42.0000	35.0000	(16.667)	0	0	0
24/04/2009	€ / R 2009/12/14	18.55	Put	Currency Future	6,493.0000	6,420.0000	(1.124)	0	0	0
24/04/2009	€ / R 2009/12/14	13.75	Call	Currency Future	429.0000	336.0000	(21.678)	0	0	0
24/04/2009	€ / R 2009/12/14	13.00	Call	Currency Future	574.0000	535.0000	(6.794)	0	0	0
24/04/2009	€ / R 2009/12/14	9.55	Put	Currency Future	60.0000	56.0000	(6.667)	0	0	0
24/04/2009	€ / R 2009/12/14	12.60	Put	Currency Future	1,157.0000	1,136.0000	(1.815)	0	0	0
24/04/2009	€ / R 2009/12/14	14.60	Put	Currency Future	2,789.0000	2,651.0000	(4.948)	0	0	0
24/04/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,935.0000	1,831.0000	(5.375)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/12/14	11.05	Put	Currency Future	318.0000	334.0000	5.031	0	0	0
24/04/2009	€ / R 2009/12/14	12.30	Call	Currency Future	771.0000	775.0000	0.519	0	0	0
24/04/2009	€ / R 2009/12/14	14.60	Call	Currency Future	310.0000	190.0000	(38.710)	0	0	12,295
24/04/2009	€ / R 2009/12/14	17.05	Put	Currency Future	5,052.0000	4,941.0000	(2.197)	0	0	0
24/04/2009	€ / R 2009/12/14	12.70	Call	Currency Future	650.0000	638.0000	(1.846)	0	0	0
24/04/2009	€ / R 2009/12/14	17.05	Call	Currency Future	123.0000	29.0000	(76.423)	0	0	0
24/04/2009	€ / R 2009/12/14	12.30	Put	Currency Future	950.0000	936.0000	(1.474)	0	0	0
24/04/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,610.0000	1,535.0000	(4.658)	0	0	0
24/04/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,811.0000	1,718.0000	(5.135)	0	0	0
24/04/2009	€ / R 2009/12/14	15.55	Put	Currency Future	3,647.0000	3,506.0000	(3.866)	0	0	0
24/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	678.0000	675.0000	(0.442)	0	0	0
24/04/2009	€ / R 2009/12/14	13.00	Put	Currency Future	1,453.0000	1,396.0000	(3.923)	0	0	0
24/04/2009	€ / R 2009/12/14	13.45	Call	Currency Future	482.0000	406.0000	(15.768)	0	0	0
24/04/2009	€ / R 2009/12/14	11.05	Call	Currency Future	1,389.0000	1,423.0000	2.448	0	0	0
24/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,017.0000	1,003.0000	(1.377)	0	0	0
24/04/2009	€ / R 2009/12/14	13.20	Call	Currency Future	531.0000	474.0000	(10.734)	0	0	0
24/04/2009	€ / R 2009/12/14	10.75	Put	Currency Future	221.0000	249.0000	12.670	0	0	0
24/04/2009	€ / R 2009/12/14	12.60	Call	Currency Future	678.0000	675.0000	(0.442)	0	0	0
24/04/2009	€ / R 2009/12/14	15.25	Call	Currency Future	245.0000	119.0000	(51.429)	0	0	0
24/04/2009	€ / R 2009/12/14	12.20	Call	Currency Future	806.0000	811.0000	0.620	0	0	0
24/04/2009	€ / R 2009/12/14	16.75	Call	Currency Future	139.0000	38.0000	(72.662)	0	0	0
24/04/2009	€ / R 2009/12/14	12.55	Put	Currency Future	1,121.0000	1,106.0000	(1.338)	0	0	0
24/04/2009	€ / R 2009/12/14	12.55	Call	Currency Future	692.0000	695.0000	0.434	0	0	0
24/04/2009	€ / R 2009/12/14	12.65	Put	Currency Future	1,193.0000	1,168.0000	(2.096)	0	0	0
24/04/2009	€ / R 2009/12/14	12.20	Put	Currency Future	885.0000	872.0000	(1.469)	0	0	0
24/04/2009	€ / R 2009/12/14	15.25	Put	Currency Future	3,374.0000	3,230.0000	(4.268)	0	0	0
24/04/2009	€ / R 2009/12/14	16.75	Put	Currency Future	4,768.0000	4,649.0000	(2.496)	0	0	0
24/04/2009	€ / R 2009/12/14	18.25	Call	Currency Future	75.0000	11.0000	(85.333)	0	0	0
24/04/2009	€ / R 2009/12/14	12.45	Call	Currency Future	723.0000	725.0000	0.277	0	0	0
24/04/2009	€ / R 2009/12/14	18.25	Put	Currency Future	6,204.0000	6,122.0000	(1.322)	0	0	0
24/04/2009	€ / R 2009/12/14	12.25	Call	Currency Future	788.0000	793.0000	0.635	0	0	0
24/04/2009	€ / R 2009/12/14	9.25	Call	Currency Future	2,913.0000	2,924.0000	0.378	0	0	0
24/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,100.0000	1,986.0000	(5.429)	0	0	0
24/04/2009	€ / R 2009/12/14	12.45	Put	Currency Future	1,052.0000	1,037.0000	(1.426)	0	0	0
24/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,570.0000	1,500.0000	(4.459)	0	0	0
24/04/2009	€ / R 2009/12/14	12.25	Put	Currency Future	917.0000	904.0000	(1.418)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	€ / R 2009/12/14	13.65	Call	Currency Future	447.0000	358.0000	(19.911)	0	0	0
24/04/2009	€ / R 2009/12/14	12.65	Call	Currency Future	664.0000	656.0000	(1.205)	0	0	0
24/04/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,976.0000	1,869.0000	(5.415)	0	0	0
24/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	541.0000	489.0000	(9.612)	0	0	0
24/04/2009	€ / R 2009/12/14	12.40	Put	Currency Future	1,017.0000	1,003.0000	(1.377)	0	0	0
24/04/2009	€ / R 2009/12/14	13.05	Put	Currency Future	1,492.0000	1,430.0000	(4.155)	0	0	0
24/04/2009	€ / R 2009/12/14	13.05	Call	Currency Future	563.0000	519.0000	(7.815)	0	0	0
24/04/2009	€ / R 2009/12/14	14.00	Put	Currency Future	2,268.0000	2,146.0000	(5.379)	0	0	0
24/04/2009	€ / R 2009/12/14	13.85	Put	Currency Future	2,141.0000	2,026.0000	(5.371)	0	0	0
24/04/2009	€ / R 2009/12/14	13.85	Call	Currency Future	412.0000	315.0000	(23.544)	0	0	0
24/04/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,570.0000	1,500.0000	(4.459)	0	0	0
24/04/2009	€ / R 2009/12/14	12.40	Call	Currency Future	738.0000	741.0000	0.407	0	0	0
24/04/2009	€ / R 2009/12/14	13.15	Call	Currency Future	541.0000	489.0000	(9.612)	0	0	0
24/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	421.0000	325.0000	(22.803)	0	0	0
24/04/2009	€ / R 2009/12/14	13.30	Call	Currency Future	510.0000	446.0000	(12.549)	0	0	0
24/04/2009	€ / R 2009/12/14	13.80	Call	Currency Future	421.0000	325.0000	(22.803)	0	0	0
24/04/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,770.0000	1,680.0000	(5.085)	0	0	0
24/04/2009	€ / R 2009/12/14	13.40	Call	Currency Future	491.0000	419.0000	(14.664)	0	0	0
24/04/2009	€ / R 2009/12/14	13.80	Put	Currency Future	2,100.0000	1,986.0000	(5.429)	0	0	0
24/04/2009	€ / R 2009/12/14	13.90	Call	Currency Future	404.0000	304.0000	(24.752)	0	0	0
24/04/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,689.0000	1,607.0000	(4.855)	0	0	0
24/04/2009	€ / R 2009/12/14	13.10	Call	Currency Future	552.0000	504.0000	(8.696)	0	0	0
24/04/2009	€ / R 2009/12/14	13.10	Put	Currency Future	1,531.0000	1,465.0000	(4.311)	0	0	0
24/04/2009	€ / R 2009/12/14	14.00	Call	Currency Future	389.0000	285.0000	(26.735)	0	0	0
24/04/2009	€ / R 2009/12/14	13.90	Put	Currency Future	2,183.0000	2,066.0000	(5.360)	0	0	0
24/04/2009	€ / R 2009/12/14	11.95	Call	Currency Future	906.0000	908.0000	0.221	0	0	0
24/04/2009	€ / R 2009/12/14	11.95	Put	Currency Future	735.0000	719.0000	(2.177)	0	0	0
24/04/2009	€ / R 2009/12/14	14.75	Call	Currency Future	293.0000	171.0000	(41.638)	0	0	0
24/04/2009	€ / R 2009/12/14	11.45	Put	Currency Future	480.0000	475.0000	(1.042)	0	0	0
24/04/2009	€ / R 2009/12/14	11.45	Call	Currency Future	1,151.0000	1,163.0000	1.043	0	0	0
24/04/2009	€ / R 2009/12/14	10.95	Put	Currency Future	283.0000	304.0000	7.420	0	0	0
24/04/2009	€ / R 2009/12/14	10.45	Call	Currency Future	1,827.0000	1,869.0000	2.299	0	0	0
24/04/2009	€ / R 2009/12/14	10.45	Put	Currency Future	156.0000	180.0000	15.385	0	0	0
24/04/2009	€ / R 2009/12/14	10.95	Call	Currency Future	1,454.0000	1,493.0000	2.682	0	0	0
24/04/2009	€ / R 2009/12/14	14.75	Put	Currency Future	2,922.0000	2,782.0000	(4.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	AL13	2009/05/07			Index Future	242.8260	242.9560	0.054	0.0000	0.0000	7
24/04/2009	ALBI	2009/05/07			Index Future	293.3060	294.0800	0.264	0.0000	0.0000	741
24/04/2009	ALBI	2009/08/06			Index Future	299.2720	300.0690	0.266	0.0000	0.0000	0
24/04/2009	ALBI	2009/11/05			Index Future	292.2290	293.1170	0.304	0.0000	0.0000	0
24/04/2009	CRD1	2009/05/07			Index Future	124.5920	124.7900	0.159	0.0000	0.0000	0
24/04/2009	CRD1	2009/08/06			Index Future	127.1590	127.3640	0.161	0.0000	0.0000	2
24/04/2009	CRD1	2009/11/05			Index Future	129.4590	129.6700	0.163	0.0000	0.0000	0
24/04/2009	GOVI	2009/05/07			jGovi	294.9855	295.7315	0.253	295.5800	295.5800	187
24/04/2009	GOVI	2009/08/06			jGovi	301.0630	301.8315	0.255	0.0000	0.0000	6
24/04/2009	GOVI	2009/11/05			jGovi	306.5090	307.2970	0.257	0.0000	0.0000	0
24/04/2009	ILBI	2009/05/07			Index Future	350.8910	350.8910	-	0.0000	0.0000	2
24/04/2009	ILBI	2009/08/06			Index Future	359.8660	359.8660	-	0.0000	0.0000	0
24/04/2009	ILBI	2009/11/05			Index Future	368.8420	368.8420	-	0.0000	0.0000	0
24/04/2009	J153	2010/08/31			jSwap	7.7330	7.7040	(0.375)	0.0000	0.0000	0
24/04/2009	J157	2015/09/15			jSwap	8.3740	8.3880	0.167	0.0000	0.0000	0
24/04/2009	J186	2026/12/21			jSwap	7.9410	7.9840	0.541	0.0000	0.0000	0
24/04/2009	J201	2014/12/22			jSwap	8.4440	8.4610	0.201	0.0000	0.0000	0
24/04/2009	J203	2017/09/15			jSwap	8.4420	8.4660	0.284	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
24/04/2009	J204	2018/12/21			jSwap	8.5350	8.5460	0.129	0.0000	0.0000	0
24/04/2009	J207	2020/01/15			jSwap	8.4750	8.4840	0.106	0.0000	0.0000	0
24/04/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
24/04/2009	JFRA	2009/05/07			jFra	8.3210	8.2790	(0.505)	0.0000	0.0000	0
24/04/2009	JFRA	2009/08/06			jFra	7.0450	7.0100	(0.497)	0.0000	0.0000	0
24/04/2009	JFRA	2009/11/05			jFra	6.9630	6.9170	(0.661)	0.0000	0.0000	0
24/04/2009	JN02	2009/05/07			jNote	7.4400	7.4330	(0.094)	0.0000	0.0000	0
24/04/2009	JN02	2009/08/06			jNote	7.4160	7.4180	0.027	0.0000	0.0000	0
24/04/2009	JN05	2009/05/07			jNote	8.0880	8.1100	0.272	0.0000	0.0000	0
24/04/2009	JN05	2009/08/06			jNote	8.1110	8.1370	0.321	0.0000	0.0000	0
24/04/2009	JN10	2009/05/07			jNote	8.3140	8.3220	0.096	0.0000	0.0000	0
24/04/2009	JN10	2009/08/06			jNote	8.3050	8.3150	0.120	0.0000	0.0000	0
24/04/2009	JROD	2009/04/30			jRod	9.8940	9.8980	0.040	0.0000	0.0000	0
24/04/2009	JROD	2009/05/29			jRod	9.3910	9.3870	(0.043)	0.0000	0.0000	0
24/04/2009	JROD	2009/06/30			jRod	8.8230	8.7980	(0.283)	0.0000	0.0000	0
24/04/2009	OTH1	2009/05/07			Index Future	283.5990	284.4780	0.310	0.0000	0.0000	0
24/04/2009	OTH1	2009/08/06			Index Future	289.4420	290.3460	0.312	0.0000	0.0000	3

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	OTH1	2009/11/05			Index Future	294.6780	295.6020	0.314	0.0000	0.0000	0
24/04/2009	R153	2009/05/07			Bond Future	6.3480	6.3030	(0.709)	0.0000	0.0000	3,022
24/04/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/04/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,696.0000	3,755.0000	1.596	0	0	0
24/04/2009	R153	2009/08/06			Bond Future	5.7220	5.6640	(1.014)	0.0000	0.0000	0
24/04/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/04/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,409.0000	4,470.0000	1.384	0	0	0
24/04/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,160.0000	4,221.0000	1.466	0	0	0
24/04/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
24/04/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
24/04/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,272.0000	1,271.0000	(0.079)	0	0	0
24/04/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	50.0000	50.0000	-	0	0	0
24/04/2009	R157	2009/05/07			Bond Future	7.9310	7.8810	(0.630)	0.0000	0.0000	10,171
24/04/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,984.0000	6,260.0000	4.612	0	0	0
24/04/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	31.0000	19.0000	(38.710)	0	0	0
24/04/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,128.0000	3,850.0000	(6.734)	0	0	0
24/04/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	136.0000	146.0000	7.353	0	0	386
24/04/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,579.0000	8,291.0000	(3.357)	0	0	0
24/04/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
24/04/2009	R157	2009/08/06			Bond Future	7.9000	7.8480	(0.658)	0.0000	0.0000	5,000
24/04/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,183.0000	8,407.0000	2.737	0	0	0
24/04/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	969.0000	903.0000	(6.811)	0	0	0
24/04/2009	R157	2009/11/05			Bond Future	7.9690	7.9120	(0.715)	0.0000	0.0000	0
24/04/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,290.0000	3,410.0000	3.647	0	0	0
24/04/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,821.0000	5,637.0000	(3.161)	0	0	0
24/04/2009	R157	2010/02/04			Bond Future	8.0530	7.9920	(0.757)	0.0000	0.0000	0
24/04/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,675.0000	4,814.0000	2.973	0	0	0
24/04/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,231.0000	6,060.0000	(2.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	R186	2009/05/07			Bond Future	8.4260	8.3860	(0.475)	0.0000	0.0000	13,142
24/04/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	97
24/04/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,208.0000	12,791.0000	(3.157)	0	0	0
24/04/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,733.0000	22,317.0000	(1.830)	0	0	0
24/04/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	29.0000	27.0000	(6.897)	0	0	4,930
24/04/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,276.0000	4,893.0000	(7.259)	0	0	0
24/04/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	736.0000	769.0000	4.484	0	0	2,280
24/04/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	485.0000	378.0000	(22.062)	0	0	0
24/04/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	6,216.0000	6,524.0000	4.955	0	0	0
24/04/2009	R186	2009/08/06			Bond Future	8.4190	8.3770	(0.499)	0.0000	0.0000	2,500
24/04/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	12,998.0000	12,670.0000	(2.523)	0	0	0
24/04/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	2,950.0000	3,056.0000	3.593	0	0	35
24/04/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,133.0000	3,959.0000	(4.210)	0	0	0
24/04/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,895.0000	10,154.0000	2.617	0	0	0
24/04/2009	R186	2009/11/05			Bond Future	8.4570	8.4140	(0.508)	0.0000	0.0000	0
24/04/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,508.0000	6,326.0000	(2.797)	0	0	5,000
24/04/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	4,926.0000	5,064.0000	2.801	0	0	5,000
24/04/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,278.0000	14,978.0000	(1.964)	0	0	0
24/04/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,841.0000	12,097.0000	2.162	0	0	0
24/04/2009	R186	2010/02/04			Bond Future	8.5640	8.4830	(0.946)	0.0000	0.0000	0
24/04/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,000.0000	12,583.0000	(3.208)	0	0	0
24/04/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	9,814.0000	10,206.0000	3.994	0	0	0
24/04/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
24/04/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	207.0000	195.0000	(5.797)	0	0	0
24/04/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	674.0000	661.0000	(1.929)	0	0	0
24/04/2009	R201	2009/05/07			Bond Future	8.0090	7.9600	(0.612)	0.0000	0.0000	2
24/04/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
24/04/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,460.0000	5,678.0000	3.993	0	0	0
24/04/2009	R201	2009/08/06			Bond Future	7.9690	7.9160	(0.665)	0.0000	0.0000	0
24/04/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	819.0000	764.0000	(6.716)	0	0	0

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24/04/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,250.0000	6,427.0000	2.832	0	0	0
24/04/2009	R201	2009/11/05			Bond Future	8.0230	7.9660	(0.710)	0.0000	0.0000	0
24/04/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,507.0000	2,599.0000	3.670	0	0	0
24/04/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,735.0000	4,588.0000	(3.105)	0	0	0
24/04/2009	R201	2010/02/04			Bond Future	8.0910	8.0310	(0.742)	0.0000	0.0000	0
24/04/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,593.0000	5,450.0000	(2.557)	0	0	0
24/04/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,183.0000	3,281.0000	3.079	0	0	0
24/04/2009	R203	2009/05/07			Bond Future	8.3030	8.2540	(0.590)	0.0000	0.0000	0
24/04/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,197.0000	4,440.0000	5.790	0	0	0
24/04/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	175.0000	127.0000	(27.429)	0	0	0
24/04/2009	R203	2009/08/06			Bond Future	8.2840	8.2310	(0.640)	0.0000	0.0000	0
24/04/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,083.0000	7,295.0000	2.993	0	0	0
24/04/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,669.0000	1,573.0000	(5.752)	0	0	0
24/04/2009	R203	2009/11/05			Bond Future	8.3380	8.2830	(0.660)	0.0000	0.0000	0
24/04/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,935.0000	3,041.0000	3.612	0	0	0
24/04/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	7,824.0000	7,618.0000	(2.633)	0	0	0
24/04/2009	R203	2010/02/04			Bond Future	8.4030	8.0310	(4.427)	0.0000	0.0000	0
24/04/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,626.0000	6,709.0000	19.250	0	0	0
24/04/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	6,751.0000	5,760.0000	(14.679)	0	0	0
24/04/2009	R204	2009/05/07			Bond Future	8.2940	8.2550	(0.470)	0.0000	0.0000	498
24/04/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	187.0000	140.0000	(25.134)	0	0	0
24/04/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,609.0000	4,815.0000	4.470	0	0	0
24/04/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,312.0000	3,480.0000	5.072	0	0	0
24/04/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	425.0000	341.0000	(19.765)	0	0	750
24/04/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	3,900.0000	3,658.0000	(6.205)	0	0	0
24/04/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	305.0000	315.0000	3.279	0	0	750
24/04/2009	R204	2009/08/06			Bond Future	8.2790	8.2370	(0.507)	0.0000	0.0000	0
24/04/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,734.0000	7,915.0000	2.340	0	0	0

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24/04/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,809.0000	1,723.0000	(4.754)	0	0	0
24/04/2009	R204	2009/11/05			Bond Future	8.3260	8.2820	(0.528)	0.0000	0.0000	0
24/04/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	8,904.0000	8,722.0000	(2.044)	0	0	0
24/04/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,591.0000	3,683.0000	2.562	0	0	0
24/04/2009	R204	2010/02/04			Bond Future	8.3810	8.3350	(0.549)	0.0000	0.0000	0
24/04/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,478.0000	7,329.0000	(1.993)	0	0	0
24/04/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,370.0000	6,501.0000	2.057	0	0	0
24/04/2009	R206	2009/05/07			Bond Future	7.9880	7.9380	(0.626)	0.0000	0.0000	2,834
24/04/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	26.0000	16.0000	(38.462)	0	0	0
24/04/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,779.0000	3,960.0000	4.790	0	0	0
24/04/2009	R206	2009/08/06			Bond Future	7.9420	7.8890	(0.667)	0.0000	0.0000	0
24/04/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	905.0000	951.0000	5.083	0	0	300
24/04/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,403.0000	4,255.0000	(3.361)	0	0	0
24/04/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	661.0000	616.0000	(6.808)	0	0	0
24/04/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,278.0000	5,426.0000	2.804	0	0	0
24/04/2009	R206	2009/11/05			Bond Future	8.0000	7.9420	(0.725)	0.0000	0.0000	0
24/04/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,085.0000	2,163.0000	3.741	0	0	0
24/04/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,833.0000	3,710.0000	(3.209)	0	0	0
24/04/2009	R206	2010/02/04			Bond Future	8.0760	8.0130	(0.780)	0.0000	0.0000	0
24/04/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,505.0000	4,382.0000	(2.730)	0	0	0
24/04/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,597.0000	2,681.0000	3.235	0	0	0
24/04/2009	R207	2009/05/07			Bond Future	8.4460	8.3960	(0.592)	0.0000	0.0000	0
24/04/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	323.0000	244.0000	(24.458)	0	0	0
24/04/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,866.0000	4,116.0000	6.467	0	0	0
24/04/2009	R207	2009/08/06			Bond Future	8.4380	8.2370	(2.382)	0.0000	0.0000	0
24/04/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,122.0000	1,746.0000	(17.719)	0	0	0
24/04/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	7,190.0000	8,128.0000	13.046	0	0	0

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24/04/2009	R207	2009/11/05			Bond Future	8.4850	8.4310	(0.636)	0.0000	0.0000	0
24/04/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	3,056.0000	3,166.0000	3.599	0	0	0
24/04/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,609.0000	9,374.0000	(2.446)	0	0	0
24/04/2009	R207	2010/02/04			Bond Future	8.5400	8.3350	(2.400)	0.0000	0.0000	0
24/04/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,205.0000	6,853.0000	10.443	0	0	0
24/04/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,037.0000	7,394.0000	(8.000)	0	0	0
24/04/2009	R208	2009/05/07			Bond Future	8.5720	8.5330	(0.455)	0.0000	0.0000	0
24/04/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,163.0000	2,281.0000	5.455	0	0	0
24/04/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	982.0000	839.0000	(14.562)	0	0	0
24/04/2009	R208	2009/08/06			Bond Future	8.5820	8.5420	(0.466)	0.0000	0.0000	0
24/04/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,492.0000	2,389.0000	(4.133)	0	0	0
24/04/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,766.0000	6,927.0000	2.380	0	0	0
24/04/2009	R208	2009/11/05			Bond Future	8.6480	8.6010	(0.543)	0.0000	0.0000	0
24/04/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,447.0000	9,242.0000	(2.170)	0	0	0
24/04/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,343.0000	3,443.0000	2.991	0	0	0
24/04/2009	R208	2010/02/04			Bond Future	8.7450	8.6950	(0.572)	0.0000	0.0000	0
24/04/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,102.0000	7,933.0000	(2.086)	0	0	0
24/04/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	6,524.0000	6,674.0000	2.299	0	0	0
24/04/2009	R209	2009/05/07			Bond Future	8.0560	8.0160	(0.497)	0.0000	0.0000	5,493
24/04/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	97.0000	67.0000	(30.928)	0	0	0
24/04/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,052.0000	8,390.0000	4.198	0	0	0
24/04/2009	R209	2009/08/06			Bond Future	8.0420	8.0010	(0.510)	0.0000	0.0000	0
24/04/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,042.0000	2,907.0000	(4.438)	0	0	0
24/04/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,488.0000	5,660.0000	3.134	0	0	1,950
24/04/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,141.0000	9,383.0000	2.647	0	0	0
24/04/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	5,875.0000	5,670.0000	(3.489)	0	0	0
24/04/2009	R209	2009/11/05			Bond Future	8.0630	8.0210	(0.521)	0.0000	0.0000	0
24/04/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,505.0000	14,235.0000	(1.861)	0	0	0

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24/04/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,782.0000	3,896.0000	3.014	0	0	5,000
24/04/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,579.0000	12,326.0000	(2.011)	0	0	0
24/04/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	15,875.0000	16,169.0000	1.852	0	0	0
24/04/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	2,579.0000	2,489.0000	(3.490)	0	0	2,500
24/04/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,572.0000	4,704.0000	2.887	0	0	0
24/04/2009	R209	2010/02/04			Bond Future	8.0880	8.0450	(0.532)	0.0000	0.0000	0
24/04/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	13,012.0000	12,788.0000	(1.721)	0	0	0
24/04/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,381.0000	7,549.0000	2.276	0	0	2,500
24/04/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	3,788.0000	3,690.0000	(2.587)	0	0	0
24/04/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,500.0000	18,794.0000	1.589	0	0	0
24/04/2009	TRT1	2009/05/07			Index Future	291.2360	291.9750	0.254	0.0000	0.0000	0
24/04/2009	TRT1	2009/08/06			Index Future	297.2360	297.9980	0.256	0.0000	0.0000	100
24/04/2009	TRT1	2009/11/05			Index Future	302.6130	303.3930	0.258	0.0000	0.0000	0
24/04/2009	ZAAD	2009/06/12			Currency Future	6.4195	6.4052	(0.223)	0.0000	0.0000	8,839
24/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,145.0000	1,152.0000	0.611	0	0	0
24/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
24/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
24/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
24/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	376.0000	395.0000	5.053	0	0	0
24/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	202.0000	211.0000	4.455	0	0	0
24/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	376.0000	395.0000	5.053	0	0	0
24/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	173.0000	180.0000	4.046	0	0	0
24/04/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	718.0000	728.0000	1.393	0	0	0
24/04/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	84.0000	91.0000	8.333	0	0	0
24/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	172.0000	166.0000	(3.488)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	121.0000	122.0000	0.826	0	0	0
24/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	415.0000	436.0000	5.060	0	0	0
24/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	193.0000	185.0000	(4.145)	0	0	0
24/04/2009	ZAAD	2009/06/12	3.40	Put	Currency Future	0.0000	0.0000	-	0	0	0

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24/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	540.0000	557.0000	3.148	0	0	0
24/04/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	95.0000	100.0000	5.263	0	0	0
24/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
24/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	672.0000	684.0000	1.786	0	0	0
24/04/2009	ZAAD	2009/06/12	1.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
24/04/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	75.0000	83.0000	10.667	0	0	0
24/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	53.0000	54.0000	1.887	0	0	0
24/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	338.0000	355.0000	5.030	0	0	0
24/04/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	47.0000	46.0000	(2.128)	0	0	0
24/04/2009	ZAAD	2009/06/12	1.90	Call	Currency Future	0.0000	4,505.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	456.0000	478.0000	4.825	0	0	0
24/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	764.0000	773.0000	1.178	0	0	0
24/04/2009	ZAAD	2009/06/12	4.90	Call	Currency Future	0.0000	1,505.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	456.0000	478.0000	4.825	0	0	0
24/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	583.0000	599.0000	2.744	0	0	0
24/04/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	301.0000	316.0000	4.983	0	0	0
24/04/2009	ZAAD	2009/06/12	0.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	497.0000	517.0000	4.024	0	0	0
24/04/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
24/04/2009	ZAAD	2009/06/12	4.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	627.0000	641.0000	2.233	0	0	0
24/04/2009	ZAAD	2009/06/12	9.40	Put	Currency Future	0.0000	2,995.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,390.0000	1,397.0000	0.504	0	0	0
24/04/2009	ZAAD	2009/06/12	12.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	11.15	Put	Currency Future	4,731.0000	4,745.0000	0.296	0	0	0
24/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
24/04/2009	ZAAD	2009/06/12	10.90	Put	Currency Future	0.0000	4,495.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	5.00	Call	Currency Future	1,422.0000	1,405.0000	(1.195)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	135.0000	126.0000	(6.667)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	266.0000	279.0000	4.887	0	0	0
24/04/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	33.0000	29.0000	(12.121)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/06/12	10.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	3.50	Call	Currency Future	2,920.0000	2,905.0000	(0.514)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	254.0000	231.0000	(9.055)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	9.0000	2.0000	(77.778)	0	0	0
24/04/2009	ZAAD	2009/06/12	9.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	11.00	Put	Currency Future	4,581.0000	4,595.0000	0.306	0	0	0
24/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	672.0000	684.0000	1.786	0	0	0
24/04/2009	ZAAD	2009/06/12	12.40	Put	Currency Future	0.0000	5,995.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	172.0000	166.0000	(3.488)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	764.0000	773.0000	1.178	0	0	0
24/04/2009	ZAAD	2009/06/12	3.40	Call	Currency Future	0.0000	3,005.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	0.50	Call	Currency Future	5,920.0000	5,905.0000	(0.253)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	18.0000	10.0000	(44.444)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	810.0000	819.0000	1.111	0	0	0
24/04/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	266.0000	279.0000	4.887	0	0	0
24/04/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	540.0000	557.0000	3.148	0	0	0
24/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,488.0000	1,496.0000	0.538	0	0	0
24/04/2009	ZAAD	2009/06/12	0.40	Call	Currency Future	0.0000	6,005.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/06/12	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	323.0000	290.0000	(10.217)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	857.0000	865.0000	0.933	0	0	0
24/04/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,194.0000	1,200.0000	0.503	0	0	0
24/04/2009	ZAAD	2009/06/12	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	153.0000	152.0000	(0.654)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	104.0000	85.0000	(18.269)	0	0	0
24/04/2009	ZAAD	2009/06/12	2.00	Call	Currency Future	4,420.0000	4,405.0000	(0.339)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	288.0000	259.0000	(10.069)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	952.0000	959.0000	0.735	0	0	0
24/04/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	91.0000	70.0000	(23.077)	0	0	0
24/04/2009	ZAAD	2009/06/12	9.50	Put	Currency Future	3,082.0000	3,095.0000	0.422	0	0	0
24/04/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	22.0000	14.0000	(36.364)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	173.0000	180.0000	4.046	0	0	0
24/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	360.0000	325.0000	(9.722)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	254.0000	231.0000	(9.055)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
24/04/2009	ZAAD	2009/06/12	9.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	479.0000	441.0000	(7.933)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,000.0000	1,007.0000	0.700	0	0	0
24/04/2009	ZAAD	2009/06/12	5.00	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	60.0000	36.0000	(40.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	193.0000	185.0000	(4.145)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	135.0000	126.0000	(6.667)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	202.0000	211.0000	4.455	0	0	0
24/04/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	399.0000	362.0000	(9.273)	0	0	0
24/04/2009	ZAAD	2009/06/12	12.65	Put	Currency Future	6,231.0000	6,245.0000	0.225	0	0	0
24/04/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	323.0000	290.0000	(10.217)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	104.0000	85.0000	(18.269)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	79.0000	56.0000	(29.114)	0	0	0
24/04/2009	ZAAD	2009/06/12	12.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	136.0000	135.0000	(0.735)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
24/04/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	223.0000	207.0000	(7.175)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	153.0000	149.0000	(2.614)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	583.0000	599.0000	2.744	0	0	0
24/04/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,096.0000	1,103.0000	0.639	0	0	0
24/04/2009	ZAAD	2009/06/12	0.65	Call	Currency Future	5,770.0000	5,755.0000	(0.260)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	107.0000	110.0000	2.804	0	0	0
24/04/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	118.0000	104.0000	(11.864)	0	0	0
24/04/2009	ZAAD	2009/06/12	2.15	Call	Currency Future	4,270.0000	4,255.0000	(0.351)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
24/04/2009	ZAAD	2009/06/12	0.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	497.0000	517.0000	4.024	0	0	0
24/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	905.0000	912.0000	0.773	0	0	0
24/04/2009	ZAAD	2009/06/12	11.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
24/04/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
24/04/2009	ZAAD	2009/06/12	3.65	Call	Currency Future	2,770.0000	2,755.0000	(0.542)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	53.0000	54.0000	1.887	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	13.0000	6.0000	(53.846)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,000.0000	1,007.0000	0.700	0	0	0
24/04/2009	ZAAD	2009/06/12	3.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	12.50	Put	Currency Future	6,081.0000	6,095.0000	0.230	0	0	0
24/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	438.0000	400.0000	(8.676)	0	0	0
24/04/2009	ZAAD	2009/06/12	2.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	810.0000	819.0000	1.111	0	0	0
24/04/2009	ZAAD	2009/06/12	5.15	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	69.0000	45.0000	(34.783)	0	0	0
24/04/2009	ZAAD	2009/06/12	5.15	Call	Currency Future	1,274.0000	1,255.0000	(1.491)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,048.0000	1,055.0000	0.668	0	0	0
24/04/2009	ZAAD	2009/06/12	9.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.15	Put	Currency Future	1,735.0000	1,745.0000	0.576	0	0	0
24/04/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	233.0000	244.0000	4.721	0	0	0
24/04/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	360.0000	325.0000	(9.722)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.15	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	338.0000	355.0000	5.030	0	0	0
24/04/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	91.0000	70.0000	(23.077)	0	0	0
24/04/2009	ZAAD	2009/06/12	9.65	Put	Currency Future	3,231.0000	3,245.0000	0.433	0	0	0
24/04/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,291.0000	1,298.0000	0.542	0	0	0
24/04/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	14.0000	7.0000	(50.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	905.0000	912.0000	0.773	0	0	0
24/04/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,145.0000	1,152.0000	0.611	0	0	0
24/04/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,390.0000	1,397.0000	0.504	0	0	0
24/04/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,242.0000	1,249.0000	0.564	0	0	0
24/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	12.0000	5.0000	(58.333)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,291.0000	1,298.0000	0.542	0	0	0
24/04/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	9.0000	2.0000	(77.778)	0	0	0
24/04/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	11.0000	4.0000	(63.636)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	5.0000	1.0000	(80.000)	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
24/04/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,488.0000	1,496.0000	0.538	0	0	0
24/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,686.0000	1,695.0000	0.534	0	0	0
24/04/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,785.0000	1,795.0000	0.560	0	0	0
24/04/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,587.0000	1,596.0000	0.567	0	0	0
24/04/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,785.0000	1,795.0000	0.560	0	0	0
24/04/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,884.0000	1,895.0000	0.584	0	0	0
24/04/2009	ZAAD	2009/09/14			Currency Future	6.4823	6.4681	(0.219)	0.0000	0.0000	395
24/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	821.0000	814.0000	(0.853)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	224.0000	222.0000	(0.893)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	618.0000	628.0000	1.618	0	0	0
24/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	488.0000	444.0000	(9.016)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	697.0000	700.0000	0.430	0	0	0
24/04/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	618.0000	628.0000	1.618	0	0	0
24/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	657.0000	663.0000	0.913	0	0	0
24/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	244.0000	224.0000	(8.197)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.20	Call	Currency Future	488.0000	444.0000	(9.016)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	180.0000	168.0000	(6.667)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	433.0000	443.0000	2.309	0	0	0
24/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	287.0000	280.0000	(2.439)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	190.0000	181.0000	(4.737)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	541.0000	554.0000	2.403	0	0	0
24/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	206.0000	176.0000	(14.563)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	224.0000	222.0000	(0.893)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.20	Put	Currency Future	206.0000	176.0000	(14.563)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	200.0000	196.0000	(2.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	433.0000	443.0000	2.309	0	0	0
24/04/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	541.0000	554.0000	2.403	0	0	0
24/04/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	579.0000	593.0000	2.418	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	780.0000	775.0000	(0.641)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	317.0000	310.0000	(2.208)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	456.0000	417.0000	(8.553)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	950.0000	935.0000	(1.579)	0	0	0
24/04/2009	ZAAD	2009/09/14	9.75	Put	Currency Future	3,281.0000	3,282.0000	0.030	0	0	0
24/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	468.0000	479.0000	2.350	0	0	0
24/04/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	334.0000	342.0000	2.395	0	0	0
24/04/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	224.0000	199.0000	(11.161)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	211.0000	211.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	133.0000	103.0000	(22.556)	0	0	0
24/04/2009	ZAAD	2009/09/14	9.75	Call	Currency Future	14.0000	1.0000	(92.857)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	468.0000	479.0000	2.350	0	0	0
24/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	250.0000	247.0000	(1.200)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	121.0000	86.0000	(28.926)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	864.0000	853.0000	(1.273)	0	0	0
24/04/2009	ZAAD	2009/09/14	8.25	Put	Currency Future	1,825.0000	1,799.0000	(1.425)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	780.0000	775.0000	(0.641)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,083.0000	1,061.0000	(2.031)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	287.0000	280.0000	(2.439)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	265.0000	251.0000	(5.283)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	146.0000	121.0000	(17.123)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	106.0000	66.0000	(37.736)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	342.0000	329.0000	(3.801)	0	0	0
24/04/2009	ZAAD	2009/09/14	11.25	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	162.0000	143.0000	(11.728)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,173.0000	1,148.0000	(2.131)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	369.0000	348.0000	(5.691)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	310.0000	311.0000	0.323	0	0	0
24/04/2009	ZAAD	2009/09/14	11.25	Put	Currency Future	4,771.0000	4,782.0000	0.231	0	0	0
24/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	146.0000	121.0000	(17.123)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	369.0000	348.0000	(5.691)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,038.0000	1,018.0000	(1.927)	0	0	0
24/04/2009	ZAAD	2009/09/14	8.25	Call	Currency Future	57.0000	17.0000	(70.175)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	250.0000	247.0000	(1.200)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	162.0000	143.0000	(11.728)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	864.0000	853.0000	(1.273)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	426.0000	392.0000	(7.981)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	342.0000	329.0000	(3.801)	0	0	0
24/04/2009	ZAAD	2009/09/14	5.25	Put	Currency Future	25.0000	8.0000	(68.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	399.0000	408.0000	2.256	0	0	0
24/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	738.0000	737.0000	(0.136)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	127.0000	94.0000	(25.984)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	397.0000	369.0000	(7.053)	0	0	0
24/04/2009	ZAAD	2009/09/14	2.25	Call	Currency Future	4,232.0000	4,218.0000	(0.331)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	994.0000	976.0000	(1.811)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	366.0000	374.0000	2.186	0	0	0
24/04/2009	ZAAD	2009/09/14	3.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	190.0000	181.0000	(4.737)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,128.0000	1,104.0000	(2.128)	0	0	0
24/04/2009	ZAAD	2009/09/14	5.00	Call	Currency Future	0.0000	1,471.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
24/04/2009	ZAAD	2009/09/14	11.00	Put	Currency Future	0.0000	4,532.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	133.0000	103.0000	(22.556)	0	0	0
24/04/2009	ZAAD	2009/09/14	3.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	139.0000	112.0000	(19.424)	0	0	0
24/04/2009	ZAAD	2009/09/14	5.00	Put	Currency Future	0.0000	2.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	310.0000	311.0000	0.323	0	0	0
24/04/2009	ZAAD	2009/09/14	8.00	Put	Currency Future	0.0000	1,560.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	821.0000	814.0000	(0.853)	0	0	0
24/04/2009	ZAAD	2009/09/14	9.50	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	907.0000	894.0000	(1.433)	0	0	0
24/04/2009	ZAAD	2009/09/14	8.00	Call	Currency Future	0.0000	28.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	298.0000	293.0000	(1.678)	0	0	0
24/04/2009	ZAAD	2009/09/14	3.50	Call	Currency Future	0.0000	2,968.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	950.0000	935.0000	(1.579)	0	0	0
24/04/2009	ZAAD	2009/09/14	2.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	12.75	Put	Currency Future	6,269.0000	6,282.0000	0.207	0	0	0
24/04/2009	ZAAD	2009/09/14	2.00	Call	Currency Future	0.0000	4,468.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	12.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	8.05	Put	Currency Future	1,638.0000	1,607.0000	(1.893)	0	0	0
24/04/2009	ZAAD	2009/09/14	9.50	Put	Currency Future	0.0000	3,033.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/09/14	5.25	Call	Currency Future	1,257.0000	1,226.0000	(2.466)	0	0	0
24/04/2009	ZAAD	2009/09/14	8.05	Call	Currency Future	70.0000	25.0000	(64.286)	0	0	0
24/04/2009	ZAAD	2009/09/14	12.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	0.75	Call	Currency Future	5,732.0000	5,718.0000	(0.244)	0	0	0
24/04/2009	ZAAD	2009/09/14	5.05	Put	Currency Future	14.0000	3.0000	(78.571)	0	0	0
24/04/2009	ZAAD	2009/09/14	12.50	Put	Currency Future	0.0000	6,032.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	5.05	Call	Currency Future	1,446.0000	1,421.0000	(1.729)	0	0	0
24/04/2009	ZAAD	2009/09/14	0.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	2.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	3.55	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	0.50	Call	Currency Future	0.0000	5,968.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/09/14	0.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	9.55	Call	Currency Future	17.0000	1.0000	(94.118)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	281.0000	276.0000	(1.779)	0	0	0
24/04/2009	ZAAD	2009/09/14	11.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	11.05	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	3.75	Call	Currency Future	2,734.0000	2,718.0000	(0.585)	0	0	0
24/04/2009	ZAAD	2009/09/14	9.55	Put	Currency Future	3,085.0000	3,083.0000	(0.065)	0	0	0
24/04/2009	ZAAD	2009/09/14	12.55	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	657.0000	663.0000	0.913	0	0	0
24/04/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	110.0000	72.0000	(34.545)	0	0	0
24/04/2009	ZAAD	2009/09/14	11.05	Put	Currency Future	4,571.0000	4,582.0000	0.241	0	0	0
24/04/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	504.0000	516.0000	2.381	0	0	0
24/04/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	121.0000	86.0000	(28.926)	0	0	0
24/04/2009	ZAAD	2009/09/14	3.55	Call	Currency Future	2,933.0000	2,918.0000	(0.511)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	366.0000	374.0000	2.186	0	0	0
24/04/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	115.0000	79.0000	(31.304)	0	0	0
24/04/2009	ZAAD	2009/09/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,038.0000	1,018.0000	(1.927)	0	0	0
24/04/2009	ZAAD	2009/09/14	2.05	Call	Currency Future	4,432.0000	4,418.0000	(0.316)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	298.0000	293.0000	(1.678)	0	0	0
24/04/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	237.0000	234.0000	(1.266)	0	0	0
24/04/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	738.0000	737.0000	(0.136)	0	0	0
24/04/2009	ZAAD	2009/09/14	12.55	Put	Currency Future	6,069.0000	6,082.0000	0.214	0	0	0
24/04/2009	ZAAD	2009/09/14	0.55	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
24/04/2009	ZAAD	2009/09/14	0.55	Call	Currency Future	5,932.0000	5,918.0000	(0.236)	0	0	0
24/04/2009	ZAAD	2009/12/14			Currency Future	6.5360	6.5210	(0.229)	0.0000	0.0000	25
24/04/2009	ZAAD	2009/12/14	6.25	Call	Currency Future	572.0000	533.0000	(6.818)	0	0	0
24/04/2009	ZAAD	2009/12/14	3.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	309.0000	307.0000	(0.647)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	990.0000	972.0000	(1.818)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.25	Put	Currency Future	286.0000	262.0000	(8.392)	0	0	0
24/04/2009	ZAAD	2009/12/14	12.55	Put	Currency Future	0.0000	6,029.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	496.0000	505.0000	1.815	0	0	0
24/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	673.0000	686.0000	1.932	0	0	0
24/04/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	322.0000	319.0000	(0.932)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	226.0000	193.0000	(14.602)	0	0	0
24/04/2009	ZAAD	2009/12/14	5.05	Call	Currency Future	0.0000	1,484.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	465.0000	447.0000	(3.871)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	336.0000	332.0000	(1.190)	0	0	0
24/04/2009	ZAAD	2009/12/14	11.05	Call	Currency Future	0.0000	1.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	235.0000	205.0000	(12.766)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	673.0000	686.0000	1.932	0	0	0
24/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	600.0000	611.0000	1.833	0	0	0
24/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	788.0000	788.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	11.05	Put	Currency Future	0.0000	4,530.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	867.0000	860.0000	(0.807)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	309.0000	307.0000	(0.647)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	417.0000	410.0000	(1.679)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	749.0000	753.0000	0.534	0	0	0
24/04/2009	ZAAD	2009/12/14	12.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	949.0000	934.0000	(1.581)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	382.0000	376.0000	(1.571)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	431.0000	439.0000	1.856	0	0	0
24/04/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	285.0000	274.0000	(3.860)	0	0	0
24/04/2009	ZAAD	2009/12/14	3.55	Call	Currency Future	0.0000	2,971.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	253.0000	231.0000	(8.696)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	336.0000	332.0000	(1.190)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	417.0000	410.0000	(1.679)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	263.0000	244.0000	(7.224)	0	0	0

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24/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	274.0000	259.0000	(5.474)	0	0	0
24/04/2009	ZAAD	2009/12/14	9.55	Put	Currency Future	0.0000	3,037.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	600.0000	611.0000	1.833	0	0	0
24/04/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	636.0000	648.0000	1.887	0	0	0
24/04/2009	ZAAD	2009/12/14	8.05	Put	Currency Future	0.0000	1,602.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	379.0000	376.0000	(0.792)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	711.0000	719.0000	1.125	0	0	0
24/04/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	351.0000	346.0000	(1.425)	0	0	0
24/04/2009	ZAAD	2009/12/14	12.85	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/12/14	9.55	Call	Currency Future	0.0000	8.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	711.0000	719.0000	1.125	0	0	0
24/04/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	274.0000	259.0000	(5.474)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	431.0000	439.0000	1.856	0	0	0
24/04/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	908.0000	896.0000	(1.322)	0	0	0
24/04/2009	ZAAD	2009/12/14	11.35	Call	Currency Future	16.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/12/14	5.05	Put	Currency Future	0.0000	13.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	788.0000	788.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	496.0000	505.0000	1.815	0	0	0
24/04/2009	ZAAD	2009/12/14	12.85	Put	Currency Future	6,317.0000	6,329.0000	0.190	0	0	0
24/04/2009	ZAAD	2009/12/14	8.05	Call	Currency Future	0.0000	73.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	0.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	516.0000	487.0000	(5.620)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	827.0000	823.0000	(0.484)	0	0	0
24/04/2009	ZAAD	2009/12/14	2.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	9.60	Call	Currency Future	56.0000	7.0000	(87.500)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	253.0000	231.0000	(8.696)	0	0	0
24/04/2009	ZAAD	2009/12/14	2.05	Call	Currency Future	0.0000	4,471.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	8.10	Put	Currency Future	1,699.0000	1,647.0000	(3.061)	0	0	0
24/04/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	867.0000	860.0000	(0.807)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	382.0000	376.0000	(1.571)	0	0	0
24/04/2009	ZAAD	2009/12/14	0.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	9.60	Put	Currency Future	3,120.0000	3,086.0000	(1.090)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	354.0000	346.0000	(2.260)	0	0	0
24/04/2009	ZAAD	2009/12/14	0.55	Call	Currency Future	0.0000	5,971.0000	100.000	0	0	0
24/04/2009	ZAAD	2009/12/14	11.10	Put	Currency Future	4,585.0000	4,580.0000	(0.109)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/04/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	297.0000	290.0000	(2.357)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	405.0000	408.0000	0.741	0	0	0
24/04/2009	ZAAD	2009/12/14	11.10	Call	Currency Future	21.0000	1.0000	(95.238)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	490.0000	467.0000	(4.694)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	441.0000	429.0000	(2.721)	0	0	0
24/04/2009	ZAAD	2009/12/14	0.60	Call	Currency Future	5,936.0000	5,921.0000	(0.253)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	354.0000	346.0000	(2.260)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	565.0000	575.0000	1.770	0	0	0
24/04/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
24/04/2009	ZAAD	2009/12/14	8.10	Call	Currency Future	135.0000	68.0000	(49.630)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	330.0000	316.0000	(4.242)	0	0	0
24/04/2009	ZAAD	2009/12/14	9.85	Put	Currency Future	3,361.0000	3,334.0000	(0.803)	0	0	0
24/04/2009	ZAAD	2009/12/14	5.10	Call	Currency Future	1,460.0000	1,437.0000	(1.575)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	379.0000	376.0000	(0.792)	0	0	0
24/04/2009	ZAAD	2009/12/14	2.10	Call	Currency Future	4,436.0000	4,421.0000	(0.338)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	465.0000	447.0000	(3.871)	0	0	0
24/04/2009	ZAAD	2009/12/14	9.85	Call	Currency Future	47.0000	5.0000	(89.362)	0	0	0
24/04/2009	ZAAD	2009/12/14	5.10	Put	Currency Future	24.0000	16.0000	(33.333)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	307.0000	288.0000	(6.189)	0	0	0
24/04/2009	ZAAD	2009/12/14	11.35	Put	Currency Future	4,830.0000	4,829.0000	(0.021)	0	0	0
24/04/2009	ZAAD	2009/12/14	2.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	490.0000	467.0000	(4.694)	0	0	0
24/04/2009	ZAAD	2009/12/14	8.35	Call	Currency Future	113.0000	48.0000	(57.522)	0	0	0
24/04/2009	ZAAD	2009/12/14	3.60	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	543.0000	509.0000	(6.262)	0	0	0
24/04/2009	ZAAD	2009/12/14	3.60	Call	Currency Future	2,938.0000	2,921.0000	(0.579)	0	0	0
24/04/2009	ZAAD	2009/12/14	0.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/04/2009	ZAAD	2009/12/14	12.60	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD	2009/12/14	8.35	Put	Currency Future	1,927.0000	1,877.0000	(2.595)	0	0	0
24/04/2009	ZAAD	2009/12/14	12.60	Put	Currency Future	6,068.0000	6,079.0000	0.181	0	0	0
24/04/2009	ZAAD	2009/12/14	2.35	Call	Currency Future	4,186.0000	4,171.0000	(0.358)	0	0	0
24/04/2009	ZAAD	2009/12/14	0.85	Call	Currency Future	5,686.0000	5,671.0000	(0.264)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	530.0000	540.0000	1.887	0	0	0
24/04/2009	ZAAD	2009/12/14	3.85	Call	Currency Future	2,690.0000	2,671.0000	(0.706)	0	0	0
24/04/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	366.0000	361.0000	(1.366)	0	0	0
24/04/2009	ZAAD	2009/12/14	2.35	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
24/04/2009	ZAAD 2009/12/14	5.35	Put	Currency Future	48.0000	34.0000	(29.167)	0	0	0
24/04/2009	ZAAD 2009/12/14	3.85	Put	Currency Future	4.0000	0.0000	(100.000)	0	0	0
24/04/2009	ZAAD 2009/12/14	5.35	Call	Currency Future	1,234.0000	1,205.0000	(2.350)	0	0	0
24/04/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	463.0000	472.0000	1.944	0	0	0
24/04/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	399.0000	393.0000	(1.504)	0	0	0

Grand Total: **678,790**