



Derivatives High/Low Report

High/Low for 25/03/2009

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
25/03/2009	\$ / R 2009/06/12			Currency Future	9.5727	9.5752	0.026	9.7800	9.6000	154,033
25/03/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	727.0000	715.0000	(1.651)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	257.0000	249.0000	(3.113)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	323.0000	314.0000	(2.786)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	465.0000	455.0000	(2.151)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	656.0000	644.0000	(1.829)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,538.0000	1,532.0000	(0.390)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	709.0000	699.0000	(1.410)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	838.0000	827.0000	(1.313)	0	0	0
25/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
25/03/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	156.0000	144.0000	(7.692)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	379.0000	369.0000	(2.639)	26	26	1
25/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,881.0000	1,876.0000	(0.266)	0	0	0
25/03/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	1,370.0000	1,366.0000	(0.292)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	446.0000	436.0000	(2.242)	25	25	1
25/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	428.0000	418.0000	(2.336)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	364.0000	355.0000	(2.473)	0	0	0
25/03/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,282.0000	1,277.0000	(0.390)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	523.0000	511.0000	(2.294)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,328.0000	1,318.0000	(0.753)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	955.0000	944.0000	(1.152)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	160.0000	157.0000	(1.875)	0	0	0
25/03/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
25/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	188.0000	181.0000	(3.723)	0	0	0
25/03/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0
25/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	374.0000	362.0000	(3.209)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	311.0000	302.0000	(2.894)	0	0	2,000
25/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,242.0000	1,232.0000	(0.805)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,415.0000	1,405.0000	(0.707)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	878.0000	869.0000	(1.025)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	1,031.0000	1,024.0000	(0.679)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	992.0000	984.0000	(0.806)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,455.0000	1,449.0000	(0.412)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	1,031.0000	1,024.0000	(0.679)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	119.0000	109.0000	(8.403)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	74.0000	72.0000	(2.703)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,071.0000	1,064.0000	(0.654)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	288.0000	279.0000	(3.125)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	2,151.0000	2,147.0000	(0.186)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	915.0000	906.0000	(0.984)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	201.0000	193.0000	(3.980)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	70.0000	68.0000	(2.857)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	169.0000	157.0000	(7.101)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,200.0000	1,190.0000	(0.833)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,455.0000	1,449.0000	(0.412)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,196.0000	1,190.0000	(0.502)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	66.0000	58.0000	(12.121)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	461.0000	449.0000	(2.603)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	277.0000	269.0000	(2.888)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,285.0000	1,275.0000	(0.778)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	504.0000	495.0000	(1.786)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,112.0000	1,106.0000	(0.540)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	1,415.0000	1,412.0000	(0.212)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	484.0000	475.0000	(1.860)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	2,476.0000	2,472.0000	(0.162)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,035.0000	1,024.0000	(1.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	431.0000	419.0000	(2.784)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	90.0000	81.0000	(10.000)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	838.0000	827.0000	(1.313)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	178.0000	175.0000	(1.685)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	740.0000	731.0000	(1.216)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,238.0000	1,233.0000	(0.404)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	465.0000	455.0000	(2.151)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	288.0000	279.0000	(3.125)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	3,245.0000	3,242.0000	(0.092)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	1,750.0000	1,745.0000	(0.286)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	842.0000	832.0000	(1.188)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	842.0000	832.0000	(1.188)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	123.0000	120.0000	(2.439)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	81.0000	72.0000	(11.111)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	915.0000	904.0000	(1.202)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,075.0000	1,065.0000	(0.930)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	2,197.0000	2,193.0000	(0.182)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	169.0000	157.0000	(7.101)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	143.0000	131.0000	(8.392)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	622.0000	610.0000	(1.929)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,117.0000	1,106.0000	(0.985)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	248.0000	240.0000	(3.226)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	199.0000	188.0000	(5.528)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	237.0000	224.0000	(5.485)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.45	Call	Currency Future	239.0000	231.0000	(3.347)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	2,336.0000	2,331.0000	(0.214)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	772.0000	763.0000	(1.166)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	555.0000	543.0000	(2.162)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	394.0000	385.0000	(2.284)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	1,154.0000	1,148.0000	(0.520)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	595.0000	585.0000	(1.681)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	801.0000	789.0000	(1.498)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	66.0000	58.0000	(12.121)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	323.0000	310.0000	(4.025)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	691.0000	679.0000	(1.737)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,238.0000	1,233.0000	(0.404)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	428.0000	418.0000	(2.336)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	311.0000	302.0000	(2.894)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	555.0000	543.0000	(2.162)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	217.0000	205.0000	(5.530)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	709.0000	699.0000	(1.410)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	299.0000	291.0000	(2.676)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	248.0000	240.0000	(3.226)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	208.0000	200.0000	(3.846)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	364.0000	355.0000	(2.473)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,707.0000	1,701.0000	(0.351)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	679.0000	669.0000	(1.473)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	278.0000	264.0000	(5.036)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	492.0000	480.0000	(2.439)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	877.0000	865.0000	(1.368)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	208.0000	200.0000	(3.846)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,075.0000	1,065.0000	(0.930)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,707.0000	1,701.0000	(0.351)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	257.0000	244.0000	(5.058)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	323.0000	310.0000	(4.025)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	188.0000	181.0000	(3.723)	0	0	220
25/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	350.0000	341.0000	(2.571)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	130.0000	127.0000	(2.308)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	1,326.0000	1,321.0000	(0.377)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	650.0000	640.0000	(1.538)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,415.0000	1,405.0000	(0.707)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,035.0000	1,024.0000	(1.063)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	53.0000	46.0000	(13.208)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	278.0000	264.0000	(5.036)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,371.0000	1,362.0000	(0.656)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,496.0000	1,490.0000	(0.401)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	99.0000	89.0000	(10.101)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	547.0000	537.0000	(1.828)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	915.0000	904.0000	(1.202)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	877.0000	865.0000	(1.368)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,071.0000	1,064.0000	(0.654)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	650.0000	640.0000	(1.538)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	299.0000	291.0000	(2.676)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	237.0000	224.0000	(5.485)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,196.0000	1,190.0000	(0.502)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	194.0000	187.0000	(3.608)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	547.0000	537.0000	(1.828)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	595.0000	585.0000	(1.681)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,524.0000	2,519.0000	(0.198)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	995.0000	984.0000	(1.106)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	1,794.0000	1,788.0000	(0.334)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	622.0000	610.0000	(1.929)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	90.0000	81.0000	(10.000)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	2,618.0000	2,614.0000	(0.153)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,242.0000	1,232.0000	(0.805)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	915.0000	906.0000	(0.984)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	1,460.0000	1,457.0000	(0.205)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	2,713.0000	2,709.0000	(0.147)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	2,500
25/03/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	152.0000	149.0000	(1.974)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	953.0000	945.0000	(0.839)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	37.0000	32.0000	(13.514)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	257.0000	249.0000	(3.113)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,664.0000	1,658.0000	(0.361)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	807.0000	796.0000	(1.363)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,112.0000	1,106.0000	(0.540)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	267.0000	259.0000	(2.996)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	143.0000	131.0000	(8.392)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,552.0000	1,550.0000	(0.129)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,496.0000	1,490.0000	(0.401)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,622.0000	1,616.0000	(0.370)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	807.0000	796.0000	(1.363)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	52.0000	50.0000	(3.846)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	374.0000	362.0000	(3.209)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,285.0000	1,275.0000	(0.778)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,664.0000	1,658.0000	(0.361)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	184.0000	171.0000	(7.065)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	2,429.0000	2,425.0000	(0.165)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	223.0000	215.0000	(3.587)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	461.0000	449.0000	(2.603)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	131.0000	120.0000	(8.397)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,060.0000	2,055.0000	(0.243)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,580.0000	1,574.0000	(0.380)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	492.0000	480.0000	(2.439)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	2,243.0000	2,239.0000	(0.178)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,158.0000	1,148.0000	(0.864)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	215.0000	208.0000	(3.256)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	137.0000	134.0000	(2.190)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	184.0000	171.0000	(7.065)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	484.0000	475.0000	(1.860)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	992.0000	984.0000	(0.806)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	588.0000	576.0000	(2.041)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,200.0000	1,190.0000	(0.833)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	336.0000	327.0000	(2.679)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,837.0000	1,832.0000	(0.272)	0	0	0
25/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	119.0000	109.0000	(8.403)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,290.0000	2,285.0000	(0.218)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	411.0000	401.0000	(2.433)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	691.0000	679.0000	(1.737)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	394.0000	385.0000	(2.284)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	55.0000	53.0000	(3.636)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	323.0000	314.0000	(2.786)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	402.0000	390.0000	(2.985)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	99.0000	96.0000	(3.030)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	801.0000	789.0000	(1.498)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,837.0000	1,832.0000	(0.272)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,926.0000	1,921.0000	(0.260)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	267.0000	259.0000	(2.996)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	995.0000	984.0000	(1.106)	0	0	0
25/03/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	763.0000	752.0000	(1.442)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	656.0000	644.0000	(1.829)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	379.0000	369.0000	(2.639)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	446.0000	436.0000	(2.242)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	523.0000	511.0000	(2.294)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	525.0000	515.0000	(1.905)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,622.0000	1,616.0000	(0.370)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	350.0000	341.0000	(2.571)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	144.0000	141.0000	(2.083)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,524.0000	2,519.0000	(0.198)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	727.0000	715.0000	(1.651)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,383.0000	2,378.0000	(0.210)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
25/03/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	2,571.0000	2,567.0000	(0.156)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	83.0000	81.0000	(2.410)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,060.0000	2,055.0000	(0.243)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	1,970.0000	1,965.0000	(0.254)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	93.0000	90.0000	(3.226)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,881.0000	1,876.0000	(0.266)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	79.0000	76.0000	(3.797)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	2,106.0000	2,101.0000	(0.237)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,015.0000	2,010.0000	(0.248)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,926.0000	1,921.0000	(0.260)	0	0	0
25/03/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	88.0000	85.0000	(3.409)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	402.0000	390.0000	(2.985)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	525.0000	515.0000	(1.905)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	348.0000	335.0000	(3.736)	0	0	0
25/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	571.0000	561.0000	(1.751)	0	0	0
25/03/2009	\$ / R	2009/09/14			Currency Future	9.7040	9.7097	0.059	9.9300	9.9300	2,153
25/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	719.0000	709.0000	(1.391)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	529.0000	519.0000	(1.890)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,174.0000	1,159.0000	(1.278)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,107.0000	1,092.0000	(1.355)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,846.0000	1,833.0000	(0.704)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,075.0000	1,060.0000	(1.395)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	349.0000	340.0000	(2.579)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	478.0000	469.0000	(1.883)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	250.0000	242.0000	(3.200)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	810.0000	795.0000	(1.852)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	664.0000	654.0000	(1.506)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	388.0000	379.0000	(2.320)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	843.0000	828.0000	(1.779)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,384.0000	1,369.0000	(1.084)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,312.0000	1,298.0000	(1.067)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	614.0000	605.0000	(1.466)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	910.0000	895.0000	(1.648)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	715.0000	700.0000	(2.098)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	325.0000	316.0000	(2.769)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,571.0000	1,556.0000	(0.955)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	547.0000	537.0000	(1.828)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	511.0000	502.0000	(1.761)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,107.0000	1,092.0000	(1.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	63.0000	59.0000	(6.349)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,043.0000	1,028.0000	(1.438)	0	0	0
25/03/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,359.0000	3,349.0000	(0.298)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,277.0000	1,262.0000	(1.175)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,312.0000	1,298.0000	(1.067)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	511.0000	502.0000	(1.761)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	494.0000	485.0000	(1.822)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	402.0000	393.0000	(2.239)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,140.0000	1,125.0000	(1.316)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,348.0000	1,333.0000	(1.113)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	431.0000	422.0000	(2.088)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,277.0000	1,262.0000	(1.175)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	700.0000	690.0000	(1.429)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,495.0000	1,480.0000	(1.003)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	431.0000	422.0000	(2.088)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	647.0000	637.0000	(1.546)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,043.0000	1,028.0000	(1.438)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	746.0000	731.0000	(2.011)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	547.0000	537.0000	(1.828)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	416.0000	407.0000	(2.163)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,495.0000	1,480.0000	(1.003)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	416.0000	407.0000	(2.163)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	630.0000	621.0000	(1.429)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,242.0000	1,227.0000	(1.208)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	462.0000	453.0000	(1.948)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,208.0000	1,193.0000	(1.242)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	446.0000	437.0000	(2.018)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	375.0000	366.0000	(2.400)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	647.0000	637.0000	(1.546)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	843.0000	828.0000	(1.779)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	584.0000	574.0000	(1.712)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,421.0000	1,406.0000	(1.056)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	494.0000	485.0000	(1.822)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	980.0000	965.0000	(1.531)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,140.0000	1,125.0000	(1.316)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	362.0000	353.0000	(2.486)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	876.0000	861.0000	(1.712)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,458.0000	1,443.0000	(1.029)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	349.0000	340.0000	(2.579)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	565.0000	556.0000	(1.593)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	337.0000	328.0000	(2.671)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	1,011.0000	996.0000	(1.484)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	565.0000	556.0000	(1.593)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	481.0000	467.0000	(2.911)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,726.0000	1,712.0000	(0.811)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	241.0000	233.0000	(3.320)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	1,887.0000	1,873.0000	(0.742)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	1,766.0000	1,752.0000	(0.793)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	280.0000	272.0000	(2.857)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	402.0000	393.0000	(2.239)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	685.0000	669.0000	(2.336)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,348.0000	1,333.0000	(1.113)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	655.0000	640.0000	(2.290)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	885.0000	877.0000	(0.904)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	777.0000	768.0000	(1.158)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	623.0000	609.0000	(2.247)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	270.0000	262.0000	(2.963)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	739.0000	729.0000	(1.353)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	291.0000	282.0000	(3.093)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	685.0000	669.0000	(2.336)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	945.0000	930.0000	(1.587)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	599.0000	589.0000	(1.669)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	759.0000	749.0000	(1.318)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	719.0000	709.0000	(1.391)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	739.0000	729.0000	(1.353)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	715.0000	700.0000	(2.098)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	682.0000	672.0000	(1.466)	0	0	0
25/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,687.0000	1,673.0000	(0.830)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	778.0000	762.0000	(2.057)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	478.0000	469.0000	(1.883)	0	0	0
25/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,174.0000	1,159.0000	(1.278)	0	0	0
25/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	778.0000	762.0000	(2.057)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	682.0000	672.0000	(1.466)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	980.0000	965.0000	(1.531)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,533.0000	1,518.0000	(0.978)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	291.0000	282.0000	(3.093)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,687.0000	1,673.0000	(0.830)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	302.0000	293.0000	(2.980)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,806.0000	1,792.0000	(0.775)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	260.0000	252.0000	(3.077)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,648.0000	1,633.0000	(0.910)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,458.0000	1,443.0000	(1.029)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	945.0000	930.0000	(1.587)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	599.0000	589.0000	(1.669)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	362.0000	353.0000	(2.486)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	584.0000	574.0000	(1.712)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,726.0000	1,712.0000	(0.811)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	280.0000	272.0000	(2.857)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,648.0000	1,633.0000	(0.910)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	797.0000	788.0000	(1.129)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	302.0000	293.0000	(2.980)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,011.0000	996.0000	(1.484)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	313.0000	304.0000	(2.875)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,533.0000	1,518.0000	(0.978)	0	0	0
25/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	337.0000	328.0000	(2.671)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	593.0000	579.0000	(2.361)	0	0	0
25/03/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,609.0000	1,595.0000	(0.870)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	0.0000	830.0000	100.000	0	0	0
25/03/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	0.0000	520.0000	100.000	0	0	0
25/03/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	0.0000	369.0000	100.000	0	0	0
25/03/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	0.0000	978.0000	100.000	0	0	0
25/03/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	623.0000	609.0000	(2.247)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	777.0000	768.0000	(1.158)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	817.0000	809.0000	(0.979)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	563.0000	549.0000	(2.487)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	961.0000	952.0000	(0.937)	0	0	0
25/03/2009	\$ / R 2009/09/14	9.15	Put	Currency Future	407.0000	392.0000	(3.686)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/12/14			Currency Future	9.8178	9.8280	0.104	9.9500	9.9500	540
25/03/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	1,672.0000	1,669.0000	(0.179)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	550.0000	556.0000	1.091	0	0	0
25/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,404.0000	1,401.0000	(0.214)	0	0	0
25/03/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	1,150.0000	1,160.0000	0.870	0	0	0
25/03/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	725.0000	733.0000	1.103	0	0	0
25/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,594.0000	1,591.0000	(0.188)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	672.0000	679.0000	1.042	0	0	9,530
25/03/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,258.0000	1,255.0000	(0.238)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	612.0000	619.0000	1.144	0	0	0
25/03/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,752.0000	1,748.0000	(0.228)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,294.0000	1,291.0000	(0.232)	0	0	0
25/03/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	532.0000	532.0000	-	0	0	1,000
25/03/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	3,479.0000	3,472.0000	(0.201)	0	0	0
25/03/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	905.0000	913.0000	0.884	0	0	0
25/03/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	297.0000	300.0000	1.010	0	0	9,530
25/03/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	887.0000	885.0000	(0.225)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	711.0000	719.0000	1.125	0	0	0
25/03/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	570.0000	576.0000	1.053	0	0	0
25/03/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,222.0000	1,219.0000	(0.245)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,016.0000	1,013.0000	(0.295)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	834.0000	841.0000	0.839	0	0	0
25/03/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	1,873.0000	1,868.0000	(0.267)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,556.0000	1,552.0000	(0.257)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	541.0000	546.0000	0.924	0	0	0
25/03/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	1,479.0000	1,476.0000	(0.203)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	623.0000	630.0000	1.124	0	0	0
25/03/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,330.0000	1,327.0000	(0.226)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	698.0000	705.0000	1.003	0	0	0
25/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	801.0000	808.0000	0.874	0	0	0
25/03/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	590.0000	597.0000	1.186	0	0	0
25/03/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	647.0000	654.0000	1.082	0	0	0
25/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,083.0000	1,080.0000	(0.277)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,160.0000	2,155.0000	(0.231)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	635.0000	642.0000	1.102	0	0	0
25/03/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	478.0000	483.0000	1.046	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	560.0000	566.0000	1.071	0	0	0
25/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,594.0000	1,591.0000	(0.188)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,517.0000	1,514.0000	(0.198)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,792.0000	1,788.0000	(0.223)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	368.0000	372.0000	1.087	0	0	10,100
25/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,850.0000	2,844.0000	(0.211)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	887.0000	894.0000	0.789	0	0	0
25/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	612.0000	619.0000	1.144	0	0	0
25/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	513.0000	518.0000	0.975	0	0	0
25/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	919.0000	916.0000	(0.326)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	659.0000	666.0000	1.062	0	0	0
25/03/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,367.0000	1,364.0000	(0.219)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,913.0000	1,909.0000	(0.209)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	685.0000	692.0000	1.022	0	0	0
25/03/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	740.0000	747.0000	0.946	0	0	0
25/03/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,832.0000	1,828.0000	(0.218)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,441.0000	1,438.0000	(0.208)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,995.0000	1,990.0000	(0.251)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	869.0000	876.0000	0.806	0	0	10,115
25/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	801.0000	808.0000	0.874	0	0	0
25/03/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	951.0000	948.0000	(0.315)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,244.0000	2,239.0000	(0.223)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	531.0000	537.0000	1.130	0	0	0
25/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,850.0000	2,844.0000	(0.211)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	461.0000	467.0000	1.302	0	0	0
25/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	368.0000	372.0000	1.087	0	0	114
25/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,152.0000	1,149.0000	(0.260)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,049.0000	1,047.0000	(0.191)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,083.0000	1,080.0000	(0.277)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	404.0000	408.0000	0.990	0	0	0
25/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,203.0000	1,213.0000	0.831	0	0	0
25/03/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	439.0000	443.0000	0.911	0	0	0
25/03/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	817.0000	825.0000	0.979	0	0	0
25/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	770.0000	777.0000	0.909	0	0	0
25/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	983.0000	981.0000	(0.203)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	851.0000	859.0000	0.940	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,371.0000	2,365.0000	(0.253)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,211.0000	2,220.0000	0.407	0	0	0
25/03/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	362.0000	366.0000	1.105	0	0	0
25/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,894.0000	2,888.0000	(0.207)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	301.0000	304.0000	0.997	0	0	0
25/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	205.0000	203.0000	(0.976)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,799.0000	1,808.0000	0.500	0	0	0
25/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,722.0000	1,731.0000	0.523	0	0	0
25/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	80.0000	79.0000	(1.250)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,286.0000	2,281.0000	(0.219)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	614.0000	613.0000	(0.163)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	3,785.0000	3,778.0000	(0.185)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	513.0000	518.0000	0.975	0	0	0
25/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,298.0000	2,307.0000	0.392	0	0	0
25/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	181.0000	180.0000	(0.552)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	454.0000	459.0000	1.101	0	0	0
25/03/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,963.0000	3,955.0000	(0.202)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,543.0000	2,537.0000	(0.236)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,799.0000	1,808.0000	0.500	0	0	0
25/03/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	243.0000	241.0000	(0.823)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,433.0000	3,426.0000	(0.204)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	1,611.0000	1,619.0000	0.497	0	0	0
25/03/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	231.0000	233.0000	0.866	0	0	0
25/03/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	253.0000	256.0000	1.186	0	0	0
25/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	181.0000	180.0000	(0.552)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	311.0000	314.0000	0.965	0	0	0
25/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,081.0000	1,091.0000	0.925	0	0	0
25/03/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	100.0000	99.0000	(1.000)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,407.0000	1,416.0000	0.640	0	0	0
25/03/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,697.0000	3,690.0000	(0.189)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,918.0000	3,911.0000	(0.179)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	580.0000	586.0000	1.034	0	0	0
25/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,343.0000	3,336.0000	(0.209)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	236.0000	239.0000	1.271	0	0	0
25/03/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,712.0000	1,708.0000	(0.234)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	183.0000	185.0000	1.093	0	0	0
25/03/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,388.0000	3,381.0000	(0.207)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	469.0000	475.0000	1.279	0	0	0
25/03/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,415.0000	4,407.0000	(0.181)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,504.0000	1,512.0000	0.532	0	0	0
25/03/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	2,168.0000	2,177.0000	0.415	0	0	0
25/03/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,202.0000	2,197.0000	(0.227)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	286.0000	284.0000	(0.699)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	385.0000	389.0000	1.039	0	0	0
25/03/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	379.0000	383.0000	1.055	0	0	0
25/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,761.0000	2,755.0000	(0.217)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	58.0000	58.0000	-	0	0	0
25/03/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	265.0000	268.0000	1.132	0	0	0
25/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,829.0000	3,822.0000	(0.183)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,717.0000	2,711.0000	(0.221)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	339.0000	338.0000	(0.295)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	855.0000	852.0000	(0.351)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	247.0000	250.0000	1.215	0	0	0
25/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,995.0000	1,990.0000	(0.251)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	316.0000	319.0000	0.949	0	0	0
25/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,298.0000	3,291.0000	(0.212)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,376.0000	1,385.0000	0.654	0	0	0
25/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	359.0000	357.0000	(0.557)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	431.0000	436.0000	1.160	0	0	0
25/03/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,476.0000	2,486.0000	0.404	0	0	0
25/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,286.0000	2,281.0000	(0.219)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	454.0000	459.0000	1.101	0	0	0
25/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,792.0000	1,788.0000	(0.223)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	373.0000	377.0000	1.072	0	0	0
25/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,806.0000	2,799.0000	(0.249)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	311.0000	314.0000	0.965	0	0	0
25/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,343.0000	3,336.0000	(0.209)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	560.0000	566.0000	1.071	0	0	0
25/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,918.0000	1,927.0000	0.469	0	0	0
25/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	919.0000	916.0000	(0.326)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	887.0000	894.0000	0.789	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	150.0000	149.0000	(0.667)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	559.0000	558.0000	(0.179)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	115.0000	114.0000	(0.870)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,104.0000	1,113.0000	0.815	0	0	0
25/03/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	923.0000	930.0000	0.758	0	0	0
25/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	586.0000	585.0000	(0.171)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	160.0000	159.0000	(0.625)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	2,083.0000	2,092.0000	0.432	0	0	0
25/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,176.0000	1,186.0000	0.850	0	0	0
25/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,414.0000	2,408.0000	(0.249)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,878.0000	1,887.0000	0.479	0	0	0
25/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,041.0000	2,050.0000	0.441	0	0	0
25/03/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	242.0000	244.0000	0.826	0	0	0
25/03/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	3,874.0000	3,866.0000	(0.207)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,918.0000	1,927.0000	0.469	0	0	0
25/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,127.0000	1,136.0000	0.799	0	0	0
25/03/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,036.0000	2,031.0000	(0.246)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	411.0000	415.0000	0.973	0	0	0
25/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	303.0000	301.0000	(0.660)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	341.0000	345.0000	1.173	0	0	0
25/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	485.0000	485.0000	-	0	0	0
25/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	150.0000	149.0000	(0.667)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	3,073.0000	3,067.0000	(0.195)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,471.0000	1,479.0000	0.544	0	0	0
25/03/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	210.0000	213.0000	1.429	0	0	0
25/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	391.0000	396.0000	1.279	0	0	0
25/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,328.0000	2,323.0000	(0.215)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	509.0000	508.0000	(0.196)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	306.0000	309.0000	0.980	0	0	0
25/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,674.0000	2,668.0000	(0.224)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	586.0000	585.0000	(0.171)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	823.0000	821.0000	(0.243)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	941.0000	949.0000	0.850	0	0	0
25/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,142.0000	4,135.0000	(0.169)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,000.0000	2,009.0000	0.450	0	0	0
25/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	485.0000	485.0000	-	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
25/03/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	503.0000	509.0000	1.193	0	0	0
25/03/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	271.0000	269.0000	(0.738)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	391.0000	396.0000	1.279	0	0	0
25/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,959.0000	1,967.0000	0.408	0	0	0
25/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,674.0000	2,668.0000	(0.224)	0	0	0
25/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,117.0000	1,114.0000	(0.269)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	132.0000	131.0000	(0.758)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	259.0000	261.0000	0.772	0	0	0
25/03/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,539.0000	1,547.0000	0.520	0	0	0
25/03/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,741.0000	3,733.0000	(0.214)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	446.0000	451.0000	1.121	0	0	0
25/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,685.0000	1,693.0000	0.475	0	0	0
25/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,203.0000	1,213.0000	0.831	0	0	0
25/03/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,259.0000	1,268.0000	0.715	0	0	0
25/03/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,648.0000	1,656.0000	0.485	0	0	0
25/03/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	230.0000	228.0000	(0.870)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	257.0000	255.0000	(0.778)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,575.0000	1,583.0000	0.508	0	0	0
25/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	205.0000	203.0000	(0.976)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,566.0000	3,558.0000	(0.224)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	316.0000	319.0000	0.949	0	0	0
25/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,722.0000	1,731.0000	0.523	0	0	0
25/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,298.0000	3,291.0000	(0.212)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,838.0000	1,847.0000	0.490	0	0	0
25/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,939.0000	2,932.0000	(0.238)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,586.0000	2,580.0000	(0.232)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	357.0000	360.0000	0.840	0	0	0
25/03/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	978.0000	987.0000	0.920	0	0	0
25/03/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	187.0000	189.0000	1.070	0	0	0
25/03/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	271.0000	274.0000	1.107	0	0	0
25/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,369.0000	4,361.0000	(0.183)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	417.0000	422.0000	1.199	0	0	0
25/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	283.0000	286.0000	1.060	0	0	0
25/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,653.0000	3,646.0000	(0.192)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,208.0000	3,201.0000	(0.218)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,500.0000	2,494.0000	(0.240)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	171.0000	169.0000	(1.170)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	326.0000	329.0000	0.920	0	0	0
25/03/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	760.0000	759.0000	(0.132)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	441.0000	440.0000	(0.227)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,211.0000	2,220.0000	0.407	0	0	0
25/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,152.0000	1,149.0000	(0.260)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	346.0000	350.0000	1.156	0	0	0
25/03/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,028.0000	3,022.0000	(0.198)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	700.0000	699.0000	(0.143)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	398.0000	397.0000	(0.251)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,018.0000	1,027.0000	0.884	0	0	0
25/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,316.0000	1,325.0000	0.684	0	0	0
25/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	283.0000	286.0000	1.060	0	0	0
25/03/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	215.0000	218.0000	1.395	0	0	0
25/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,104.0000	1,113.0000	0.815	0	0	0
25/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,566.0000	3,558.0000	(0.224)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	321.0000	319.0000	(0.623)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,097.0000	4,090.0000	(0.171)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,439.0000	1,447.0000	0.556	0	0	0
25/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	770.0000	777.0000	0.909	0	0	0
25/03/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	4,008.0000	4,000.0000	(0.200)	0	0	0
25/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	93.0000	92.0000	(1.075)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,414.0000	2,408.0000	(0.249)	0	0	0
25/03/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,118.0000	3,112.0000	(0.192)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,376.0000	1,385.0000	0.654	0	0	0
25/03/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	336.0000	340.0000	1.190	0	0	0
25/03/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	495.0000	500.0000	1.010	0	0	0
25/03/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,077.0000	2,072.0000	(0.241)	0	0	0
25/03/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	225.0000	228.0000	1.333	0	0	0
25/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	123.0000	122.0000	(0.813)	0	0	0
25/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	359.0000	357.0000	(0.557)	0	0	0
25/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	431.0000	436.0000	1.160	0	0	0
25/03/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	642.0000	641.0000	(0.156)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,060.0000	1,069.0000	0.849	0	0	0
25/03/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,278.0000	4,270.0000	(0.187)	0	0	0
25/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,150.0000	1,160.0000	0.870	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	196.0000	198.0000	1.020	0	0	0
25/03/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	532.0000	532.0000	-	0	0	0
25/03/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	217.0000	215.0000	(0.922)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	1,287.0000	1,296.0000	0.699	0	0	0
25/03/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	4,188.0000	4,180.0000	(0.191)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	419.0000	418.0000	(0.239)	0	0	0
25/03/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	205.0000	208.0000	1.463	0	0	0
25/03/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	730.0000	728.0000	(0.274)	0	0	0
25/03/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	998.0000	1,006.0000	0.802	0	0	0
25/03/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	785.0000	792.0000	0.892	0	0	0
25/03/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	2,254.0000	2,264.0000	0.444	0	0	0
25/03/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	86.0000	86.0000	-	0	0	0
25/03/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	1,761.0000	1,769.0000	0.454	0	0	0
25/03/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	193.0000	191.0000	(1.036)	0	0	0
25/03/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	220.0000	223.0000	1.364	0	0	0
25/03/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	4,052.0000	4,045.0000	(0.173)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,500.0000	2,494.0000	(0.240)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,346.0000	1,355.0000	0.669	0	0	0
25/03/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	417.0000	422.0000	1.199	0	0	0
25/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,316.0000	1,325.0000	0.684	0	0	0
25/03/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	398.0000	397.0000	(0.251)	0	0	0
25/03/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	351.0000	355.0000	1.140	0	0	0
25/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	378.0000	377.0000	(0.265)	0	0	0
25/03/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,984.0000	2,977.0000	(0.235)	0	0	0
25/03/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	1,038.0000	1,047.0000	0.867	0	0	0
25/03/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	424.0000	429.0000	1.179	0	0	0
25/03/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	671.0000	669.0000	(0.298)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,457.0000	2,451.0000	(0.244)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,346.0000	1,355.0000	0.669	0	0	0
25/03/2009	\$ / R	2009/12/14	8.00	Put	Currency Future	141.0000	139.0000	(1.418)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	378.0000	377.0000	(0.265)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	522.0000	528.0000	1.149	0	0	0
25/03/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	1,954.0000	1,950.0000	(0.205)	0	0	0
25/03/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	424.0000	429.0000	1.179	0	0	0
25/03/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,457.0000	2,451.0000	(0.244)	0	0	0
25/03/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	2,613.0000	2,623.0000	0.383	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	0.0000	1,512.0000	100.000	0	0	0
25/03/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	0.0000	41.0000	100.000	0	0	0
25/03/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	0.0000	2,669.0000	100.000	0	0	0
25/03/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	0.0000	284.0000	100.000	0	0	0
25/03/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	3,522.0000	3,515.0000	(0.199)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	303.0000	301.0000	(0.660)	0	0	0
25/03/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,471.0000	1,479.0000	0.544	0	0	0
25/03/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	45.0000	45.0000	-	0	0	0
25/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,404.0000	1,401.0000	(0.214)	0	0	0
25/03/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	672.0000	679.0000	1.042	0	0	0
25/03/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	290.0000	293.0000	1.034	0	0	0
25/03/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,163.0000	3,156.0000	(0.221)	0	0	0
25/03/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	331.0000	334.0000	0.906	0	0	0
25/03/2009	\$ / R	2010/03/15			Currency Future	9.9311	9.9462	0.152	0.0000	0.0000	0
25/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,043.0000	1,061.0000	1.726	0	0	0
25/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	851.0000	868.0000	1.998	0	0	0
25/03/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	682.0000	698.0000	2.346	0	0	0
25/03/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,001.0000	2,001.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	662.0000	677.0000	2.266	0	0	0
25/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,081.0000	2,081.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	784.0000	801.0000	2.168	0	0	0
25/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,506.0000	1,508.0000	0.133	0	0	0
25/03/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,162.0000	2,162.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,062.0000	1,065.0000	0.282	0	0	0
25/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,653.0000	1,655.0000	0.121	0	0	0
25/03/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	634.0000	648.0000	2.208	0	0	0
25/03/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,202.0000	2,202.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	865.0000	882.0000	1.965	0	0	0
25/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	662.0000	677.0000	2.266	0	0	0
25/03/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	643.0000	658.0000	2.333	0	0	0
25/03/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	879.0000	897.0000	2.048	0	0	0
25/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	714.0000	730.0000	2.241	0	0	0
25/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,081.0000	2,081.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,043.0000	1,061.0000	1.726	0	0	0
25/03/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	590.0000	604.0000	2.373	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	725.0000	741.0000	2.207	0	0	0
25/03/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,409.0000	2,408.0000	(0.042)	0	0	0
25/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,844.0000	1,845.0000	0.054	0	0	0
25/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,284.0000	2,284.0000	-	0	0	0
25/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	837.0000	854.0000	2.031	0	0	0
25/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,470.0000	1,472.0000	0.136	0	0	0
25/03/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,767.0000	1,768.0000	0.057	0	0	0
25/03/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	748.0000	764.0000	2.139	0	0	0
25/03/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,326.0000	2,325.0000	(0.043)	0	0	0
25/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,121.0000	2,121.0000	-	0	0	0
25/03/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,080.0000	1,099.0000	1.759	0	0	27,539
25/03/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	607.0000	621.0000	2.306	0	0	0
25/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,062.0000	1,065.0000	0.282	0	0	0
25/03/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	999.0000	1,003.0000	0.400	0	0	0
25/03/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,961.0000	1,962.0000	0.051	0	0	0
25/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	652.0000	667.0000	2.301	0	0	0
25/03/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	509.0000	522.0000	2.554	0	0	27,539
25/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,883.0000	1,884.0000	0.053	0	0	0
25/03/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,878.0000	2,876.0000	(0.069)	0	0	0
25/03/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	616.0000	630.0000	2.273	0	0	0
25/03/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	973.0000	991.0000	1.850	0	0	0
25/03/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	693.0000	708.0000	2.165	0	0	0
25/03/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,192.0000	1,195.0000	0.252	0	0	0
25/03/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	645.0000	660.0000	2.326	0	0	0
25/03/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,154.0000	2,154.0000	-	0	0	0
25/03/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,434.0000	1,436.0000	0.139	0	0	0
25/03/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,398.0000	1,401.0000	0.215	0	0	0
25/03/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	797.0000	814.0000	2.133	0	0	0
25/03/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	624.0000	639.0000	2.404	0	0	0
25/03/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,616.0000	1,618.0000	0.124	0	0	0
25/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,506.0000	1,508.0000	0.133	0	0	0
25/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	837.0000	854.0000	2.031	0	0	0
25/03/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,805.0000	1,806.0000	0.055	0	0	0
25/03/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,243.0000	2,243.0000	-	0	0	0
25/03/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	736.0000	753.0000	2.310	0	0	0
25/03/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,579.0000	1,581.0000	0.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	772.0000	789.0000	2.202	0	0	0
25/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,284.0000	2,284.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	1,344.0000	1,363.0000	1.414	0	0	0
25/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,192.0000	1,195.0000	0.252	0	0	0
25/03/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	810.0000	827.0000	2.099	0	0	0
25/03/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	4,061.0000	4,056.0000	(0.123)	0	0	0
25/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	784.0000	801.0000	2.168	0	0	0
25/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	973.0000	991.0000	1.850	0	0	0
25/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,691.0000	1,692.0000	0.059	0	0	0
25/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	703.0000	719.0000	2.276	0	0	0
25/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	616.0000	630.0000	2.273	0	0	0
25/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,922.0000	1,923.0000	0.052	0	0	0
25/03/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	324.0000	334.0000	3.086	0	0	0
25/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	672.0000	687.0000	2.232	0	0	0
25/03/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	925.0000	942.0000	1.838	0	0	0
25/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,041.0000	2,041.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,729.0000	1,730.0000	0.058	0	0	0
25/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,653.0000	1,655.0000	0.121	0	0	0
25/03/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,807.0000	1,824.0000	0.941	0	0	0
25/03/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	793.0000	799.0000	0.757	0	0	0
25/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	760.0000	776.0000	2.105	0	0	0
25/03/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	326.0000	328.0000	0.613	0	0	0
25/03/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	379.0000	382.0000	0.792	0	0	0
25/03/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	412.0000	424.0000	2.913	0	0	0
25/03/2009	\$ / R	2010/03/15	13.65	Call	Currency Future	298.0000	308.0000	3.356	0	0	0
25/03/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	4,017.0000	4,012.0000	(0.124)	0	0	0
25/03/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	1,061.0000	1,080.0000	1.791	0	0	0
25/03/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	220.0000	221.0000	0.455	0	0	0
25/03/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	2,051.0000	2,068.0000	0.829	0	0	0
25/03/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,415.0000	3,411.0000	(0.117)	0	0	0
25/03/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,331.0000	3,328.0000	(0.090)	0	0	0
25/03/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	1,225.0000	1,245.0000	1.633	0	0	0
25/03/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	343.0000	345.0000	0.583	0	0	0
25/03/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,774.0000	1,792.0000	1.015	0	0	0
25/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	956.0000	975.0000	1.987	0	0	0
25/03/2009	\$ / R	2010/03/15	8.75	Call	Currency Future	1,618.0000	1,636.0000	1.112	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,930.0000	3,925.0000	(0.127)	0	0	0
25/03/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	437.0000	440.0000	0.686	0	0	0
25/03/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,225.0000	1,228.0000	0.245	0	0	0
25/03/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,584.0000	3,580.0000	(0.112)	0	0	0
25/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,293.0000	1,296.0000	0.232	0	0	0
25/03/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	3,373.0000	3,369.0000	(0.119)	0	0	0
25/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	823.0000	840.0000	2.066	0	0	0
25/03/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	404.0000	416.0000	2.970	0	0	0
25/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	311.0000	321.0000	3.215	0	0	0
25/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,542.0000	1,544.0000	0.130	0	0	0
25/03/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	925.0000	942.0000	1.838	0	0	0
25/03/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	351.0000	362.0000	3.134	0	0	0
25/03/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	396.0000	407.0000	2.778	0	0	0
25/03/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,670.0000	3,665.0000	(0.136)	0	0	0
25/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,328.0000	1,331.0000	0.226	0	0	0
25/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,470.0000	1,472.0000	0.136	0	0	0
25/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	909.0000	927.0000	1.980	0	0	0
25/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,691.0000	1,692.0000	0.059	0	0	0
25/03/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	478.0000	481.0000	0.628	0	0	0
25/03/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,159.0000	1,162.0000	0.259	0	0	0
25/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	713.0000	718.0000	0.701	0	0	0
25/03/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	851.0000	868.0000	1.998	0	0	0
25/03/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	474.0000	486.0000	2.532	0	0	0
25/03/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,457.0000	3,453.0000	(0.116)	0	0	0
25/03/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,559.0000	1,578.0000	1.219	0	0	0
25/03/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	2,014.0000	2,031.0000	0.844	0	0	0
25/03/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	233.0000	235.0000	0.858	0	0	0
25/03/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	990.0000	1,008.0000	1.818	0	0	0
25/03/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	388.0000	399.0000	2.835	0	0	0
25/03/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,094.0000	1,097.0000	0.274	0	0	0
25/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	772.0000	789.0000	2.202	0	0	0
25/03/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,710.0000	1,728.0000	1.053	0	0	0
25/03/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,043.0000	3,040.0000	(0.099)	0	0	0
25/03/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,295.0000	1,315.0000	1.544	0	0	0
25/03/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,474.0000	1,494.0000	1.357	0	0	0
25/03/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	360.0000	363.0000	0.833	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	543.0000	547.0000	0.737	0	0	0
25/03/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	1,742.0000	1,760.0000	1.033	0	0	0
25/03/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	292.0000	302.0000	3.425	0	0	0
25/03/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	894.0000	912.0000	2.013	0	0	0
25/03/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,363.0000	1,365.0000	0.147	0	0	0
25/03/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,007.0000	1,025.0000	1.787	0	0	0
25/03/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	366.0000	376.0000	2.732	0	0	0
25/03/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,030.0000	1,034.0000	0.388	0	0	0
25/03/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,126.0000	1,129.0000	0.266	0	0	0
25/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,293.0000	1,296.0000	0.232	0	0	0
25/03/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	940.0000	958.0000	1.915	0	0	0
25/03/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	938.0000	942.0000	0.426	0	0	0
25/03/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	1,025.0000	1,043.0000	1.756	0	0	0
25/03/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,119.0000	1,138.0000	1.698	0	0	0
25/03/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,259.0000	1,262.0000	0.238	0	0	0
25/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	714.0000	730.0000	2.241	0	0	0
25/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,883.0000	1,884.0000	0.053	0	0	0
25/03/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	330.0000	341.0000	3.333	0	0	0
25/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	909.0000	927.0000	1.980	0	0	0
25/03/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,799.0000	3,794.0000	(0.132)	0	0	0
25/03/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	662.0000	667.0000	0.755	0	0	0
25/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,084.0000	3,081.0000	(0.097)	0	0	0
25/03/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	1,421.0000	1,440.0000	1.337	0	0	0
25/03/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	465.0000	477.0000	2.581	0	0	0
25/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,328.0000	1,331.0000	0.226	0	0	0
25/03/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,319.0000	1,339.0000	1.516	0	0	0
25/03/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	740.0000	745.0000	0.676	0	0	0
25/03/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,271.0000	1,291.0000	1.574	0	0	0
25/03/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	688.0000	693.0000	0.727	0	0	0
25/03/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	4,150.0000	4,144.0000	(0.145)	0	0	0
25/03/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	281.0000	290.0000	3.203	0	0	0
25/03/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	849.0000	855.0000	0.707	0	0	0
25/03/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	317.0000	327.0000	3.155	0	0	0
25/03/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,886.0000	3,881.0000	(0.129)	0	0	0
25/03/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,756.0000	3,751.0000	(0.133)	0	0	0
25/03/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	337.0000	347.0000	2.967	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,922.0000	1,923.0000	0.052	0	0	0
25/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	760.0000	776.0000	2.105	0	0	0
25/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,729.0000	1,730.0000	0.058	0	0	0
25/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	652.0000	667.0000	2.301	0	0	0
25/03/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	3,974.0000	3,968.0000	(0.151)	0	0	0
25/03/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	305.0000	314.0000	2.951	0	0	0
25/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,121.0000	2,121.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	703.0000	719.0000	2.276	0	0	0
25/03/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,844.0000	1,845.0000	0.054	0	0	0
25/03/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	725.0000	741.0000	2.207	0	0	0
25/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,542.0000	1,544.0000	0.130	0	0	0
25/03/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	457.0000	460.0000	0.656	0	0	0
25/03/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	1,588.0000	1,607.0000	1.196	0	0	0
25/03/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	358.0000	369.0000	3.073	0	0	0
25/03/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,627.0000	3,623.0000	(0.110)	0	0	0
25/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	823.0000	840.0000	2.066	0	0	0
25/03/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	521.0000	525.0000	0.768	0	0	0
25/03/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	1,502.0000	1,521.0000	1.265	0	0	0
25/03/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,180.0000	1,201.0000	1.780	0	0	0
25/03/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,662.0000	2,661.0000	(0.038)	0	0	0
25/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,100.0000	1,118.0000	1.636	0	0	0
25/03/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,238.0000	4,232.0000	(0.142)	0	0	0
25/03/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	269.0000	279.0000	3.717	0	0	0
25/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	672.0000	687.0000	2.232	0	0	0
25/03/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	589.0000	594.0000	0.849	0	0	0
25/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	969.0000	972.0000	0.310	0	0	0
25/03/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	344.0000	355.0000	3.198	0	0	0
25/03/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,713.0000	3,708.0000	(0.135)	0	0	0
25/03/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	4,462.0000	4,455.0000	(0.157)	0	0	0
25/03/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	243.0000	252.0000	3.704	0	0	0
25/03/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	1,369.0000	1,388.0000	1.388	0	0	0
25/03/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	638.0000	642.0000	0.627	0	0	0
25/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,041.0000	2,041.0000	-	0	0	0
25/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	574.0000	588.0000	2.439	0	0	0
25/03/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	558.0000	572.0000	2.509	0	0	0
25/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,493.0000	2,492.0000	(0.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	544.0000	557.0000	2.390	0	0	0
25/03/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	2,577.0000	2,576.0000	(0.039)	0	0	0
25/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	582.0000	596.0000	2.405	0	0	0
25/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	582.0000	596.0000	2.405	0	0	0
25/03/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	2,367.0000	2,366.0000	(0.042)	0	0	0
25/03/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	264.0000	273.0000	3.409	0	0	0
25/03/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	3,843.0000	3,838.0000	(0.130)	0	0	0
25/03/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	598.0000	613.0000	2.508	0	0	0
25/03/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	908.0000	912.0000	0.441	0	0	0
25/03/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,451.0000	2,450.0000	(0.041)	0	0	0
25/03/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	4,283.0000	4,277.0000	(0.140)	0	0	0
25/03/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	1,139.0000	1,159.0000	1.756	0	0	0
25/03/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	566.0000	580.0000	2.473	0	0	0
25/03/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,451.0000	2,450.0000	(0.041)	0	0	0
25/03/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	259.0000	267.0000	3.089	0	0	0
25/03/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	2,535.0000	2,534.0000	(0.039)	0	0	0
25/03/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	4,328.0000	4,321.0000	(0.162)	0	0	0
25/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,493.0000	2,492.0000	(0.040)	0	0	0
25/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	574.0000	588.0000	2.439	0	0	0
25/03/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	0.0000	1,179.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	0.0000	184.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	0.0000	883.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	0.0000	1,129.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	0.0000	1,025.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	0.0000	516.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	0.0000	2,180.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	0.0000	2,919.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	2,125.0000	2,142.0000	0.800	0	0	0
25/03/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	194.0000	196.0000	1.031	0	0	0
25/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,100.0000	1,118.0000	1.636	0	0	0
25/03/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	493.0000	506.0000	2.637	0	0	0
25/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	969.0000	972.0000	0.310	0	0	0
25/03/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	2,962.0000	2,959.0000	(0.101)	0	0	0
25/03/2009	\$ / R	2010/06/14			Currency Future	10.0138	10.0300	0.162	0.0000	0.0000	0
25/03/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	1,192.0000	1,204.0000	1.007	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,178.0000	1,174.0000	(0.340)	0	0	0
25/03/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	0.0000	670.0000	100.000	32	32	26,596
25/03/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	0.0000	2,790.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	0.0000	821.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	0.0000	1,451.0000	100.000	29	29	26,596
25/03/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	0.0000	632.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	0.0000	243.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	0.0000	1,133.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	0.0000	1,238.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	0.0000	1,303.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	0.0000	1,370.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	0.0000	1,100.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	0.0000	2,273.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	0.0000	1,168.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	0.0000	1,242.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	0.0000	1,322.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	0.0000	1,112.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	0.0000	992.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	0.0000	1,051.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	0.0000	1,281.0000	100.000	0	0	0
25/03/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	0.0000	3,002.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12			Currency Future	14.0475	14.0150	(0.231)	14.2700	14.1000	10,087
25/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,741.0000	1,763.0000	1.264	0	0	0
25/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	617.0000	629.0000	1.945	0	0	0
25/03/2009	£ / R	2009/06/12	15.00	Call	Currency Future	322.0000	307.0000	(4.658)	0	0	0
25/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
25/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
25/03/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,424.0000	1,443.0000	1.334	0	0	0
25/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	614.0000	594.0000	(3.257)	0	0	0
25/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	586.0000	599.0000	2.218	0	0	0
25/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,275.0000	1,292.0000	1.333	0	0	0
25/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,715.0000	2,743.0000	1.031	0	0	0
25/03/2009	£ / R	2009/06/12	19.00	Call	Currency Future	4.0000	3.0000	(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
25/03/2009	£ / R	2009/06/12	15.75	Call	Currency Future	164.0000	154.0000	(6.098)	0	0	0
25/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	500.0000	511.0000	2.200	0	0	0
25/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	296.0000	282.0000	(4.730)	0	0	0
25/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,917.0000	3,948.0000	0.791	0	0	0
25/03/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,950.0000	2,979.0000	0.983	0	0	0
25/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
25/03/2009	£ / R	2009/06/12	15.20	Call	Currency Future	271.0000	258.0000	(4.797)	0	0	0
25/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	447.0000	456.0000	2.013	0	0	0
25/03/2009	£ / R	2009/06/12	13.50	Call	Currency Future	887.0000	857.0000	(3.382)	0	0	0
25/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
25/03/2009	£ / R	2009/06/12	16.95	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
25/03/2009	£ / R	2009/06/12	19.00	Put	Currency Future	4,956.0000	4,988.0000	0.646	0	0	0
25/03/2009	£ / R	2009/06/12	13.75	Call	Currency Future	745.0000	721.0000	(3.221)	0	0	0
25/03/2009	£ / R	2009/06/12	17.65	Put	Currency Future	3,624.0000	3,654.0000	0.828	0	0	0
25/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
25/03/2009	£ / R	2009/06/12	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,866.0000	1,889.0000	1.233	0	0	0
25/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	697.0000	676.0000	(3.013)	0	0	0
25/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
25/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,903.0000	2,931.0000	0.965	0	0	0
25/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,393.0000	2,419.0000	1.087	0	0	0
25/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
25/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
25/03/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,213.0000	4,244.0000	0.736	0	0	0
25/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,824.0000	1,847.0000	1.261	0	0	0
25/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,114.0000	4,145.0000	0.754	0	0	0
25/03/2009	£ / R	2009/06/12	17.00	Put	Currency Future	2,997.0000	3,026.0000	0.968	0	0	0
25/03/2009	£ / R	2009/06/12	18.25	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
25/03/2009	£ / R	2009/06/12	15.70	Call	Currency Future	172.0000	162.0000	(5.814)	0	0	0
25/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,114.0000	4,145.0000	0.754	0	0	0
25/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
25/03/2009	£ / R	2009/06/12	18.35	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
25/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,994.0000	2,018.0000	1.204	0	0	0
25/03/2009	£ / R	2009/06/12	13.50	Put	Currency Future	340.0000	342.0000	0.588	0	0	0
25/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,348.0000	1,367.0000	1.409	0	0	0
25/03/2009	£ / R	2009/06/12	17.65	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,576.0000	2,603.0000	1.048	0	0	0
25/03/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,758.0000	4,789.0000	0.652	0	0	0
25/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,213.0000	2,238.0000	1.130	0	0	0
25/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	447.0000	433.0000	(3.132)	0	0	0
25/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	634.0000	614.0000	(3.155)	0	0	0
25/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,410.0000	4,442.0000	0.726	0	0	0
25/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	73.0000	68.0000	(6.849)	0	0	0
25/03/2009	£ / R	2009/06/12	18.80	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	111.0000	103.0000	(7.207)	0	0	0
25/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	556.0000	569.0000	2.338	0	0	0
25/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	473.0000	483.0000	2.114	0	0	0
25/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,857.0000	4,889.0000	0.659	0	0	0
25/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,668.0000	2,696.0000	1.049	0	0	0
25/03/2009	£ / R	2009/06/12	18.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	142.0000	133.0000	(6.338)	0	0	0
25/03/2009	£ / R	2009/06/12	13.95	Call	Currency Future	654.0000	634.0000	(3.058)	0	0	0
25/03/2009	£ / R	2009/06/12	13.60	Call	Currency Future	826.0000	796.0000	(3.632)	0	0	0
25/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	421.0000	407.0000	(3.325)	0	0	0
25/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,093.0000	3,122.0000	0.938	0	0	0
25/03/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,106.0000	5,138.0000	0.627	0	0	0
25/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	189.0000	178.0000	(5.820)	0	0	0
25/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	350.0000	335.0000	(4.286)	0	0	0
25/03/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,056.0000	5,088.0000	0.633	0	0	0
25/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
25/03/2009	£ / R	2009/06/12	17.25	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
25/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0
25/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,023.0000	1,042.0000	1.857	0	0	0
25/03/2009	£ / R	2009/06/12	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
25/03/2009	£ / R	2009/06/12	18.75	Put	Currency Future	4,708.0000	4,740.0000	0.680	0	0	0
25/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
25/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	950.0000	968.0000	1.895	0	0	0
25/03/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,155.0000	5,188.0000	0.640	0	0	0
25/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,903.0000	2,931.0000	0.965	0	0	0
25/03/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,236.0000	3,266.0000	0.927	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	198.0000	187.0000	(5.556)	0	0	0
25/03/2009	£ / R	2009/06/12	13.70	Call	Currency Future	770.0000	745.0000	(3.247)	0	0	0
25/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,855.0000	2,884.0000	1.016	0	0	0
25/03/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,311.0000	4,343.0000	0.742	0	0	0
25/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,783.0000	1,805.0000	1.234	0	0	0
25/03/2009	£ / R	2009/06/12	18.70	Put	Currency Future	4,658.0000	4,690.0000	0.687	0	0	0
25/03/2009	£ / R	2009/06/12	17.00	Call	Currency Future	45.0000	41.0000	(8.889)	0	0	0
25/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,081.0000	2,106.0000	1.201	0	0	0
25/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,700.0000	1,722.0000	1.294	0	0	0
25/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	473.0000	483.0000	2.114	0	0	0
25/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	721.0000	698.0000	(3.190)	0	0	0
25/03/2009	£ / R	2009/06/12	18.70	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
25/03/2009	£ / R	2009/06/12	16.25	Call	Currency Future	100.0000	93.0000	(7.000)	0	0	0
25/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,951.0000	1,975.0000	1.230	0	0	0
25/03/2009	£ / R	2009/06/12	13.70	Put	Currency Future	422.0000	430.0000	1.896	0	0	0
25/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,203.0000	1,220.0000	1.413	0	0	0
25/03/2009	£ / R	2009/06/12	18.60	Put	Currency Future	4,559.0000	4,591.0000	0.702	0	0	0
25/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	129.0000	121.0000	(6.202)	0	0	0
25/03/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,361.0000	4,392.0000	0.711	0	0	0
25/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,579.0000	1,600.0000	1.330	0	0	0
25/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/03/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,125.0000	2,150.0000	1.176	0	0	0
25/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,484.0000	2,511.0000	1.087	0	0	0
25/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	365.0000	349.0000	(4.384)	0	0	0
25/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,609.0000	4,640.0000	0.673	0	0	0
25/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,169.0000	2,194.0000	1.153	0	0	0
25/03/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,303.0000	2,328.0000	1.086	0	0	0
25/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,741.0000	1,763.0000	1.264	0	0	0
25/03/2009	£ / R	2009/06/12	13.60	Put	Currency Future	378.0000	381.0000	0.794	0	0	0
25/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	227.0000	215.0000	(5.286)	0	0	0
25/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
25/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,808.0000	2,837.0000	1.033	0	0	0
25/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	678.0000	692.0000	2.065	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R 2009/06/12	13.80	Call	Currency Future	721.0000	698.0000	(3.190)	0	0	0
25/03/2009	£ / R 2009/06/12	18.05	Put	Currency Future	4,016.0000	4,047.0000	0.772	0	0	0
25/03/2009	£ / R 2009/06/12	16.40	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
25/03/2009	£ / R 2009/06/12	16.80	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
25/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
25/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	491.0000	475.0000	(3.259)	0	0	0
25/03/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,460.0000	4,492.0000	0.717	0	0	0
25/03/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,783.0000	1,805.0000	1.234	0	0	0
25/03/2009	£ / R 2009/06/12	17.15	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
25/03/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,093.0000	3,122.0000	0.938	0	0	0
25/03/2009	£ / R 2009/06/12	18.60	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/03/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,808.0000	2,837.0000	1.033	0	0	0
25/03/2009	£ / R 2009/06/12	16.45	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
25/03/2009	£ / R 2009/06/12	17.10	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
25/03/2009	£ / R 2009/06/12	15.10	Call	Currency Future	296.0000	282.0000	(4.730)	0	0	0
25/03/2009	£ / R 2009/06/12	18.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
25/03/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,038.0000	2,062.0000	1.178	0	0	0
25/03/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,622.0000	2,649.0000	1.030	0	0	0
25/03/2009	£ / R 2009/06/12	14.15	Call	Currency Future	576.0000	557.0000	(3.299)	0	0	0
25/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,045.0000	3,074.0000	0.952	0	0	0
25/03/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,348.0000	1,367.0000	1.409	0	0	0
25/03/2009	£ / R 2009/06/12	18.05	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
25/03/2009	£ / R 2009/06/12	15.95	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
25/03/2009	£ / R 2009/06/12	16.50	Call	Currency Future	77.0000	72.0000	(6.494)	0	0	0
25/03/2009	£ / R 2009/06/12	15.25	Call	Currency Future	259.0000	246.0000	(5.019)	0	0	0
25/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
25/03/2009	£ / R 2009/06/12	13.90	Put	Currency Future	528.0000	539.0000	2.083	0	0	0
25/03/2009	£ / R 2009/06/12	15.30	Call	Currency Future	248.0000	236.0000	(4.839)	0	0	0
25/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,213.0000	2,238.0000	1.130	0	0	0
25/03/2009	£ / R 2009/06/12	15.65	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
25/03/2009	£ / R 2009/06/12	16.60	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
25/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,333.0000	3,362.0000	0.870	0	0	0
25/03/2009	£ / R 2009/06/12	14.40	Put	Currency Future	843.0000	860.0000	2.017	0	0	0
25/03/2009	£ / R 2009/06/12	14.80	Call	Currency Future	380.0000	364.0000	(4.211)	0	0	0
25/03/2009	£ / R 2009/06/12	17.95	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
25/03/2009	£ / R 2009/06/12	16.05	Call	Currency Future	122.0000	115.0000	(5.738)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,530.0000	2,557.0000	1.067	0	0	0
25/03/2009	£ / R	2009/06/12	17.20	Call	Currency Future	36.0000	33.0000	(8.333)	0	0	0
25/03/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,660.0000	1,681.0000	1.265	0	0	0
25/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,994.0000	2,018.0000	1.204	0	0	0
25/03/2009	£ / R	2009/06/12	16.75	Put	Currency Future	2,762.0000	2,790.0000	1.014	0	0	0
25/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,168.0000	1,184.0000	1.370	0	0	0
25/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,526.0000	3,557.0000	0.879	0	0	0
25/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,501.0000	1,521.0000	1.332	0	0	0
25/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,807.0000	4,839.0000	0.666	0	0	0
25/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,438.0000	2,465.0000	1.107	0	0	0
25/03/2009	£ / R	2009/06/12	16.75	Call	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/03/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,462.0000	1,481.0000	1.300	0	0	0
25/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
25/03/2009	£ / R	2009/06/12	15.50	Call	Currency Future	207.0000	196.0000	(5.314)	0	0	0
25/03/2009	£ / R	2009/06/12	18.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	69.0000	64.0000	(7.246)	0	0	0
25/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,715.0000	2,743.0000	1.031	0	0	0
25/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,668.0000	2,696.0000	1.049	0	0	0
25/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	227.0000	215.0000	(5.286)	0	0	0
25/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,609.0000	4,640.0000	0.673	0	0	0
25/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	576.0000	557.0000	(3.299)	0	0	0
25/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	142.0000	133.0000	(6.338)	0	0	0
25/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,140.0000	3,170.0000	0.955	0	0	0
25/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	309.0000	294.0000	(4.854)	0	0	0
25/03/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,188.0000	3,218.0000	0.941	0	0	0
25/03/2009	£ / R	2009/06/12	14.25	Call	Currency Future	540.0000	522.0000	(3.333)	0	0	0
25/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	675.0000	654.0000	(3.111)	0	0	0
25/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,501.0000	1,521.0000	1.332	0	0	0
25/03/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,907.0000	4,939.0000	0.652	0	0	0
25/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,622.0000	2,649.0000	1.030	0	0	0
25/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,045.0000	3,074.0000	0.952	0	0	0
25/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,311.0000	1,329.0000	1.373	0	0	0
25/03/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,284.0000	3,314.0000	0.914	0	0	0
25/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,579.0000	1,600.0000	1.330	0	0	0
25/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	678.0000	692.0000	2.065	0	0	0
25/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
25/03/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,770.0000	3,801.0000	0.822	0	0	0
25/03/2009	£ / R	2009/06/12	15.45	Put	Currency Future	1,619.0000	1,640.0000	1.297	0	0	0
25/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,140.0000	3,170.0000	0.955	0	0	0
25/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	558.0000	539.0000	(3.405)	0	0	0
25/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,348.0000	2,374.0000	1.107	0	0	0
25/03/2009	£ / R	2009/06/12	18.55	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	675.0000	654.0000	(3.111)	0	0	0
25/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
25/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	116.0000	109.0000	(6.034)	0	0	0
25/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	189.0000	178.0000	(5.820)	0	0	0
25/03/2009	£ / R	2009/06/12	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	775.0000	791.0000	2.065	0	0	0
25/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,386.0000	1,404.0000	1.299	0	0	0
25/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,917.0000	3,948.0000	0.791	0	0	0
25/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,081.0000	2,106.0000	1.201	0	0	0
25/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,258.0000	2,283.0000	1.107	0	0	0
25/03/2009	£ / R	2009/06/12	15.45	Call	Currency Future	217.0000	205.0000	(5.530)	0	0	0
25/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
25/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	523.0000	506.0000	(3.250)	0	0	0
25/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
25/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	248.0000	236.0000	(4.839)	0	0	0
25/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,258.0000	2,283.0000	1.107	0	0	0
25/03/2009	£ / R	2009/06/12	18.40	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/03/2009	£ / R	2009/06/12	17.30	Call	Currency Future	32.0000	29.0000	(9.375)	0	0	0
25/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,909.0000	1,932.0000	1.205	0	0	0
25/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,410.0000	4,442.0000	0.726	0	0	0
25/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	528.0000	539.0000	2.083	0	0	0
25/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,348.0000	2,374.0000	1.107	0	0	0
25/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
25/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	986.0000	1,005.0000	1.927	0	0	0
25/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
25/03/2009	£ / R	2009/06/12	14.20	Put	Currency Future	710.0000	724.0000	1.972	0	0	0
25/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	142.0000	133.0000	(6.338)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,509.0000	4,541.0000	0.710	0	0	0
25/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	617.0000	629.0000	1.945	0	0	0
25/03/2009	£ / R	2009/06/12	17.80	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
25/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	434.0000	420.0000	(3.226)	0	0	0
25/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	742.0000	757.0000	2.022	0	0	0
25/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,540.0000	1,560.0000	1.299	0	0	0
25/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	156.0000	147.0000	(5.769)	0	0	0
25/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,006.0000	5,038.0000	0.639	0	0	0
25/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
25/03/2009	£ / R	2009/06/12	14.75	Call	Currency Future	396.0000	379.0000	(4.293)	0	0	0
25/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,868.0000	3,899.0000	0.801	0	0	0
25/03/2009	£ / R	2009/06/12	14.10	Put	Currency Future	647.0000	660.0000	2.009	0	0	0
25/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,994.0000	2,018.0000	1.204	0	0	0
25/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	62.0000	58.0000	(6.452)	0	0	0
25/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	421.0000	407.0000	(3.325)	0	0	0
25/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,909.0000	1,932.0000	1.205	0	0	0
25/03/2009	£ / R	2009/06/12	17.45	Call	Currency Future	27.0000	24.0000	(11.111)	0	0	0
25/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	614.0000	594.0000	(3.257)	0	0	0
25/03/2009	£ / R	2009/06/12	17.50	Put	Currency Future	3,478.0000	3,508.0000	0.863	0	0	0
25/03/2009	£ / R	2009/06/12	14.95	Call	Currency Future	336.0000	321.0000	(4.464)	0	0	0
25/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,381.0000	3,411.0000	0.887	0	0	0
25/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	156.0000	147.0000	(5.769)	0	0	0
25/03/2009	£ / R	2009/06/12	17.85	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
25/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,438.0000	2,465.0000	1.107	0	0	0
25/03/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,238.0000	1,256.0000	1.454	0	0	0
25/03/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,163.0000	4,195.0000	0.769	0	0	0
25/03/2009	£ / R	2009/06/12	14.10	Call	Currency Future	595.0000	575.0000	(3.361)	0	0	0
25/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	95.0000	89.0000	(6.316)	0	0	0
25/03/2009	£ / R	2009/06/12	17.45	Put	Currency Future	3,429.0000	3,459.0000	0.875	0	0	0
25/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	86.0000	80.0000	(6.977)	0	0	0
25/03/2009	£ / R	2009/06/12	19.55	Put	Currency Future	5,504.0000	5,537.0000	0.600	0	0	0
25/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	198.0000	187.0000	(5.556)	0	0	0
25/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	24.0000	22.0000	(8.333)	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
25/03/2009	£ / R	2009/06/12	17.50	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
25/03/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,065.0000	4,096.0000	0.763	0	0	0
25/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,700.0000	1,722.0000	1.294	0	0	0
25/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	53.0000	49.0000	(7.547)	0	0	0
25/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,169.0000	2,194.0000	1.153	0	0	0
25/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,023.0000	1,042.0000	1.857	0	0	0
25/03/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,205.0000	5,237.0000	0.615	0	0	0
25/03/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,099.0000	1,114.0000	1.365	0	0	0
25/03/2009	£ / R	2009/06/12	19.25	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,133.0000	1,149.0000	1.412	0	0	0
25/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,540.0000	1,560.0000	1.299	0	0	0
25/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	309.0000	294.0000	(4.854)	0	0	0
25/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,006.0000	5,038.0000	0.639	0	0	0
25/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	283.0000	269.0000	(4.947)	0	0	0
25/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,526.0000	3,557.0000	0.879	0	0	0
25/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,807.0000	4,839.0000	0.666	0	0	0
25/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,855.0000	2,884.0000	1.016	0	0	0
25/03/2009	£ / R	2009/06/12	14.50	Call	Currency Future	461.0000	446.0000	(3.254)	0	0	0
25/03/2009	£ / R	2009/06/12	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,819.0000	3,850.0000	0.812	0	0	0
25/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	950.0000	968.0000	1.895	0	0	0
25/03/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,305.0000	5,337.0000	0.603	0	0	0
25/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,333.0000	3,362.0000	0.870	0	0	0
25/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	434.0000	420.0000	(3.226)	0	0	0
25/03/2009	£ / R	2009/06/12	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	30.0000	27.0000	(10.000)	0	0	0
25/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	986.0000	1,005.0000	1.927	0	0	0
25/03/2009	£ / R	2009/06/12	19.45	Put	Currency Future	5,405.0000	5,437.0000	0.592	0	0	0
25/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,393.0000	2,419.0000	1.087	0	0	0
25/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	843.0000	860.0000	2.017	0	0	0
25/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,857.0000	4,889.0000	0.659	0	0	0
25/03/2009	£ / R	2009/06/12	14.50	Put	Currency Future	914.0000	931.0000	1.860	0	0	0
25/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	491.0000	475.0000	(3.259)	0	0	0
25/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	283.0000	269.0000	(4.947)	0	0	0
25/03/2009	£ / R	2009/06/12	19.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	237.0000	225.0000	(5.063)	0	0	0
25/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,311.0000	1,329.0000	1.373	0	0	0
25/03/2009	£ / R	2009/06/12	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	0.0000	676.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,386.0000	1,404.0000	1.299	0	0	0
25/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	350.0000	335.0000	(4.286)	0	0	0
25/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,355.0000	5,387.0000	0.598	0	0	0
25/03/2009	£ / R	2009/06/12	13.65	Call	Currency Future	0.0000	770.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	809.0000	825.0000	1.978	0	0	0
25/03/2009	£ / R	2009/06/12	14.70	Call	Currency Future	408.0000	395.0000	(3.186)	0	0	0
25/03/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,255.0000	5,287.0000	0.609	0	0	0
25/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,203.0000	1,220.0000	1.413	0	0	0
25/03/2009	£ / R	2009/06/12	18.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	0.0000	825.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	506.0000	490.0000	(3.162)	0	0	0
25/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
25/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	0.0000	511.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12	14.45	Put	Currency Future	878.0000	895.0000	1.936	0	0	0
25/03/2009	£ / R	2009/06/12	17.70	Put	Currency Future	3,672.0000	3,703.0000	0.844	0	0	0
25/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	0.0000	490.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12	18.00	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/03/2009	£ / R	2009/06/12	13.65	Put	Currency Future	0.0000	405.0000	100.000	0	0	0
25/03/2009	£ / R	2009/06/12	14.45	Call	Currency Future	476.0000	460.0000	(3.361)	0	0	0
25/03/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,061.0000	1,080.0000	1.791	0	0	0
25/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,381.0000	3,411.0000	0.887	0	0	0
25/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	447.0000	433.0000	(3.132)	0	0	0
25/03/2009	£ / R	2009/06/12	17.60	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
25/03/2009	£ / R	2009/06/12	17.60	Put	Currency Future	3,575.0000	3,605.0000	0.839	0	0	0
25/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	380.0000	364.0000	(4.211)	0	0	0
25/03/2009	£ / R	2009/06/12	17.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,133.0000	1,149.0000	1.412	0	0	0
25/03/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,966.0000	3,997.0000	0.782	0	0	0
25/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	12.0000	11.0000	(8.333)	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
25/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	365.0000	349.0000	(4.384)	0	0	0
25/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,868.0000	3,899.0000	0.801	0	0	0
25/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,168.0000	1,184.0000	1.370	0	0	0
25/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	81.0000	76.0000	(6.173)	0	0	0
25/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0
25/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,484.0000	2,511.0000	1.087	0	0	0
25/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,951.0000	1,975.0000	1.230	0	0	0
25/03/2009	£ / R	2009/09/14			Currency Future	14.2471	14.2220	(0.176)	0.0000	0.0000	3,456
25/03/2009	£ / R	2009/09/14	13.95	Call	Currency Future	1,072.0000	1,047.0000	(2.332)	0	0	0
25/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	813.0000	790.0000	(2.829)	0	0	0
25/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	896.0000	895.0000	(0.112)	0	0	0
25/03/2009	£ / R	2009/09/14	13.95	Put	Currency Future	775.0000	775.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	993.0000	967.0000	(2.618)	0	0	0
25/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,871.0000	1,875.0000	0.214	0	0	0
25/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	993.0000	967.0000	(2.618)	0	0	0
25/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,019.0000	2,023.0000	0.198	0	0	0
25/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	834.0000	835.0000	0.120	0	0	0
25/03/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,625.0000	1,627.0000	0.123	0	0	0
25/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,216.0000	1,218.0000	0.164	0	0	0
25/03/2009	£ / R	2009/09/14	16.10	Call	Currency Future	395.0000	377.0000	(4.557)	0	0	0
25/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,694.0000	1,696.0000	0.118	0	0	0
25/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,558.0000	1,559.0000	0.064	0	0	0
25/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	466.0000	445.0000	(4.506)	0	0	0
25/03/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,051.0000	1,027.0000	(2.284)	0	0	0
25/03/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,248.0000	2,255.0000	0.311	0	0	0
25/03/2009	£ / R	2009/09/14	15.25	Call	Currency Future	622.0000	599.0000	(3.698)	0	0	0
25/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	804.0000	805.0000	0.124	0	0	0
25/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	896.0000	895.0000	(0.112)	0	0	0
25/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	591.0000	568.0000	(3.892)	0	0	0
25/03/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,406.0000	2,414.0000	0.333	0	0	0
25/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	576.0000	553.0000	(3.993)	0	0	0
25/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,031.0000	1,007.0000	(2.328)	0	0	0
25/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	519.0000	497.0000	(4.239)	0	0	0
25/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,012.0000	987.0000	(2.470)	0	0	0
25/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	441.0000	421.0000	(4.535)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	935.0000	909.0000	(2.781)	0	0	0
25/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	655.0000	631.0000	(3.664)	0	0	0
25/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,525.0000	1,526.0000	0.066	0	0	0
25/03/2009	£ / R	2009/09/14	16.30	Call	Currency Future	353.0000	336.0000	(4.816)	0	0	0
25/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,835.0000	1,839.0000	0.218	0	0	0
25/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	767.0000	746.0000	(2.738)	0	0	0
25/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	532.0000	511.0000	(3.947)	0	0	0
25/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,320.0000	1,324.0000	0.303	0	0	0
25/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,492.0000	1,493.0000	0.067	0	0	0
25/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	689.0000	665.0000	(3.483)	0	0	0
25/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	672.0000	648.0000	(3.571)	0	0	0
25/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,729.0000	1,731.0000	0.116	0	0	0
25/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,216.0000	1,218.0000	0.164	0	0	0
25/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,171.0000	2,176.0000	0.230	0	0	0
25/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	752.0000	731.0000	(2.793)	0	0	0
25/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,093.0000	1,067.0000	(2.379)	0	0	0
25/03/2009	£ / R	2009/09/14	14.20	Call	Currency Future	973.0000	947.0000	(2.672)	0	0	0
25/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	829.0000	806.0000	(2.774)	0	0	0
25/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	987.0000	987.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,182.0000	1,184.0000	0.169	0	0	0
25/03/2009	£ / R	2009/09/14	15.65	Call	Currency Future	505.0000	484.0000	(4.158)	0	0	0
25/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	935.0000	909.0000	(2.781)	0	0	0
25/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	418.0000	398.0000	(4.785)	0	0	0
25/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	746.0000	745.0000	(0.134)	0	0	0
25/03/2009	£ / R	2009/09/14	14.20	Put	Currency Future	926.0000	925.0000	(0.108)	0	0	0
25/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,729.0000	1,731.0000	0.116	0	0	0
25/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	813.0000	790.0000	(2.829)	0	0	0
25/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	441.0000	421.0000	(4.535)	0	0	0
25/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	865.0000	865.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,094.0000	2,099.0000	0.239	0	0	0
25/03/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,944.0000	1,949.0000	0.257	0	0	0
25/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,355.0000	1,359.0000	0.295	0	0	0
25/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	492.0000	471.0000	(4.268)	0	0	0
25/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	607.0000	584.0000	(3.789)	0	0	0
25/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	987.0000	987.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	898.0000	873.0000	(2.784)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/09/14	15.75	Call	Currency Future	479.0000	458.0000	(4.384)	0	0	0
25/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,659.0000	1,662.0000	0.181	0	0	0
25/03/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,083.0000	1,084.0000	0.092	0	0	0
25/03/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,800.0000	1,803.0000	0.167	0	0	0
25/03/2009	£ / R	2009/09/14	14.35	Call	Currency Future	916.0000	891.0000	(2.729)	0	0	0
25/03/2009	£ / R	2009/09/14	15.50	Call	Currency Future	547.0000	525.0000	(4.022)	0	0	0
25/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	880.0000	856.0000	(2.727)	0	0	0
25/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,148.0000	1,150.0000	0.174	0	0	0
25/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,094.0000	2,099.0000	0.239	0	0	0
25/03/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,019.0000	1,019.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	466.0000	445.0000	(4.506)	0	0	0
25/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,051.0000	1,051.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,019.0000	2,023.0000	0.198	0	0	0
25/03/2009	£ / R	2009/09/14	14.50	Call	Currency Future	862.0000	839.0000	(2.668)	0	0	0
25/03/2009	£ / R	2009/09/14	15.75	Put	Currency Future	1,981.0000	1,986.0000	0.252	0	0	0
25/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	845.0000	822.0000	(2.722)	0	0	0
25/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	576.0000	553.0000	(3.993)	0	0	0
25/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	865.0000	865.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	14.25	Put	Currency Future	957.0000	956.0000	(0.104)	0	0	0
25/03/2009	£ / R	2009/09/14	15.65	Put	Currency Future	1,908.0000	1,912.0000	0.210	0	0	0
25/03/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,115.0000	1,117.0000	0.179	0	0	0
25/03/2009	£ / R	2009/09/14	14.70	Call	Currency Future	797.0000	775.0000	(2.760)	0	0	0
25/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,659.0000	1,662.0000	0.181	0	0	0
25/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,051.0000	1,051.0000	-	0	0	0
25/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	898.0000	873.0000	(2.784)	0	0	0
25/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	607.0000	584.0000	(3.789)	0	0	0
25/03/2009	£ / R	2009/09/14	16.05	Call	Currency Future	406.0000	387.0000	(4.680)	0	0	0
25/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	738.0000	717.0000	(2.846)	0	0	0
25/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	532.0000	511.0000	(3.947)	0	0	0
25/03/2009	£ / R	2009/09/14	15.20	Call	Currency Future	638.0000	615.0000	(3.605)	0	0	0
25/03/2009	£ / R	2009/09/14	14.25	Call	Currency Future	954.0000	928.0000	(2.725)	0	0	0
25/03/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,132.0000	2,138.0000	0.281	0	0	0
25/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,694.0000	1,696.0000	0.118	0	0	0
25/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,012.0000	987.0000	(2.470)	0	0	0
25/03/2009	£ / R	2009/09/14	15.85	Call	Currency Future	453.0000	433.0000	(4.415)	0	0	0
25/03/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,427.0000	1,427.0000	-	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
25/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	591.0000	568.0000	(3.892)	0	0	0
25/03/2009	£ / R	2009/09/14	13.85	Call	Currency Future	1,115.0000	1,089.0000	(2.332)	0	0	0
25/03/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,209.0000	2,215.0000	0.272	0	0	0
25/03/2009	£ / R	2009/09/14	14.95	Call	Currency Future	724.0000	699.0000	(3.453)	0	0	0
25/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	767.0000	746.0000	(2.738)	0	0	0
25/03/2009	£ / R	2009/09/14	13.85	Put	Currency Future	718.0000	717.0000	(0.139)	0	0	0
25/03/2009	£ / R	2009/09/14	15.95	Call	Currency Future	429.0000	410.0000	(4.429)	0	0	0
25/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,320.0000	1,324.0000	0.303	0	0	0
25/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,391.0000	1,395.0000	0.288	0	0	0
25/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	689.0000	665.0000	(3.483)	0	0	0
25/03/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,591.0000	1,593.0000	0.126	0	0	0
25/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,182.0000	1,184.0000	0.169	0	0	0
25/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,492.0000	1,493.0000	0.067	0	0	0
25/03/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,250.0000	1,253.0000	0.240	0	0	0
25/03/2009	£ / R	2009/09/14	14.75	Call	Currency Future	782.0000	760.0000	(2.813)	0	0	0
25/03/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,285.0000	1,288.0000	0.233	0	0	0
25/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,871.0000	1,875.0000	0.214	0	0	0
25/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	829.0000	806.0000	(2.774)	0	0	0
25/03/2009	£ / R	2009/09/14	13.75	Call	Currency Future	1,169.0000	1,138.0000	(2.652)	0	0	0
25/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	519.0000	497.0000	(4.239)	0	0	0
25/03/2009	£ / R	2009/09/14	13.75	Put	Currency Future	672.0000	666.0000	(0.893)	0	0	0
25/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,031.0000	1,007.0000	(2.328)	0	0	0
25/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,355.0000	1,359.0000	0.295	0	0	0
25/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	834.0000	835.0000	0.120	0	0	0
25/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	0.0000	1,150.0000	100.000	0	0	0
25/03/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,764.0000	1,767.0000	0.170	0	0	0
25/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,558.0000	1,559.0000	0.064	0	0	0
25/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	752.0000	731.0000	(2.793)	0	0	0
25/03/2009	£ / R	2009/09/14	15.45	Call	Currency Future	561.0000	539.0000	(3.922)	0	0	0
25/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	655.0000	631.0000	(3.664)	0	0	0
25/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	0.0000	822.0000	100.000	0	0	0
25/03/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,056.0000	2,061.0000	0.243	0	0	0
25/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,835.0000	1,839.0000	0.218	0	0	0
25/03/2009	£ / R	2009/09/14	15.00	Call	Currency Future	706.0000	682.0000	(3.399)	0	0	0
25/03/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,459.0000	1,460.0000	0.069	0	0	0
25/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	738.0000	717.0000	(2.846)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,391.0000	1,395.0000	0.288	0	0	0
25/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	672.0000	648.0000	(3.571)	0	0	0
25/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,525.0000	1,526.0000	0.066	0	0	0
25/03/2009	£ / R	2009/12/14			Currency Future	14.4251	14.4071	(0.125)	0.0000	0.0000	5
25/03/2009	£ / R	2009/12/14	14.00	Call	Currency Future	1,415.0000	1,407.0000	(0.565)	0	0	0
25/03/2009	£ / R	2009/12/14	13.90	Put	Currency Future	942.0000	952.0000	1.062	0	0	0
25/03/2009	£ / R	2009/12/14	13.90	Call	Currency Future	1,467.0000	1,459.0000	(0.545)	0	0	0
25/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,020.0000	2,033.0000	0.644	0	0	0
25/03/2009	£ / R	2009/12/14	14.00	Put	Currency Future	990.0000	1,000.0000	1.010	0	0	0
25/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,045.0000	1,062.0000	1.627	0	0	0
25/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,370.0000	1,369.0000	(0.073)	0	0	0
25/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,370.0000	1,369.0000	(0.073)	0	0	0
25/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,354.0000	1,367.0000	0.960	0	0	0
25/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,179.0000	1,175.0000	(0.339)	0	0	0
25/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,045.0000	1,062.0000	1.627	0	0	0
25/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	846.0000	840.0000	(0.709)	0	0	0
25/03/2009	£ / R	2009/12/14	14.25	Call	Currency Future	1,313.0000	1,307.0000	(0.457)	0	0	0
25/03/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,322.0000	1,335.0000	0.983	0	0	0
25/03/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,758.0000	1,770.0000	0.683	0	0	0
25/03/2009	£ / R	2009/12/14	14.55	Call	Currency Future	1,197.0000	1,192.0000	(0.418)	0	0	0
25/03/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,691.0000	1,706.0000	0.887	0	0	0
25/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	1,161.0000	1,157.0000	(0.345)	0	0	0
25/03/2009	£ / R	2009/12/14	14.40	Call	Currency Future	1,254.0000	1,248.0000	(0.478)	0	0	0
25/03/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,138.0000	1,150.0000	1.054	0	0	0
25/03/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,228.0000	1,241.0000	1.059	0	0	0
25/03/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,076.0000	1,091.0000	1.394	0	0	0
25/03/2009	£ / R	2009/12/14	14.90	Call	Currency Future	1,078.0000	1,074.0000	(0.371)	0	0	0
25/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	983.0000	977.0000	(0.610)	0	0	0
25/03/2009	£ / R	2009/12/14	14.15	Call	Currency Future	1,351.0000	1,348.0000	(0.222)	0	0	0
25/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	1,094.0000	1,090.0000	(0.366)	0	0	0
25/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,014.0000	1,031.0000	1.677	0	0	0
25/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,389.0000	1,388.0000	(0.072)	0	0	0
25/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,386.0000	1,400.0000	1.010	0	0	0
25/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,519.0000	1,533.0000	0.922	0	0	0
25/03/2009	£ / R	2009/12/14	14.20	Call	Currency Future	1,332.0000	1,328.0000	(0.300)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,107.0000	1,120.0000	1.174	0	0	0
25/03/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,553.0000	1,567.0000	0.901	0	0	0
25/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,354.0000	1,367.0000	0.960	0	0	0
25/03/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,726.0000	1,738.0000	0.695	0	0	0
25/03/2009	£ / R	2009/12/14	15.10	Call	Currency Future	1,016.0000	1,014.0000	(0.197)	0	0	0
25/03/2009	£ / R	2009/12/14	15.15	Call	Currency Future	1,002.0000	995.0000	(0.699)	0	0	0
25/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,179.0000	1,175.0000	(0.339)	0	0	0
25/03/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,452.0000	1,466.0000	0.964	0	0	0
25/03/2009	£ / R	2009/12/14	15.00	Call	Currency Future	1,046.0000	1,043.0000	(0.287)	0	0	0
25/03/2009	£ / R	2009/12/14	14.75	Call	Currency Future	1,127.0000	1,123.0000	(0.355)	0	0	0
25/03/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,621.0000	1,636.0000	0.925	0	0	0
25/03/2009	£ / R	2009/12/14	14.80	Call	Currency Future	1,110.0000	1,107.0000	(0.270)	0	0	0
25/03/2009	£ / R	2009/12/14	14.70	Call	Currency Future	1,144.0000	1,140.0000	(0.350)	0	0	0
25/03/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,419.0000	1,433.0000	0.987	0	0	0
25/03/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,291.0000	1,304.0000	1.007	0	0	0
25/03/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,485.0000	1,500.0000	1.010	0	0	0
25/03/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,168.0000	1,180.0000	1.027	0	0	0
25/03/2009	£ / R	2009/12/14	14.50	Call	Currency Future	1,216.0000	1,211.0000	(0.411)	0	0	0
25/03/2009	£ / R	2009/12/14	14.30	Call	Currency Future	1,293.0000	1,287.0000	(0.464)	0	0	0
25/03/2009	£ / R	2009/12/14	14.45	Call	Currency Future	1,234.0000	1,229.0000	(0.405)	0	0	0
25/03/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,259.0000	1,272.0000	1.033	0	0	0
25/03/2009	£ / R	2009/12/14	14.35	Call	Currency Future	1,273.0000	1,267.0000	(0.471)	0	0	0
25/03/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,198.0000	1,210.0000	1.002	0	0	0
25/03/2009	€ / R	2009/06/12			Currency Future	12.9644	12.9796	0.117	0.0000	0.0000	15,985
25/03/2009	€ / R	2009/06/12	12.35	Put	Currency Future	263.0000	252.0000	(4.183)	0	0	0
25/03/2009	€ / R	2009/06/12	14.85	Call	Currency Future	93.0000	92.0000	(1.075)	0	0	0
25/03/2009	€ / R	2009/06/12	13.80	Call	Currency Future	285.0000	284.0000	(0.351)	0	0	0
25/03/2009	€ / R	2009/06/12	13.10	Put	Currency Future	646.0000	632.0000	(2.167)	0	0	0
25/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	585.0000	587.0000	0.342	0	0	0
25/03/2009	€ / R	2009/06/12	14.20	Put	Currency Future	1,426.0000	1,410.0000	(1.122)	0	0	0
25/03/2009	€ / R	2009/06/12	12.75	Call	Currency Future	649.0000	651.0000	0.308	0	0	0
25/03/2009	€ / R	2009/06/12	15.10	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
25/03/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,120.0000	1,105.0000	(1.339)	0	0	0
25/03/2009	€ / R	2009/06/12	15.40	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
25/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	528.0000	529.0000	0.189	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/06/12	14.20	Call	Currency Future	191.0000	190.0000	(0.524)	0	0	0
25/03/2009	€ / R	2009/06/12	12.10	Put	Currency Future	188.0000	179.0000	(4.787)	0	0	0
25/03/2009	€ / R	2009/06/12	14.85	Put	Currency Future	1,979.0000	1,963.0000	(0.808)	0	0	0
25/03/2009	€ / R	2009/06/12	15.30	Call	Currency Future	54.0000	54.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	614.0000	600.0000	(2.280)	0	0	0
25/03/2009	€ / R	2009/06/12	13.60	Put	Currency Future	979.0000	964.0000	(1.532)	0	0	0
25/03/2009	€ / R	2009/06/12	12.60	Call	Currency Future	723.0000	726.0000	0.415	0	0	0
25/03/2009	€ / R	2009/06/12	14.75	Put	Currency Future	1,890.0000	1,874.0000	(0.847)	0	0	0
25/03/2009	€ / R	2009/06/12	15.30	Put	Currency Future	2,390.0000	2,374.0000	(0.669)	0	0	0
25/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	521.0000	508.0000	(2.495)	0	0	0
25/03/2009	€ / R	2009/06/12	13.60	Put	Currency Future	979.0000	964.0000	(1.532)	0	0	0
25/03/2009	€ / R	2009/06/12	12.75	Put	Currency Future	435.0000	422.0000	(2.989)	0	0	0
25/03/2009	€ / R	2009/06/12	15.10	Put	Currency Future	2,205.0000	2,189.0000	(0.726)	0	0	0
25/03/2009	€ / R	2009/06/12	13.45	Call	Currency Future	394.0000	395.0000	0.254	0	0	0
25/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	201.0000	200.0000	(0.498)	0	0	0
25/03/2009	€ / R	2009/06/12	13.85	Call	Currency Future	271.0000	271.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,052.0000	1,058.0000	0.570	0	0	0
25/03/2009	€ / R	2009/06/12	14.75	Call	Currency Future	105.0000	104.0000	(0.952)	0	0	0
25/03/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,308.0000	1,292.0000	(1.223)	0	0	0
25/03/2009	€ / R	2009/06/12	12.85	Put	Currency Future	491.0000	478.0000	(2.648)	0	0	0
25/03/2009	€ / R	2009/06/12	13.90	Call	Currency Future	258.0000	258.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	12.70	Put	Currency Future	408.0000	396.0000	(2.941)	0	0	0
25/03/2009	€ / R	2009/06/12	14.45	Call	Currency Future	146.0000	145.0000	(0.685)	0	0	0
25/03/2009	€ / R	2009/06/12	13.45	Put	Currency Future	880.0000	865.0000	(1.705)	0	0	0
25/03/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,386.0000	1,370.0000	(1.154)	0	0	0
25/03/2009	€ / R	2009/06/12	12.85	Call	Currency Future	605.0000	608.0000	0.496	0	0	0
25/03/2009	€ / R	2009/06/12	13.85	Put	Currency Future	1,157.0000	1,141.0000	(1.383)	0	0	0
25/03/2009	€ / R	2009/06/12	12.30	Call	Currency Future	911.0000	915.0000	0.439	0	0	0
25/03/2009	€ / R	2009/06/12	14.55	Call	Currency Future	131.0000	130.0000	(0.763)	0	0	0
25/03/2009	€ / R	2009/06/12	14.05	Call	Currency Future	222.0000	222.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	510.0000	511.0000	0.196	0	0	0
25/03/2009	€ / R	2009/06/12	13.60	Call	Currency Future	344.0000	344.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	12.70	Call	Currency Future	673.0000	675.0000	0.297	0	0	0
25/03/2009	€ / R	2009/06/12	14.25	Call	Currency Future	181.0000	180.0000	(0.552)	0	0	0
25/03/2009	€ / R	2009/06/12	12.80	Call	Currency Future	627.0000	629.0000	0.319	0	0	0
25/03/2009	€ / R	2009/06/12	14.80	Put	Currency Future	1,934.0000	1,918.0000	(0.827)	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
25/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	344.0000	344.0000	-	0	0	0
25/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	945.0000	950.0000	0.529	0	0	0
25/03/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,717.0000	1,700.0000	(0.990)	0	0	0
25/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
25/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	247.0000	236.0000	(4.453)	0	0	0
25/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,467.0000	1,451.0000	(1.091)	0	0	0
25/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	462.0000	449.0000	(2.814)	0	0	0
25/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	383.0000	370.0000	(3.394)	0	0	0
25/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,578.0000	2,562.0000	(0.621)	0	0	0
25/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	646.0000	632.0000	(2.167)	0	0	0
25/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	360.0000	360.0000	-	0	0	0
25/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	877.0000	881.0000	0.456	0	0	0
25/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,632.0000	1,616.0000	(0.980)	0	0	0
25/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	491.0000	478.0000	(2.648)	0	0	0
25/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	42.0000	42.0000	-	0	0	0
25/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	946.0000	931.0000	(1.586)	0	0	0
25/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	359.0000	346.0000	(3.621)	0	0	0
25/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,114.0000	2,098.0000	(0.757)	0	0	0
25/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	359.0000	346.0000	(3.621)	0	0	0
25/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
25/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,194.0000	1,178.0000	(1.340)	0	0	0
25/03/2009	€ / R 2009/06/12	12.50	Put	Currency Future	316.0000	304.0000	(3.797)	0	0	0
25/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	78.0000	77.0000	(1.282)	0	0	0
25/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	328.0000	328.0000	-	0	0	0
25/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	697.0000	700.0000	0.430	0	0	0
25/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	222.0000	222.0000	-	0	0	0
25/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	336.0000	323.0000	(3.869)	0	0	0
25/03/2009	€ / R 2009/06/12	15.05	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
25/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,049.0000	1,033.0000	(1.525)	0	0	0
25/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	605.0000	608.0000	0.496	0	0	0
25/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	510.0000	511.0000	0.196	0	0	0
25/03/2009	€ / R 2009/06/12	12.20	Put	Currency Future	216.0000	206.0000	(4.630)	0	0	0
25/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	99.0000	98.0000	(1.010)	0	0	0
25/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	313.0000	313.0000	-	0	0	0
25/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	723.0000	726.0000	0.415	0	0	0
25/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,308.0000	1,292.0000	(1.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/06/12	14.35	Put	Currency Future	1,548.0000	1,532.0000	(1.034)	0	0	0
25/03/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,052.0000	1,058.0000	0.570	0	0	0
25/03/2009	€ / R	2009/06/12	13.90	Call	Currency Future	258.0000	258.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	11.65	Call	Currency Future	1,408.0000	1,417.0000	0.639	0	0	0
25/03/2009	€ / R	2009/06/12	15.60	Put	Currency Future	2,673.0000	2,657.0000	(0.599)	0	0	0
25/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	201.0000	200.0000	(0.498)	0	0	0
25/03/2009	€ / R	2009/06/12	12.10	Put	Currency Future	188.0000	179.0000	(4.787)	0	0	0
25/03/2009	€ / R	2009/06/12	14.40	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
25/03/2009	€ / R	2009/06/12	12.40	Call	Currency Future	844.0000	848.0000	0.474	0	0	0
25/03/2009	€ / R	2009/06/12	15.40	Put	Currency Future	2,484.0000	2,468.0000	(0.644)	0	0	0
25/03/2009	€ / R	2009/06/12	12.35	Put	Currency Future	263.0000	252.0000	(4.183)	0	0	0
25/03/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,194.0000	1,178.0000	(1.340)	0	0	0
25/03/2009	€ / R	2009/06/12	12.30	Call	Currency Future	911.0000	915.0000	0.439	0	0	0
25/03/2009	€ / R	2009/06/12	15.30	Put	Currency Future	2,390.0000	2,374.0000	(0.669)	0	0	0
25/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	614.0000	600.0000	(2.280)	0	0	0
25/03/2009	€ / R	2009/06/12	12.35	Call	Currency Future	877.0000	881.0000	0.456	0	0	0
25/03/2009	€ / R	2009/06/12	14.40	Put	Currency Future	1,590.0000	1,574.0000	(1.006)	0	0	0
25/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,014.0000	999.0000	(1.479)	0	0	0
25/03/2009	€ / R	2009/06/12	13.75	Call	Currency Future	299.0000	298.0000	(0.334)	0	0	0
25/03/2009	€ / R	2009/06/12	15.30	Call	Currency Future	54.0000	54.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.95	Put	Currency Future	1,231.0000	1,216.0000	(1.219)	0	0	0
25/03/2009	€ / R	2009/06/12	12.20	Call	Currency Future	980.0000	985.0000	0.510	0	0	0
25/03/2009	€ / R	2009/06/12	14.60	Put	Currency Future	1,760.0000	1,743.0000	(0.966)	0	0	0
25/03/2009	€ / R	2009/06/12	11.65	Put	Currency Future	94.0000	88.0000	(6.383)	0	0	0
25/03/2009	€ / R	2009/06/12	14.90	Put	Currency Future	2,024.0000	2,007.0000	(0.840)	0	0	0
25/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	678.0000	664.0000	(2.065)	0	0	0
25/03/2009	€ / R	2009/06/12	13.95	Call	Currency Future	246.0000	245.0000	(0.407)	0	0	0
25/03/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,016.0000	1,022.0000	0.591	0	0	0
25/03/2009	€ / R	2009/06/12	15.05	Put	Currency Future	2,159.0000	2,143.0000	(0.741)	0	0	0
25/03/2009	€ / R	2009/06/12	12.15	Put	Currency Future	202.0000	192.0000	(4.950)	0	0	0
25/03/2009	€ / R	2009/06/12	15.60	Call	Currency Future	37.0000	37.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	14.00	Call	Currency Future	234.0000	233.0000	(0.427)	0	0	0
25/03/2009	€ / R	2009/06/12	12.45	Put	Currency Future	298.0000	286.0000	(4.027)	0	0	0
25/03/2009	€ / R	2009/06/12	14.80	Put	Currency Future	1,934.0000	1,918.0000	(0.827)	0	0	0
25/03/2009	€ / R	2009/06/12	13.75	Put	Currency Future	1,084.0000	1,069.0000	(1.384)	0	0	0
25/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	528.0000	529.0000	0.189	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	175.0000	166.0000	(5.143)	0	0	0
25/03/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,069.0000	2,052.0000	(0.822)	0	0	0
25/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,244.0000	1,252.0000	0.643	0	0	0
25/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	697.0000	700.0000	0.430	0	0	0
25/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	172.0000	171.0000	(0.581)	0	0	0
25/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	462.0000	449.0000	(2.814)	0	0	0
25/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,347.0000	1,331.0000	(1.188)	0	0	0
25/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	383.0000	370.0000	(3.394)	0	0	0
25/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,760.0000	1,743.0000	(0.966)	0	0	0
25/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	627.0000	629.0000	0.319	0	0	0
25/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	493.0000	494.0000	0.203	0	0	0
25/03/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,269.0000	1,254.0000	(1.182)	0	0	0
25/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	336.0000	323.0000	(3.869)	0	0	0
25/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
25/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	247.0000	236.0000	(4.453)	0	0	0
25/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	946.0000	931.0000	(1.586)	0	0	0
25/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	750.0000	753.0000	0.400	0	0	0
25/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,590.0000	1,574.0000	(1.006)	0	0	0
25/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	130.0000	122.0000	(6.154)	0	0	0
25/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	781.0000	766.0000	(1.921)	0	0	0
25/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	117.0000	116.0000	(0.855)	0	0	0
25/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,090.0000	1,096.0000	0.550	0	0	0
25/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	154.0000	153.0000	(0.649)	0	0	0
25/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	175.0000	166.0000	(5.143)	0	0	0
25/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	445.0000	446.0000	0.225	0	0	0
25/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,803.0000	1,787.0000	(0.887)	0	0	0
25/03/2009	€ / R 2009/06/12	12.45	Call	Currency Future	812.0000	816.0000	0.493	0	0	0
25/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,507.0000	1,491.0000	(1.062)	0	0	0
25/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	280.0000	268.0000	(4.286)	0	0	0
25/03/2009	€ / R 2009/06/12	13.25	Call	Currency Future	460.0000	461.0000	0.217	0	0	0
25/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	445.0000	446.0000	0.225	0	0	0
25/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	202.0000	192.0000	(4.950)	0	0	0
25/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	83.0000	82.0000	(1.205)	0	0	0
25/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,016.0000	1,022.0000	0.591	0	0	0
25/03/2009	€ / R 2009/06/12	13.25	Put	Currency Future	746.0000	732.0000	(1.877)	0	0	0
25/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	163.0000	162.0000	(0.613)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,367.0000	1,375.0000	0.585	0	0	0
25/03/2009	€ / R	2009/06/12	14.60	Call	Currency Future	124.0000	123.0000	(0.806)	0	0	0
25/03/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,090.0000	1,096.0000	0.550	0	0	0
25/03/2009	€ / R	2009/06/12	12.95	Put	Currency Future	551.0000	538.0000	(2.359)	0	0	0
25/03/2009	€ / R	2009/06/12	11.70	Put	Currency Future	102.0000	96.0000	(5.882)	0	0	0
25/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	585.0000	587.0000	0.342	0	0	0
25/03/2009	€ / R	2009/06/12	13.00	Put	Currency Future	582.0000	569.0000	(2.234)	0	0	0
25/03/2009	€ / R	2009/06/12	13.30	Put	Currency Future	781.0000	766.0000	(1.921)	0	0	0
25/03/2009	€ / R	2009/06/12	11.85	Call	Currency Future	1,244.0000	1,252.0000	0.643	0	0	0
25/03/2009	€ / R	2009/06/12	13.80	Call	Currency Future	285.0000	284.0000	(0.351)	0	0	0
25/03/2009	€ / R	2009/06/12	14.70	Put	Currency Future	1,846.0000	1,830.0000	(0.867)	0	0	0
25/03/2009	€ / R	2009/06/12	11.85	Put	Currency Future	130.0000	122.0000	(6.154)	0	0	0
25/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	521.0000	508.0000	(2.495)	0	0	0
25/03/2009	€ / R	2009/06/12	12.95	Call	Currency Future	566.0000	568.0000	0.353	0	0	0
25/03/2009	€ / R	2009/06/12	13.35	Put	Currency Future	816.0000	802.0000	(1.716)	0	0	0
25/03/2009	€ / R	2009/06/12	14.70	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
25/03/2009	€ / R	2009/06/12	11.95	Call	Currency Future	1,166.0000	1,173.0000	0.600	0	0	0
25/03/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,120.0000	1,105.0000	(1.339)	0	0	0
25/03/2009	€ / R	2009/06/12	13.00	Call	Currency Future	547.0000	548.0000	0.183	0	0	0
25/03/2009	€ / R	2009/06/12	13.55	Call	Currency Future	360.0000	360.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	11.95	Put	Currency Future	151.0000	143.0000	(5.298)	0	0	0
25/03/2009	€ / R	2009/06/12	15.20	Call	Currency Future	62.0000	61.0000	(1.613)	0	0	0
25/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	750.0000	753.0000	0.400	0	0	0
25/03/2009	€ / R	2009/06/12	13.40	Put	Currency Future	848.0000	833.0000	(1.769)	0	0	0
25/03/2009	€ / R	2009/06/12	11.75	Put	Currency Future	111.0000	104.0000	(6.306)	0	0	0
25/03/2009	€ / R	2009/06/12	14.90	Call	Currency Future	88.0000	87.0000	(1.136)	0	0	0
25/03/2009	€ / R	2009/06/12	13.35	Call	Currency Future	431.0000	431.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,386.0000	1,370.0000	(1.154)	0	0	0
25/03/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,325.0000	1,334.0000	0.679	0	0	0
25/03/2009	€ / R	2009/06/12	14.90	Put	Currency Future	2,024.0000	2,007.0000	(0.840)	0	0	0
25/03/2009	€ / R	2009/06/12	14.10	Call	Currency Future	211.0000	211.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	12.40	Put	Currency Future	280.0000	268.0000	(4.286)	0	0	0
25/03/2009	€ / R	2009/06/12	15.20	Put	Currency Future	2,297.0000	2,281.0000	(0.697)	0	0	0
25/03/2009	€ / R	2009/06/12	12.40	Call	Currency Future	844.0000	848.0000	0.474	0	0	0
25/03/2009	€ / R	2009/06/12	14.50	Put	Currency Future	1,674.0000	1,658.0000	(0.956)	0	0	0
25/03/2009	€ / R	2009/06/12	12.25	Put	Currency Future	231.0000	220.0000	(4.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/06/12	13.40	Call	Currency Future	412.0000	413.0000	0.243	0	0	0
25/03/2009	€ / R	2009/06/12	11.80	Put	Currency Future	120.0000	113.0000	(5.833)	0	0	0
25/03/2009	€ / R	2009/06/12	14.10	Put	Currency Future	1,347.0000	1,331.0000	(1.188)	0	0	0
25/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	678.0000	664.0000	(2.065)	0	0	0
25/03/2009	€ / R	2009/06/12	12.50	Call	Currency Future	781.0000	784.0000	0.384	0	0	0
25/03/2009	€ / R	2009/06/12	14.30	Call	Currency Future	172.0000	171.0000	(0.581)	0	0	0
25/03/2009	€ / R	2009/06/12	11.90	Call	Currency Future	1,205.0000	1,212.0000	0.581	0	0	0
25/03/2009	€ / R	2009/06/12	14.20	Put	Currency Future	1,426.0000	1,410.0000	(1.122)	0	0	0
25/03/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,127.0000	1,134.0000	0.621	0	0	0
25/03/2009	€ / R	2009/06/12	14.20	Call	Currency Future	191.0000	190.0000	(0.524)	0	0	0
25/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	493.0000	494.0000	0.203	0	0	0
25/03/2009	€ / R	2009/06/12	12.00	Put	Currency Future	163.0000	154.0000	(5.521)	0	0	0
25/03/2009	€ / R	2009/06/12	14.30	Put	Currency Future	1,507.0000	1,491.0000	(1.062)	0	0	0
25/03/2009	€ / R	2009/06/12	11.90	Put	Currency Future	140.0000	132.0000	(5.714)	0	0	0
25/03/2009	€ / R	2009/06/12	14.10	Call	Currency Future	211.0000	211.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,284.0000	1,292.0000	0.623	0	0	0
25/03/2009	€ / R	2009/06/12	14.50	Call	Currency Future	138.0000	137.0000	(0.725)	0	0	0
25/03/2009	€ / R	2009/06/12	13.20	Call	Currency Future	476.0000	477.0000	0.210	0	0	0
25/03/2009	€ / R	2009/06/12	13.20	Put	Currency Future	712.0000	698.0000	(1.966)	0	0	0
25/03/2009	€ / R	2009/06/12	13.35	Put	Currency Future	816.0000	802.0000	(1.716)	0	0	0
25/03/2009	€ / R	2009/06/12	13.35	Call	Currency Future	431.0000	431.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.50	Put	Currency Future	912.0000	898.0000	(1.535)	0	0	0
25/03/2009	€ / R	2009/06/12	13.50	Call	Currency Future	377.0000	377.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,014.0000	999.0000	(1.479)	0	0	0
25/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	328.0000	328.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.40	Call	Currency Future	412.0000	413.0000	0.243	0	0	0
25/03/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,049.0000	1,033.0000	(1.525)	0	0	0
25/03/2009	€ / R	2009/06/12	13.70	Call	Currency Future	313.0000	313.0000	-	0	0	0
25/03/2009	€ / R	2009/06/12	13.40	Put	Currency Future	848.0000	833.0000	(1.769)	0	0	0
25/03/2009	€ / R	2009/09/14			Currency Future	13.1474	13.1687	0.162	0.0000	0.0000	217
25/03/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,456.0000	1,433.0000	(1.580)	0	0	0
25/03/2009	€ / R	2009/09/14	14.05	Call	Currency Future	554.0000	552.0000	(0.361)	0	0	0
25/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	908.0000	908.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	14.15	Call	Currency Future	523.0000	520.0000	(0.574)	0	0	0
25/03/2009	€ / R	2009/09/14	13.95	Call	Currency Future	586.0000	584.0000	(0.341)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,525.0000	1,502.0000	(1.508)	0	0	0
25/03/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,595.0000	1,572.0000	(1.442)	0	0	0
25/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	967.0000	945.0000	(2.275)	0	0	0
25/03/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,259.0000	1,236.0000	(1.827)	0	0	0
25/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	732.0000	732.0000	-	0	0	0
25/03/2009	€ / R 2009/09/14	14.25	Call	Currency Future	493.0000	490.0000	(0.609)	0	0	0
25/03/2009	€ / R 2009/09/14	13.75	Call	Currency Future	656.0000	655.0000	(0.152)	0	0	0
25/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	841.0000	820.0000	(2.497)	0	0	0
25/03/2009	€ / R 2009/09/14	12.75	Put	Currency Future	0.0000	611.0000	100.000	0	0	0
25/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	888.0000	888.0000	-	0	0	0
25/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	872.0000	850.0000	(2.523)	0	0	0
25/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	811.0000	790.0000	(2.589)	0	0	0
25/03/2009	€ / R 2009/09/14	12.75	Call	Currency Future	0.0000	1,030.0000	100.000	0	0	0
25/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,135.0000	1,113.0000	(1.938)	0	0	0
25/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	814.0000	814.0000	-	0	0	0
25/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,491.0000	1,467.0000	(1.610)	0	0	0
25/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,389.0000	1,366.0000	(1.656)	0	0	0
25/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	779.0000	758.0000	(2.696)	0	0	0
25/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	694.0000	692.0000	(0.288)	0	0	0
25/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	780.0000	780.0000	-	0	0	0
25/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	869.0000	869.0000	-	0	0	0
25/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	538.0000	536.0000	(0.372)	0	0	0
25/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	926.0000	927.0000	0.108	0	0	0
25/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	638.0000	637.0000	(0.157)	0	0	0
25/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,033.0000	1,011.0000	(2.130)	0	0	0
25/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,196.0000	1,174.0000	(1.839)	0	0	0
25/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	967.0000	945.0000	(2.275)	0	0	0
25/03/2009	€ / R 2009/09/14	14.00	Call	Currency Future	570.0000	568.0000	(0.351)	0	0	0
25/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	814.0000	814.0000	-	0	0	0
25/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,560.0000	1,536.0000	(1.538)	0	0	0
25/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	603.0000	601.0000	(0.332)	0	0	0
25/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	508.0000	505.0000	(0.591)	0	0	0
25/03/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,000.0000	978.0000	(2.200)	0	0	0
25/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,356.0000	1,333.0000	(1.696)	0	0	0
25/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,423.0000	1,399.0000	(1.687)	0	0	0
25/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	797.0000	796.0000	(0.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/09/14	13.20	Call	Currency Future	850.0000	850.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	14.85	Call	Currency Future	342.0000	339.0000	(0.877)	0	0	0
25/03/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,045.0000	2,020.0000	(1.222)	0	0	0
25/03/2009	€ / R	2009/09/14	13.15	Put	Currency Future	872.0000	850.0000	(2.523)	0	0	0
25/03/2009	€ / R	2009/09/14	13.15	Call	Currency Future	869.0000	869.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	13.50	Call	Currency Future	748.0000	747.0000	(0.134)	0	0	0
25/03/2009	€ / R	2009/09/14	13.20	Put	Currency Future	903.0000	881.0000	(2.436)	0	0	0
25/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,291.0000	1,268.0000	(1.782)	0	0	0
25/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,135.0000	1,113.0000	(1.938)	0	0	0
25/03/2009	€ / R	2009/09/14	13.55	Call	Currency Future	732.0000	732.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,101.0000	1,078.0000	(2.089)	0	0	0
25/03/2009	€ / R	2009/09/14	13.45	Call	Currency Future	764.0000	763.0000	(0.131)	0	0	0
25/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	841.0000	820.0000	(2.497)	0	0	0
25/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	888.0000	888.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,066.0000	1,044.0000	(2.064)	0	0	0
25/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	797.0000	796.0000	(0.125)	0	0	0
25/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,000.0000	978.0000	(2.200)	0	0	0
25/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	621.0000	619.0000	(0.322)	0	0	0
25/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,323.0000	1,300.0000	(1.738)	0	0	0
25/03/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,033.0000	1,011.0000	(2.130)	0	0	0
25/03/2009	€ / R	2009/09/14	12.70	Put	Currency Future	608.0000	589.0000	(3.125)	0	0	0
25/03/2009	€ / R	2009/09/14	13.25	Call	Currency Future	832.0000	832.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,056.0000	1,058.0000	0.189	0	0	0
25/03/2009	€ / R	2009/09/14	12.95	Put	Currency Future	748.0000	728.0000	(2.674)	0	0	0
25/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	717.0000	698.0000	(2.650)	0	0	0
25/03/2009	€ / R	2009/09/14	12.85	Put	Currency Future	688.0000	668.0000	(2.907)	0	0	0
25/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	965.0000	966.0000	0.104	0	0	0
25/03/2009	€ / R	2009/09/14	13.40	Call	Currency Future	780.0000	780.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	12.95	Call	Currency Future	945.0000	946.0000	0.106	0	0	0
25/03/2009	€ / R	2009/09/14	12.80	Call	Currency Future	1,006.0000	1,008.0000	0.199	0	0	0
25/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	717.0000	698.0000	(2.650)	0	0	0
25/03/2009	€ / R	2009/09/14	12.80	Put	Currency Future	659.0000	639.0000	(3.035)	0	0	0
25/03/2009	€ / R	2009/09/14	13.25	Put	Currency Future	935.0000	913.0000	(2.353)	0	0	0
25/03/2009	€ / R	2009/09/14	12.85	Call	Currency Future	985.0000	987.0000	0.203	0	0	0
25/03/2009	€ / R	2009/09/14	13.05	Put	Currency Future	811.0000	790.0000	(2.589)	0	0	0
25/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,196.0000	1,174.0000	(1.839)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	965.0000	966.0000	0.104	0	0	0
25/03/2009	€ / R	2009/09/14	13.65	Call	Currency Future	694.0000	692.0000	(0.288)	0	0	0
25/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	908.0000	908.0000	-	0	0	0
25/03/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,356.0000	1,333.0000	(1.696)	0	0	0
25/03/2009	€ / R	2009/09/14	13.70	Call	Currency Future	675.0000	673.0000	(0.296)	0	0	0
25/03/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,227.0000	1,205.0000	(1.793)	0	0	0
25/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,323.0000	1,300.0000	(1.738)	0	0	0
25/03/2009	€ / R	2009/09/14	13.90	Call	Currency Future	603.0000	601.0000	(0.332)	0	0	0
25/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,165.0000	1,143.0000	(1.888)	0	0	0
25/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	621.0000	619.0000	(0.322)	0	0	0
25/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	713.0000	712.0000	(0.140)	0	0	0
25/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	451.0000	448.0000	(0.665)	0	0	0
25/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,703.0000	1,679.0000	(1.409)	0	0	0
25/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,631.0000	1,607.0000	(1.471)	0	0	0
25/03/2009	€ / R	2009/09/14	14.10	Call	Currency Future	538.0000	536.0000	(0.372)	0	0	0
25/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,165.0000	1,143.0000	(1.888)	0	0	0
25/03/2009	€ / R	2009/09/14	14.50	Call	Currency Future	424.0000	422.0000	(0.472)	0	0	0
25/03/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,777.0000	1,753.0000	(1.351)	0	0	0
25/03/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,852.0000	1,828.0000	(1.296)	0	0	0
25/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,703.0000	1,679.0000	(1.409)	0	0	0
25/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	451.0000	448.0000	(0.665)	0	0	0
25/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,631.0000	1,607.0000	(1.471)	0	0	0
25/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	479.0000	476.0000	(0.626)	0	0	0
25/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	713.0000	712.0000	(0.140)	0	0	0
25/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	479.0000	476.0000	(0.626)	0	0	0
25/03/2009	€ / R	2009/09/14	13.80	Call	Currency Future	638.0000	637.0000	(0.157)	0	0	0
25/03/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,491.0000	1,467.0000	(1.610)	0	0	0
25/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,291.0000	1,268.0000	(1.782)	0	0	0
25/03/2009	€ / R	2009/09/14	14.60	Call	Currency Future	399.0000	396.0000	(0.752)	0	0	0
25/03/2009	€ / R	2009/12/14			Currency Future	13.3072	13.3366	0.221	0.0000	0.0000	0
25/03/2009	€ / R	2009/12/14	12.90	Put	Currency Future	0.0000	832.0000	100.000	0	0	0
25/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	0.0000	1,266.0000	100.000	0	0	0
25/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	0.0000	1,003.0000	100.000	0	0	0
25/03/2009	€ / R	2009/12/14	13.10	Put	Currency Future	0.0000	950.0000	100.000	0	0	0
25/03/2009	€ / R	2009/12/14	13.00	Call	Currency Future	0.0000	1,224.0000	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
25/03/2009	€ / R 2009/12/14	12.95	Put	Currency Future	876.0000	856.0000	(2.283)	0	0	0
25/03/2009	€ / R 2009/12/14	12.95	Call	Currency Future	1,233.0000	1,243.0000	0.811	0	0	0
25/03/2009	€ / R 2009/12/14	13.00	Put	Currency Future	0.0000	887.0000	100.000	0	0	0
25/03/2009	€ / R 2009/12/14	12.90	Call	Currency Future	0.0000	1,269.0000	100.000	0	0	0
25/03/2009	€ / R 2009/12/14	13.10	Call	Currency Future	0.0000	1,186.0000	100.000	0	0	0
25/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,094.0000	1,072.0000	(2.011)	0	0	0
25/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,013.0000	1,020.0000	0.691	0	0	0
25/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,102.0000	1,109.0000	0.635	0	0	0
25/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,256.0000	1,233.0000	(1.831)	0	0	0
25/03/2009	€ / R 2009/12/14	13.50	Call	Currency Future	1,030.0000	1,037.0000	0.680	0	0	0
25/03/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,357.0000	1,334.0000	(1.695)	0	0	0
25/03/2009	€ / R 2009/12/14	13.35	Call	Currency Future	1,083.0000	1,090.0000	0.646	0	0	0
25/03/2009	€ / R 2009/12/14	13.70	Call	Currency Future	964.0000	971.0000	0.726	0	0	0
25/03/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,126.0000	1,104.0000	(1.954)	0	0	0
25/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	980.0000	986.0000	0.612	0	0	0
25/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,323.0000	1,300.0000	(1.738)	0	0	0
25/03/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,223.0000	1,200.0000	(1.881)	0	0	0
25/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,479.0000	1,460.0000	(1.285)	0	0	0
25/03/2009	€ / R 2009/12/14	14.00	Put	Currency Future	1,542.0000	1,522.0000	(1.297)	0	0	0
25/03/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,289.0000	1,266.0000	(1.784)	0	0	0
25/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	886.0000	896.0000	1.129	0	0	0
25/03/2009	€ / R 2009/12/14	14.00	Call	Currency Future	849.0000	859.0000	1.178	0	0	0
25/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,417.0000	1,398.0000	(1.341)	0	0	0
25/03/2009	€ / R 2009/12/14	14.15	Call	Currency Future	796.0000	805.0000	1.131	0	0	0
25/03/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,158.0000	1,135.0000	(1.986)	0	0	0
25/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,256.0000	1,233.0000	(1.831)	0	0	0
25/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,013.0000	1,020.0000	0.691	0	0	0
25/03/2009	€ / R 2009/12/14	13.75	Call	Currency Future	944.0000	955.0000	1.165	0	0	0
25/03/2009	€ / R 2009/12/14	13.75	Put	Currency Future	1,387.0000	1,368.0000	(1.370)	0	0	0
25/03/2009	€ / R 2009/12/14	13.60	Call	Currency Future	996.0000	1,003.0000	0.703	0	0	0
25/03/2009	€ / R 2009/12/14	14.10	Call	Currency Future	813.0000	822.0000	1.107	0	0	0
25/03/2009	€ / R 2009/12/14	13.95	Call	Currency Future	867.0000	877.0000	1.153	0	0	0
25/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	886.0000	896.0000	1.129	0	0	0
25/03/2009	€ / R 2009/12/14	13.95	Put	Currency Future	1,510.0000	1,491.0000	(1.258)	0	0	0
25/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,479.0000	1,460.0000	(1.285)	0	0	0
25/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	831.0000	840.0000	1.083	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,158.0000	1,135.0000	(1.986)	0	0	0
25/03/2009	€ / R	2009/12/14	13.30	Call	Currency Future	1,102.0000	1,109.0000	0.635	0	0	0
25/03/2009	€ / R	2009/12/14	13.05	Call	Currency Future	1,196.0000	1,205.0000	0.753	0	0	0
25/03/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,094.0000	1,072.0000	(2.011)	0	0	0
25/03/2009	€ / R	2009/12/14	14.10	Put	Currency Future	1,606.0000	1,586.0000	(1.245)	0	0	0
25/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	1,065.0000	1,072.0000	0.657	0	0	0
25/03/2009	€ / R	2009/12/14	14.05	Put	Currency Future	1,574.0000	1,554.0000	(1.271)	0	0	0
25/03/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,033.0000	1,011.0000	(2.130)	0	0	0
25/03/2009	€ / R	2009/12/14	14.05	Call	Currency Future	831.0000	840.0000	1.083	0	0	0
25/03/2009	€ / R	2009/12/14	13.20	Call	Currency Future	1,140.0000	1,148.0000	0.702	0	0	0
25/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	1,065.0000	1,072.0000	0.657	0	0	0
25/03/2009	€ / R	2009/12/14	14.25	Put	Currency Future	1,704.0000	1,684.0000	(1.174)	0	0	0
25/03/2009	€ / R	2009/12/14	14.05	Put	Currency Future	1,574.0000	1,554.0000	(1.271)	0	0	0
25/03/2009	€ / R	2009/12/14	13.15	Call	Currency Future	1,159.0000	1,167.0000	0.690	0	0	0
25/03/2009	€ / R	2009/12/14	14.15	Put	Currency Future	1,638.0000	1,618.0000	(1.221)	0	0	0
25/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,448.0000	1,429.0000	(1.312)	0	0	0
25/03/2009	€ / R	2009/12/14	14.25	Call	Currency Future	762.0000	770.0000	1.050	0	0	0
25/03/2009	€ / R	2009/12/14	13.10	Call	Currency Future	1,178.0000	1,186.0000	0.679	0	0	0
25/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	925.0000	935.0000	1.081	0	0	0
25/03/2009	€ / R	2009/12/14	13.10	Put	Currency Future	971.0000	950.0000	(2.163)	0	0	0
25/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	905.0000	915.0000	1.105	0	0	0
25/03/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,001.0000	981.0000	(1.998)	0	0	0
25/03/2009	€ / R	2009/12/14	13.15	Call	Currency Future	1,159.0000	1,167.0000	0.690	0	0	0
25/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	925.0000	935.0000	1.081	0	0	0
25/03/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,001.0000	981.0000	(1.998)	0	0	0
25/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,083.0000	1,090.0000	0.646	0	0	0
25/03/2009	€ / R	2009/12/14	13.05	Put	Currency Future	938.0000	919.0000	(2.026)	0	0	0
25/03/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,126.0000	1,104.0000	(1.954)	0	0	0
25/03/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,323.0000	1,300.0000	(1.738)	0	0	0
25/03/2009	€ / R	2009/12/14	13.65	Call	Currency Future	980.0000	986.0000	0.612	0	0	0
25/03/2009	€ / R	2009/12/14	13.80	Put	Currency Future	1,417.0000	1,398.0000	(1.341)	0	0	0
25/03/2009	€ / R	2009/12/14	13.45	Call	Currency Future	1,047.0000	1,054.0000	0.669	0	0	0
25/03/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,190.0000	1,167.0000	(1.933)	0	0	0
25/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	905.0000	915.0000	1.105	0	0	0
25/03/2009	€ / R	2009/12/14	14.85	Put	Currency Future	2,124.0000	2,101.0000	(1.083)	0	0	0
25/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	581.0000	588.0000	1.205	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,448.0000	1,429.0000	(1.312)	0	0	0
25/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,063.0000	1,041.0000	(2.070)	0	0	0
25/03/2009	€ / R	2009/12/14	13.25	Call	Currency Future	1,121.0000	1,128.0000	0.624	0	0	0
25/03/2009	AL13	2009/05/07			Index Future	243.0830	242.6630	(0.173)	0.0000	0.0000	7
25/03/2009	ALBI	2009/05/07			Index Future	294.4540	291.7410	(0.921)	0.0000	0.0000	637
25/03/2009	ALBI	2009/08/06			Index Future	300.3510	297.6000	(0.916)	0.0000	0.0000	0
25/03/2009	ALBI	2009/11/05			Index Future	291.1680	288.7150	(0.842)	0.0000	0.0000	0
25/03/2009	CRD1	2009/05/07			Index Future	125.1940	124.5430	(0.520)	0.0000	0.0000	0
25/03/2009	CRD1	2009/08/06			Index Future	127.7010	127.0450	(0.514)	0.0000	0.0000	2
25/03/2009	CRD1	2009/11/05			Index Future	129.9460	129.2840	(0.509)	0.0000	0.0000	0
25/03/2009	GOVI	2009/05/07			jGovi	296.3340	293.7200	(0.882)	0.0000	0.0000	186
25/03/2009	GOVI	2009/08/06			jGovi	302.2675	299.6190	(0.876)	0.0000	0.0000	6
25/03/2009	GOVI	2009/11/05			jGovi	307.5810	304.9000	(0.872)	0.0000	0.0000	0
25/03/2009	ILBI	2009/05/07			Index Future	342.3040	342.3040	-	0.0000	0.0000	2
25/03/2009	ILBI	2009/08/06			Index Future	350.9840	350.9840	-	0.0000	0.0000	0
25/03/2009	ILBI	2009/11/05			Index Future	340.7430	341.2200	0.140	0.0000	0.0000	0
25/03/2009	J153	2010/08/31			jSwap	7.4950	7.6310	1.815	0.0000	0.0000	0
25/03/2009	J157	2015/09/15			jSwap	8.3610	8.4440	0.993	0.0000	0.0000	0
25/03/2009	J186	2026/12/21			jSwap	8.0290	8.1180	1.108	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	J201	2014/12/22			jSwap	8.4210	8.5030	0.974	0.0000	0.0000	0
25/03/2009	J203	2017/09/15			jSwap	8.4610	8.5400	0.934	0.0000	0.0000	0
25/03/2009	J204	2018/12/21			jSwap	8.5610	8.6260	0.759	0.0000	0.0000	0
25/03/2009	J207	2020/01/15			jSwap	8.5020	8.5610	0.694	0.0000	0.0000	0
25/03/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
25/03/2009	JFRA	2009/05/07			jFra	7.8600	7.9970	1.743	0.0000	0.0000	0
25/03/2009	JFRA	2009/08/06			jFra	6.6700	6.8510	2.714	0.0000	0.0000	0
25/03/2009	JFRA	2009/11/05			jFra	6.6080	6.7890	2.739	0.0000	0.0000	0
25/03/2009	JN02	2009/05/07			jNote	7.2370	7.3970	2.211	0.0000	0.0000	0
25/03/2009	JN02	2009/08/06			jNote	7.2620	7.4210	2.189	0.0000	0.0000	0
25/03/2009	JN05	2009/05/07			jNote	8.0360	8.1380	1.269	0.0000	0.0000	0
25/03/2009	JN05	2009/08/06			jNote	8.0890	8.1850	1.187	0.0000	0.0000	0
25/03/2009	JN10	2009/05/07			jNote	8.3350	8.4040	0.828	0.0000	0.0000	0
25/03/2009	JN10	2009/08/06			jNote	8.3460	8.4140	0.815	0.0000	0.0000	0
25/03/2009	JROD	2009/03/31			jRod	10.6340	10.5740	(0.564)	0.0000	0.0000	0
25/03/2009	JROD	2009/04/30			jRod	10.0530	9.8480	(2.039)	0.0000	0.0000	0
25/03/2009	JROD	2009/05/29			jRod	9.4840	9.3190	(1.740)	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
25/03/2009	JROD	2009/06/30			jRod	9.6920	9.6580	(0.351)	0.0000	0.0000	0
25/03/2009	OTH1	2009/05/07			Index Future	284.3040	281.2110	(1.088)	0.0000	0.0000	0
25/03/2009	OTH1	2009/08/06			Index Future	289.9970	286.8590	(1.082)	0.0000	0.0000	3
25/03/2009	OTH1	2009/11/05			Index Future	295.0940	291.9140	(1.078)	0.0000	0.0000	0
25/03/2009	R153	2009/05/07			Bond Future	6.2980	6.4120	1.810	0.0000	0.0000	3,022
25/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,761.0000	3,612.0000	(3.962)	0	0	0
25/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/03/2009	R153	2009/08/06			Bond Future	5.6840	5.8250	2.481	0.0000	0.0000	0
25/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
25/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,451.0000	4,302.0000	(3.348)	0	0	0
25/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,203.0000	4,054.0000	(3.545)	0	0	0
25/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
25/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
25/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,286.0000	1,285.0000	(0.078)	0	0	0
25/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	65.0000	64.0000	(1.538)	0	0	0
25/03/2009	R157	2009/05/07			Bond Future	7.7980	7.9430	1.859	0.0000	0.0000	10,191
25/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,008.0000	764.0000	(24.206)	0	0	386
25/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,232.0000	4,825.0000	14.012	0	0	0
25/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	338.0000	432.0000	27.811	0	0	0
25/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	223.0000	151.0000	(32.287)	0	0	0
25/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,059.0000	6,317.0000	(10.511)	0	0	0
25/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,033.0000	8,797.0000	9.511	0	0	0
25/03/2009	R157	2009/08/06			Bond Future	7.7720	7.9240	1.956	0.0000	0.0000	5,000
25/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,199.0000	8,526.0000	(7.316)	0	0	0
25/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,272.0000	1,445.0000	13.601	0	0	0
25/03/2009	R157	2009/11/05			Bond Future	7.8500	8.0100	2.038	0.0000	0.0000	0
25/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,027.0000	6,490.0000	7.682	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,132.0000	3,741.0000	(9.463)	0	0	0
25/03/2009	R157	2010/02/04			Bond Future	7.9350	8.1040	2.130	0.0000	0.0000	0
25/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,557.0000	5,128.0000	(7.720)	0	0	0
25/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,510.0000	6,944.0000	6.667	0	0	0
25/03/2009	R186	2009/05/07			Bond Future	8.3580	8.5210	1.950	0.0000	0.0000	12,905
25/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	769.0000	531.0000	(30.949)	0	0	4,930
25/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	126.0000	76.0000	(39.683)	0	0	97
25/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,241.0000	14,689.0000	10.936	0	0	0
25/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,600.0000	7,648.0000	15.879	0	0	0
25/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,151.0000	23,786.0000	7.381	0	0	0
25/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,883.0000	2,324.0000	23.420	0	0	0
25/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	2,768.0000	2,130.0000	(23.049)	0	0	2,500
25/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	8,322.0000	7,077.0000	(14.960)	0	0	0
25/03/2009	R186	2009/08/06			Bond Future	8.3540	8.5210	1.999	0.0000	0.0000	2,500
25/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,250.0000	5,836.0000	11.162	0	0	0
25/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	11,684.0000	10,555.0000	(9.663)	0	0	0
25/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,789.0000	14,894.0000	8.014	0	0	0
25/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,413.0000	3,803.0000	(13.823)	0	0	35
25/03/2009	R186	2009/11/05			Bond Future	8.4000	8.5710	2.036	0.0000	0.0000	0
25/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	13,599.0000	12,505.0000	(8.045)	0	0	0
25/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,685.0000	8,322.0000	8.289	0	0	5,000
25/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	6,445.0000	5,759.0000	(10.644)	0	0	5,000
25/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,216.0000	17,262.0000	6.450	0	0	0
25/03/2009	R186	2010/02/04			Bond Future	8.4460	8.6220	2.084	0.0000	0.0000	0
25/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,980.0000	14,806.0000	5.908	0	0	0
25/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	11,976.0000	11,045.0000	(7.774)	0	0	0
25/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
25/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	497.0000	489.0000	(1.610)	0	0	0
25/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	963.0000	955.0000	(0.831)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	R201	2009/05/07			Bond Future	7.8310	7.9670	1.737	0.0000	0.0000	2
25/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,422.0000	5,846.0000	(8.969)	0	0	0
25/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	160.0000	206.0000	28.750	0	0	0
25/03/2009	R201	2009/08/06			Bond Future	7.7930	7.9360	1.835	0.0000	0.0000	0
25/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	985.0000	1,113.0000	12.995	0	0	0
25/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,191.0000	6,688.0000	(6.995)	0	0	0
25/03/2009	R201	2009/11/05			Bond Future	7.8560	8.0050	1.897	0.0000	0.0000	0
25/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,778.0000	5,119.0000	7.137	0	0	0
25/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,255.0000	2,966.0000	(8.879)	0	0	0
25/03/2009	R201	2010/02/04			Bond Future	7.9220	8.0800	1.994	0.0000	0.0000	0
25/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,666.0000	6,007.0000	6.018	0	0	0
25/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,938.0000	3,641.0000	(7.542)	0	0	0
25/03/2009	R203	2009/05/07			Bond Future	8.2790	8.4330	1.860	0.0000	0.0000	0
25/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	914.0000	1,129.0000	23.523	0	0	0
25/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,078.0000	4,384.0000	(13.667)	0	0	0
25/03/2009	R203	2009/08/06			Bond Future	8.2670	8.4270	1.935	0.0000	0.0000	0
25/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,731.0000	7,074.0000	(8.498)	0	0	0
25/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,219.0000	2,486.0000	12.032	0	0	0
25/03/2009	R203	2009/11/05			Bond Future	8.3340	8.4990	1.980	0.0000	0.0000	0
25/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,601.0000	3,236.0000	(10.136)	0	0	0
25/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,467.0000	9,030.0000	6.649	0	0	0
25/03/2009	R203	2010/02/04			Bond Future	8.4050	8.5780	2.058	0.0000	0.0000	0
25/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,504.0000	7,969.0000	6.197	0	0	0
25/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,368.0000	5,887.0000	(7.553)	0	0	0
25/03/2009	R204	2009/05/07			Bond Future	8.3030	8.4460	1.722	0.0000	0.0000	305
25/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,322.0000	3,697.0000	(14.461)	0	0	0
25/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,494.0000	1,784.0000	19.411	0	0	750
25/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,253.0000	970.0000	(22.586)	0	0	750

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	4,906.0000	5,539.0000	12.903	0	0	0
25/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,403.0000	4,706.0000	(12.900)	0	0	0
25/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,039.0000	1,258.0000	21.078	0	0	0
25/03/2009	R204	2009/08/06			Bond Future	8.2960	8.4440	1.784	0.0000	0.0000	0
25/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,485.0000	2,755.0000	10.865	0	0	0
25/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,302.0000	7,639.0000	(7.986)	0	0	0
25/03/2009	R204	2009/11/05			Bond Future	8.3550	8.5080	1.831	0.0000	0.0000	0
25/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,420.0000	9,990.0000	6.051	0	0	0
25/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,926.0000	3,554.0000	(9.475)	0	0	0
25/03/2009	R204	2010/02/04			Bond Future	8.4170	8.5760	1.889	0.0000	0.0000	0
25/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,332.0000	8,798.0000	5.593	0	0	0
25/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,006.0000	6,514.0000	(7.023)	0	0	0
25/03/2009	R206	2009/05/07			Bond Future	7.7660	7.9030	1.764	0.0000	0.0000	2,834
25/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	191.0000	243.0000	27.225	0	0	0
25/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,791.0000	4,319.0000	(9.852)	0	0	0
25/03/2009	R206	2009/08/06			Bond Future	7.7200	7.8640	1.865	0.0000	0.0000	0
25/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	738.0000	838.0000	13.550	0	0	0
25/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,166.0000	5,739.0000	(6.925)	0	0	0
25/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,172.0000	4,512.0000	8.150	0	0	0
25/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,485.0000	1,299.0000	(12.525)	0	0	300
25/03/2009	R206	2009/11/05			Bond Future	7.7830	7.9360	1.966	0.0000	0.0000	0
25/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,729.0000	4,013.0000	7.616	0	0	0
25/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,735.0000	2,487.0000	(9.068)	0	0	0
25/03/2009	R206	2010/02/04			Bond Future	7.8530	8.0160	2.076	0.0000	0.0000	0
25/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,411.0000	4,696.0000	6.461	0	0	0
25/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,237.0000	2,985.0000	(7.785)	0	0	0
25/03/2009	R207	2009/05/07			Bond Future	8.3250	8.4790	1.850	0.0000	0.0000	0
25/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,107.0000	1,360.0000	22.855	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,449.0000	4,687.0000	(13.984)	0	0	0
25/03/2009	R207	2009/08/06			Bond Future	8.3210	8.4790	1.899	0.0000	0.0000	0
25/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,652.0000	2,955.0000	11.425	0	0	0
25/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,482.0000	7,757.0000	(8.548)	0	0	0
25/03/2009	R207	2009/11/05			Bond Future	8.3740	8.5370	1.947	0.0000	0.0000	0
25/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,884.0000	10,514.0000	6.374	0	0	0
25/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,041.0000	3,632.0000	(10.121)	0	0	0
25/03/2009	R207	2010/02/04			Bond Future	8.4300	8.5980	1.993	0.0000	0.0000	0
25/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,371.0000	6,824.0000	(7.421)	0	0	0
25/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,514.0000	9,017.0000	5.908	0	0	0
25/03/2009	R208	2009/05/07			Bond Future	8.3670	8.5310	1.960	0.0000	0.0000	0
25/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,308.0000	3,580.0000	(16.899)	0	0	0
25/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,741.0000	2,124.0000	21.999	0	0	0
25/03/2009	R208	2009/08/06			Bond Future	8.3830	8.5440	1.921	0.0000	0.0000	0
25/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,851.0000	3,179.0000	11.505	0	0	0
25/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,454.0000	7,704.0000	(8.872)	0	0	0
25/03/2009	R208	2009/11/05			Bond Future	8.4450	8.6020	1.859	0.0000	0.0000	0
25/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,439.0000	10,030.0000	6.261	0	0	0
25/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,667.0000	4,225.0000	(9.471)	0	0	0
25/03/2009	R208	2010/02/04			Bond Future	8.5330	8.6930	1.875	0.0000	0.0000	0
25/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,176.0000	7,614.0000	(6.874)	0	0	0
25/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,390.0000	8,860.0000	5.602	0	0	0
25/03/2009	R209	2009/05/07			Bond Future	8.1480	8.3100	1.988	0.0000	0.0000	5,493
25/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,139.0000	1,426.0000	25.198	0	0	0
25/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,257.0000	7,104.0000	(13.964)	0	0	0
25/03/2009	R209	2009/08/06			Bond Future	8.1400	8.3050	2.027	0.0000	0.0000	0
25/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,167.0000	4,660.0000	11.831	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,923.0000	5,180.0000	(12.544)	0	0	2,000
25/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,374.0000	8,401.0000	(10.380)	0	0	0
25/03/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,201.0000	7,924.0000	10.040	0	0	0
25/03/2009	R209	2009/11/05			Bond Future	8.1700	8.3390	2.069	0.0000	0.0000	0
25/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	5,417.0000	4,820.0000	(11.021)	0	0	0
25/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,391.0000	15,284.0000	6.205	0	0	0
25/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3,827.0000	4,179.0000	9.198	0	0	2,500
25/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	16,155.0000	15,017.0000	(7.044)	0	0	0
25/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	4,620.0000	4,087.0000	(11.537)	0	0	5,000
25/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,311.0000	17,268.0000	5.867	0	0	0
25/03/2009	R209	2010/02/04			Bond Future	8.2010	8.3730	2.097	0.0000	0.0000	0
25/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,943.0000	17,805.0000	(6.007)	0	0	0
25/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,246.0000	5,613.0000	6.996	0	0	0
25/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,346.0000	7,631.0000	(8.567)	0	0	2,500
25/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,992.0000	15,782.0000	5.269	0	0	0
25/03/2009	TRT1	2009/05/07			Index Future	292.5500	289.9610	(0.885)	0.0000	0.0000	0
25/03/2009	TRT1	2009/08/06			Index Future	298.4080	295.7850	(0.879)	0.0000	0.0000	100
25/03/2009	TRT1	2009/11/05			Index Future	303.6530	300.9980	(0.874)	0.0000	0.0000	0
25/03/2009	ZAAD	2009/06/12			Currency Future	6.6624	6.6800	0.264	0.0000	0.0000	8,904
25/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,554.0000	1,538.0000	(1.030)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	596.0000	588.0000	(1.342)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	250.0000	241.0000	(3.600)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	484.0000	472.0000	(2.479)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	955.0000	943.0000	(1.257)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
25/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	411.0000	400.0000	(2.676)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	196.0000	202.0000	3.061	0	0	0
25/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,458.0000	1,442.0000	(1.097)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	633.0000	624.0000	(1.422)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	447.0000	435.0000	(2.685)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
25/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	145.0000	154.0000	6.207	0	0	0
25/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	280.0000	270.0000	(3.571)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	292.0000	300.0000	2.740	0	0	0
25/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	484.0000	472.0000	(2.479)	0	0	0
25/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,554.0000	1,538.0000	(1.030)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	159.0000	168.0000	5.660	0	0	0
25/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	197.0000	189.0000	(4.061)	0	0	0
25/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
25/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	359.0000	369.0000	2.786	0	0	0
25/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	280.0000	270.0000	(3.571)	0	0	0
25/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,650.0000	1,634.0000	(0.970)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	561.0000	548.0000	(2.317)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	312.0000	321.0000	2.885	0	0	0
25/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
25/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
25/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	196.0000	202.0000	3.061	0	0	0
25/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
25/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	561.0000	548.0000	(2.317)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
25/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
25/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	522.0000	510.0000	(2.299)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	152.0000	145.0000	(4.605)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	173.0000	166.0000	(4.046)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	184.0000	190.0000	3.261	0	0	0
25/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	222.0000	214.0000	(3.604)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	414.0000	425.0000	2.657	0	0	0
25/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	385.0000	396.0000	2.857	0	0	0
25/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	116.0000	110.0000	(5.172)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	310.0000	301.0000	(2.903)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	447.0000	435.0000	(2.685)	0	0	0
25/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
25/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	292.0000	300.0000	2.740	0	0	0
25/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	478.0000	490.0000	2.510	0	0	0
25/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
25/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	334.0000	344.0000	2.994	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	255.0000	262.0000	2.745	0	0	0
25/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	273.0000	281.0000	2.930	0	0	0
25/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	343.0000	332.0000	(3.207)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
25/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
25/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	310.0000	301.0000	(2.903)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	411.0000	400.0000	(2.676)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	223.0000	230.0000	3.139	0	0	0
25/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,270.0000	1,255.0000	(1.181)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,177.0000	1,163.0000	(1.189)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
25/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,087.0000	1,074.0000	(1.196)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
25/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	25.0000	28.0000	12.000	0	0	0
25/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,087.0000	1,074.0000	(1.196)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	588.0000	602.0000	2.381	0	0	0
25/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	49.0000	54.0000	10.204	0	0	0
25/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,363.0000	1,348.0000	(1.101)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
25/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	238.0000	245.0000	2.941	0	0	0
25/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,042.0000	1,029.0000	(1.248)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
25/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	376.0000	365.0000	(2.926)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
25/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	670.0000	661.0000	(1.343)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	238.0000	245.0000	2.941	0	0	0
25/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	955.0000	943.0000	(1.257)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	47.0000	45.0000	(4.255)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	376.0000	365.0000	(2.926)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	67.0000	73.0000	8.955	0	0	0
25/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	748.0000	737.0000	(1.471)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	668.0000	683.0000	2.246	0	0	0
25/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
25/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	550.0000	563.0000	2.364	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	627.0000	642.0000	2.392	0	0	0
25/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	588.0000	602.0000	2.381	0	0	0
25/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	116.0000	110.0000	(5.172)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	478.0000	490.0000	2.510	0	0	0
25/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	550.0000	563.0000	2.364	0	0	0
25/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	87.0000	83.0000	(4.598)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	709.0000	725.0000	2.257	0	0	0
25/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	101.0000	96.0000	(4.950)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	82.0000	89.0000	8.537	0	0	0
25/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	870.0000	859.0000	(1.264)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	513.0000	526.0000	2.534	0	0	0
25/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	788.0000	777.0000	(1.396)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	912.0000	900.0000	(1.316)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	100.0000	107.0000	7.000	0	0	0
25/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	829.0000	817.0000	(1.448)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	445.0000	457.0000	2.697	0	0	0
25/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
25/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	748.0000	737.0000	(1.471)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	133.0000	127.0000	(4.511)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
25/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	91.0000	97.0000	6.593	0	0	0
25/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	829.0000	817.0000	(1.448)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	61.0000	66.0000	8.197	0	0	0
25/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	145.0000	154.0000	6.207	0	0	0
25/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	32.0000	35.0000	9.375	0	0	0
25/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,270.0000	1,255.0000	(1.181)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,177.0000	1,163.0000	(1.189)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	998.0000	986.0000	(1.202)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	633.0000	624.0000	(1.422)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
25/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	121.0000	129.0000	6.612	0	0	0
25/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	670.0000	661.0000	(1.343)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	173.0000	166.0000	(4.046)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	385.0000	396.0000	2.857	0	0	0
25/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	222.0000	214.0000	(3.604)	0	0	0
25/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	334.0000	344.0000	2.994	0	0	0
25/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	709.0000	699.0000	(1.410)	0	0	0
25/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	133.0000	141.0000	6.015	0	0	0
25/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	414.0000	425.0000	2.657	0	0	0
25/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	152.0000	145.0000	(4.605)	0	0	0
25/03/2009	ZAAD	2009/09/14			Currency Future	6.7229	6.7433	0.303	0.0000	0.0000	140
25/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	197.0000	190.0000	(3.553)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	428.0000	438.0000	2.336	0	0	0
25/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	486.0000	497.0000	2.263	0	0	0
25/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	670.0000	683.0000	1.940	0	0	0
25/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	393.0000	384.0000	(2.290)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	466.0000	477.0000	2.361	0	0	0
25/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	333.0000	324.0000	(2.703)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	455.0000	445.0000	(2.198)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
25/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	363.0000	353.0000	(2.755)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	214.0000	207.0000	(3.271)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	579.0000	591.0000	2.073	0	0	0
25/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	487.0000	476.0000	(2.259)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	660.0000	648.0000	(1.818)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	320.0000	327.0000	2.188	0	0	0
25/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	410.0000	419.0000	2.195	0	0	0
25/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	256.0000	248.0000	(3.125)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	588.0000	576.0000	(2.041)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	487.0000	476.0000	(2.259)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	637.0000	650.0000	2.041	0	0	0
25/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	466.0000	477.0000	2.361	0	0	0
25/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	506.0000	518.0000	2.372	0	0	0
25/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	410.0000	419.0000	2.195	0	0	0
25/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	333.0000	341.0000	2.402	0	0	0
25/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	803.0000	789.0000	(1.743)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	424.0000	414.0000	(2.358)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	447.0000	457.0000	2.237	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	554.0000	542.0000	(2.166)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	588.0000	576.0000	(2.041)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	276.0000	282.0000	2.174	0	0	0
25/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	424.0000	414.0000	(2.358)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	624.0000	612.0000	(1.923)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	361.0000	370.0000	2.493	0	0	0
25/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	697.0000	684.0000	(1.865)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	291.0000	298.0000	2.405	0	0	0
25/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	447.0000	457.0000	2.237	0	0	0
25/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	377.0000	385.0000	2.122	0	0	0
25/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	307.0000	315.0000	2.606	0	0	0
25/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	529.0000	541.0000	2.268	0	0	0
25/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	520.0000	509.0000	(2.115)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	220.0000	226.0000	2.727	0	0	0
25/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	320.0000	327.0000	2.188	0	0	0
25/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	261.0000	267.0000	2.299	0	0	0
25/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	393.0000	384.0000	(2.290)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	660.0000	648.0000	(1.818)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	196.0000	201.0000	2.551	0	0	0
25/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	735.0000	721.0000	(1.905)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	838.0000	824.0000	(1.671)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,023.0000	1,008.0000	(1.466)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	697.0000	684.0000	(1.865)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	768.0000	755.0000	(1.693)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	393.0000	402.0000	2.290	0	0	0
25/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	333.0000	341.0000	2.402	0	0	0
25/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	247.0000	253.0000	2.429	0	0	0
25/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	306.0000	297.0000	(2.941)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	347.0000	355.0000	2.305	0	0	0
25/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	947.0000	932.0000	(1.584)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	735.0000	721.0000	(1.905)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	874.0000	860.0000	(1.602)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	307.0000	315.0000	2.606	0	0	0
25/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	291.0000	298.0000	2.405	0	0	0
25/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	333.0000	324.0000	(2.703)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	261.0000	267.0000	2.299	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	506.0000	518.0000	2.372	0	0	0
25/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	838.0000	824.0000	(1.671)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	233.0000	225.0000	(3.433)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	910.0000	896.0000	(1.538)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	553.0000	565.0000	2.170	0	0	0
25/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	233.0000	239.0000	2.575	0	0	0
25/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	280.0000	272.0000	(2.857)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	768.0000	755.0000	(1.693)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	553.0000	565.0000	2.170	0	0	0
25/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	985.0000	970.0000	(1.523)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	280.0000	272.0000	(2.857)	0	0	0
25/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	233.0000	239.0000	2.575	0	0	0
25/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	606.0000	619.0000	2.145	0	0	0
25/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	208.0000	213.0000	2.404	0	0	0
25/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	910.0000	896.0000	(1.538)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	377.0000	385.0000	2.122	0	0	0
25/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	554.0000	542.0000	(2.166)	0	0	0
25/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	579.0000	591.0000	2.073	0	0	0
25/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	256.0000	248.0000	(3.125)	0	0	0
25/03/2009	ZAAD	2009/12/14			Currency Future	6.7723	6.7932	0.309	0.0000	0.0000	0
25/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	568.0000	558.0000	(1.761)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	597.0000	609.0000	2.010	0	0	0
25/03/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	601.0000	590.0000	(1.830)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	568.0000	558.0000	(1.761)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	475.0000	465.0000	(2.105)	0	0	0
25/03/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	877.0000	865.0000	(1.368)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	541.0000	551.0000	1.848	0	0	0
25/03/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	507.0000	497.0000	(1.972)	0	0	0
25/03/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	400.0000	408.0000	2.000	0	0	0
25/03/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	579.0000	590.0000	1.900	0	0	0
25/03/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	680.0000	693.0000	1.912	0	0	0
25/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	430.0000	439.0000	2.093	0	0	0
25/03/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	523.0000	533.0000	1.912	0	0	0
25/03/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	667.0000	656.0000	(1.649)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	358.0000	350.0000	(2.235)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	597.0000	609.0000	2.010	0	0	0
25/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	475.0000	465.0000	(2.105)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	560.0000	570.0000	1.786	0	0	0
25/03/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	808.0000	796.0000	(1.485)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	764.0000	778.0000	1.832	0	0	0
25/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	541.0000	551.0000	1.848	0	0	0
25/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	633.0000	622.0000	(1.738)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	489.0000	499.0000	2.045	0	0	0
25/03/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	911.0000	898.0000	(1.427)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	506.0000	516.0000	1.976	0	0	0
25/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	704.0000	717.0000	1.847	0	0	0
25/03/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	292.0000	284.0000	(2.740)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	414.0000	405.0000	(2.174)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	332.0000	324.0000	(2.410)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	537.0000	527.0000	(1.862)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	358.0000	350.0000	(2.235)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	680.0000	693.0000	1.912	0	0	0
25/03/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	311.0000	304.0000	(2.251)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	734.0000	747.0000	1.771	0	0	0
25/03/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	636.0000	649.0000	2.044	0	0	0
25/03/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	808.0000	796.0000	(1.485)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	489.0000	499.0000	2.045	0	0	0
25/03/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	736.0000	724.0000	(1.630)	0	0	0
25/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	430.0000	439.0000	2.093	0	0	0
25/03/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	458.0000	468.0000	2.183	0	0	0
25/03/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	667.0000	656.0000	(1.649)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	633.0000	622.0000	(1.738)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	332.0000	324.0000	(2.410)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	506.0000	516.0000	1.976	0	0	0
25/03/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	383.0000	391.0000	2.089	0	0	0
25/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	704.0000	717.0000	1.847	0	0	0
25/03/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	845.0000	832.0000	(1.538)	0	0	0
25/03/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	444.0000	453.0000	2.027	0	0	0
25/03/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	772.0000	760.0000	(1.554)	0	0	0
25/03/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	658.0000	670.0000	1.824	0	0	0
25/03/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	616.0000	628.0000	1.948	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/03/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	444.0000	435.0000	(2.027)	0	0	0
25/03/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	473.0000	483.0000	2.114	0	0	0
25/03/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	385.0000	377.0000	(2.078)	0	0	0
25/03/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	417.0000	425.0000	1.918	0	0	0
25/03/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	701.0000	690.0000	(1.569)	0	0	0

Grand Total: **423,844**