



# Currency Future High/Low

High/Low for 27/03/2009

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	9.5694	9.7326	1.705	9.8000	9.5100	158,124
27/03/2009	\$ / R 2009/06/12	Currency Future	2,468.0000	2,318.0000	(6.078)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	245.0000	291.0000	18.776	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	185.0000	219.0000	18.378	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	58.0000	45.0000	(22.414)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	52.0000	40.0000	(23.077)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	815.0000	949.0000	16.442	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	925.0000	808.0000	(12.649)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,434.0000	1,298.0000	(9.484)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	815.0000	949.0000	16.442	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	450.0000	533.0000	18.444	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	966.0000	846.0000	(12.422)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,177.0000	1,327.0000	12.744	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	65.0000	50.0000	(23.077)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	660.0000	559.0000	(15.303)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	235.0000	279.0000	18.723	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	969.0000	1,111.0000	14.654	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,134.0000	1,283.0000	13.139	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	431.0000	350.0000	(18.794)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,259.0000	1,128.0000	(10.405)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	153.0000	180.0000	17.647	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	146.0000	116.0000	(20.548)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	564.0000	669.0000	18.617	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	808.0000	697.0000	(13.738)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	178.0000	210.0000	17.978	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	99.0000	78.0000	(21.212)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	745.0000	873.0000	17.181	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	294.0000	236.0000	(19.728)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	255.0000	303.0000	18.824	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	122.0000	156.0000	27.869	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	160.0000	128.0000	(20.000)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	176.0000	140.0000	(20.455)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	619.0000	732.0000	18.255	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	278.0000	330.0000	18.705	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	770.0000	662.0000	(14.026)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	102.0000	132.0000	29.412	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	680.0000	800.0000	17.647	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	250.0000	199.0000	(20.400)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	886.0000	771.0000	(12.980)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	38.0000	51.0000	34.211	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,186.0000	2,041.0000	(6.633)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	28.0000	21.0000	(25.000)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	294.0000	236.0000	(19.728)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	345.0000	409.0000	18.551	0	0	1
27/03/2009	\$ / R 2009/06/12	Currency Future	178.0000	210.0000	17.978	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,603.0000	1,473.0000	(8.110)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	471.0000	557.0000	18.259	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	52.0000	40.0000	(23.077)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	524.0000	435.0000	(16.985)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,050.0000	1,196.0000	13.905	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	21.0000	16.0000	(23.810)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	393.0000	467.0000	18.830	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	430.0000	510.0000	18.605	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	290.0000	344.0000	18.621	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,326.0000	2,179.0000	(6.320)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	211.0000	167.0000	(20.853)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	346.0000	278.0000	(19.653)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	461.0000	378.0000	(18.004)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	171.0000	202.0000	18.129	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	46.0000	61.0000	32.609	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,540.0000	1,698.0000	10.260	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	515.0000	610.0000	18.447	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	411.0000	489.0000	18.978	0	0	1
27/03/2009	\$ / R 2009/06/12	Currency Future	55.0000	74.0000	34.545	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,092.0000	1,239.0000	13.462	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	564.0000	669.0000	18.617	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	492.0000	406.0000	(17.480)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	266.0000	316.0000	18.797	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	3,243.0000	3,085.0000	(4.872)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,216.0000	1,086.0000	(10.691)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	401.0000	325.0000	(18.953)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,355.0000	1,510.0000	11.439	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	250.0000	199.0000	(20.400)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	625.0000	527.0000	(15.680)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	159.0000	187.0000	17.610	0	0	220
27/03/2009	\$ / R 2009/06/12	Currency Future	12.0000	18.0000	50.000	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,173.0000	1,045.0000	(10.912)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	660.0000	559.0000	(15.303)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,265.0000	1,418.0000	12.095	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	619.0000	732.0000	18.255	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,390.0000	1,255.0000	(9.712)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,302.0000	1,170.0000	(10.138)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	192.0000	228.0000	18.750	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	121.0000	96.0000	(20.661)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	41.0000	31.0000	(24.390)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	330.0000	392.0000	18.788	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	847.0000	734.0000	(13.341)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	891.0000	1,028.0000	15.376	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,310.0000	1,463.0000	11.679	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	680.0000	800.0000	17.647	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	461.0000	378.0000	(18.004)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,047.0000	924.0000	(11.748)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	779.0000	910.0000	16.816	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,221.0000	1,372.0000	12.367	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	847.0000	734.0000	(13.341)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	160.0000	128.0000	(20.000)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,221.0000	1,372.0000	12.367	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	81.0000	63.0000	(22.222)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	360.0000	428.0000	18.889	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,089.0000	964.0000	(11.478)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,475.0000	1,341.0000	(9.085)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	779.0000	910.0000	16.816	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	230.0000	182.0000	(20.870)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	146.0000	116.0000	(20.548)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	591.0000	495.0000	(16.244)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	226.0000	268.0000	18.584	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	145.0000	174.0000	20.000	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	346.0000	278.0000	(19.653)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	649.0000	764.0000	17.720	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	266.0000	316.0000	18.797	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,006.0000	885.0000	(12.028)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	515.0000	610.0000	18.447	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	193.0000	153.0000	(20.725)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	969.0000	1,111.0000	14.654	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,259.0000	1,128.0000	(10.405)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	360.0000	428.0000	18.889	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	46.0000	35.0000	(23.913)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	211.0000	167.0000	(20.853)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	330.0000	392.0000	18.788	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	36.0000	27.0000	(25.000)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	121.0000	96.0000	(20.661)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	430.0000	510.0000	18.605	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,173.0000	1,045.0000	(10.912)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	217.0000	257.0000	18.433	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	591.0000	495.0000	(16.244)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,092.0000	1,239.0000	13.462	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	99.0000	78.0000	(21.212)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,689.0000	1,557.0000	(7.815)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	929.0000	1,069.0000	15.070	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	712.0000	836.0000	17.416	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	891.0000	1,028.0000	15.376	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,006.0000	885.0000	(12.028)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	153.0000	180.0000	17.647	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	110.0000	87.0000	(20.909)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	73.0000	56.0000	(23.288)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,050.0000	1,196.0000	13.905	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	192.0000	228.0000	18.750	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,390.0000	1,255.0000	(9.712)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	81.0000	63.0000	(22.222)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	73.0000	56.0000	(23.288)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,047.0000	1,906.0000	(6.888)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,434.0000	1,298.0000	(9.484)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,733.0000	1,599.0000	(7.732)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,447.0000	1,603.0000	10.781	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	71.0000	94.0000	32.394	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	235.0000	279.0000	18.723	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	226.0000	268.0000	18.584	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	59.0000	78.0000	32.203	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	133.0000	106.0000	(20.301)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	67.0000	88.0000	31.343	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	86.0000	111.0000	29.070	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	853.0000	988.0000	15.826	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,911.0000	1,772.0000	(7.274)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	255.0000	303.0000	18.824	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,009.0000	1,153.0000	14.272	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,177.0000	1,327.0000	12.744	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	91.0000	118.0000	29.670	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	886.0000	771.0000	(12.980)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	966.0000	846.0000	(12.422)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	696.0000	593.0000	(14.799)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	109.0000	140.0000	28.440	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	90.0000	70.0000	(22.222)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	90.0000	70.0000	(22.222)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	80.0000	105.0000	31.250	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	200.0000	237.0000	18.500	0	0	2,500
27/03/2009	\$ / R 2009/06/12	Currency Future	524.0000	435.0000	(16.985)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,866.0000	1,729.0000	(7.342)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	58.0000	45.0000	(22.414)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	145.0000	174.0000	20.000	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,131.0000	1,004.0000	(11.229)	0	0	0

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27/03/2009	\$ / R 2009/06/12	Currency Future	1,216.0000	1,086.0000	(10.691)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,140.0000	1,996.0000	(6.729)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,009.0000	1,153.0000	14.272	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,002.0000	1,861.0000	(7.043)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	52.0000	69.0000	32.692	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,401.0000	1,556.0000	11.064	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,093.0000	1,950.0000	(6.832)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	450.0000	533.0000	18.444	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	31.0000	24.0000	(22.581)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,646.0000	1,515.0000	(7.959)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	431.0000	350.0000	(18.794)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	733.0000	627.0000	(14.461)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	63.0000	83.0000	31.746	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	185.0000	219.0000	18.378	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	393.0000	467.0000	18.830	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	115.0000	147.0000	27.826	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	316.0000	375.0000	18.671	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	129.0000	162.0000	25.581	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	302.0000	359.0000	18.874	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	159.0000	187.0000	17.610	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,560.0000	1,429.0000	(8.397)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,047.0000	924.0000	(11.748)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	208.0000	247.0000	18.750	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	137.0000	168.0000	22.628	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,475.0000	1,341.0000	(9.085)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	217.0000	257.0000	18.433	28	28	200
27/03/2009	\$ / R 2009/06/12	Currency Future	1,517.0000	1,385.0000	(8.701)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,821.0000	1,685.0000	(7.468)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	492.0000	406.0000	(17.480)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,646.0000	1,515.0000	(7.959)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	411.0000	489.0000	18.978	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,346.0000	1,212.0000	(9.955)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,047.0000	1,906.0000	(6.888)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	625.0000	527.0000	(15.680)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	165.0000	195.0000	18.182	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	376.0000	447.0000	18.883	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	35.0000	48.0000	37.143	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	345.0000	409.0000	18.551	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	115.0000	147.0000	27.826	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,516.0000	2,365.0000	(6.002)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,956.0000	1,817.0000	(7.106)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	557.0000	464.0000	(16.697)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	109.0000	140.0000	28.440	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	96.0000	125.0000	30.208	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	278.0000	330.0000	18.705	0	0	2,000
27/03/2009	\$ / R 2009/06/12	Currency Future	696.0000	593.0000	(14.799)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,689.0000	1,557.0000	(7.815)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	770.0000	662.0000	(14.026)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	316.0000	375.0000	18.671	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	76.0000	99.0000	30.263	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,777.0000	1,642.0000	(7.597)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	493.0000	583.0000	18.256	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,821.0000	1,685.0000	(7.468)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	80.0000	105.0000	31.250	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	808.0000	697.0000	(13.738)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,911.0000	1,772.0000	(7.274)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	290.0000	344.0000	18.621	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,866.0000	1,729.0000	(7.342)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	86.0000	111.0000	29.070	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	91.0000	118.0000	29.670	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	67.0000	88.0000	31.343	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	373.0000	300.0000	(19.571)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	493.0000	583.0000	18.256	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	319.0000	257.0000	(19.436)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	539.0000	639.0000	18.553	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	1,603.0000	1,473.0000	(8.110)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,563.0000	2,412.0000	(5.892)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,373.0000	2,225.0000	(6.237)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,707.0000	2,554.0000	(5.652)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	27.0000	37.0000	37.037	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,611.0000	2,460.0000	(5.783)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,233.0000	2,087.0000	(6.538)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/06/12	Currency Future	40.0000	54.0000	35.000	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	33.0000	45.0000	36.364	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,421.0000	2,272.0000	(6.154)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,516.0000	2,365.0000	(6.002)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	31.0000	42.0000	35.484	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	35.0000	48.0000	37.143	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	122.0000	156.0000	27.869	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	2,279.0000	2,133.0000	(6.406)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	43.0000	58.0000	34.884	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	49.0000	65.0000	32.653	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	373.0000	300.0000	(19.571)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	319.0000	257.0000	(19.436)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	271.0000	217.0000	(19.926)	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	590.0000	700.0000	18.644	0	0	0
27/03/2009	\$ / R 2009/06/12	Currency Future	539.0000	639.0000	18.553	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	9.7060	9.8720	1.710	9.9000	9.7600	2,253
27/03/2009	\$ / R 2009/09/14	Currency Future	1,815.0000	1,688.0000	(6.997)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,459.0000	1,345.0000	(7.814)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	315.0000	367.0000	16.508	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	292.0000	341.0000	16.781	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	441.0000	507.0000	14.966	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	221.0000	260.0000	17.647	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,135.0000	1,035.0000	(8.811)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	381.0000	441.0000	15.748	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,275.0000	1,169.0000	(8.314)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	474.0000	544.0000	14.768	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,536.0000	1,419.0000	(7.617)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	381.0000	441.0000	15.748	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,068.0000	972.0000	(8.989)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	49.0000	61.0000	24.490	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,275.0000	1,169.0000	(8.314)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	315.0000	367.0000	16.508	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,240.0000	1,135.0000	(8.468)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	474.0000	544.0000	14.768	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	593.0000	662.0000	11.636	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,068.0000	972.0000	(8.989)	0	0	0



Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/09/14	Currency Future	396.0000	457.0000	15.404	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	458.0000	525.0000	14.629	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,311.0000	1,203.0000	(8.238)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,102.0000	1,003.0000	(8.984)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	367.0000	425.0000	15.804	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	3,343.0000	3,189.0000	(4.607)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	509.0000	578.0000	13.556	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,459.0000	1,345.0000	(7.814)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	609.0000	681.0000	11.823	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	528.0000	594.0000	12.500	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	803.0000	709.0000	(11.706)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	940.0000	838.0000	(10.851)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	410.0000	473.0000	15.366	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,003.0000	906.0000	(9.671)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,204.0000	1,101.0000	(8.555)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,384.0000	1,273.0000	(8.020)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	662.0000	741.0000	11.934	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	546.0000	610.0000	11.722	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	706.0000	619.0000	(12.323)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	626.0000	701.0000	11.981	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,170.0000	1,068.0000	(8.718)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	972.0000	872.0000	(10.288)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	770.0000	679.0000	(11.818)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	426.0000	490.0000	15.023	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,240.0000	1,135.0000	(8.468)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	396.0000	457.0000	15.404	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	675.0000	589.0000	(12.741)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	577.0000	644.0000	11.612	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	681.0000	761.0000	11.747	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	340.0000	395.0000	16.176	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,102.0000	1,003.0000	(8.984)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	458.0000	525.0000	14.629	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,422.0000	1,309.0000	(7.947)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	871.0000	772.0000	(11.366)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	803.0000	709.0000	(11.706)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	328.0000	381.0000	16.159	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/09/14	Currency Future	1,348.0000	1,238.0000	(8.160)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	837.0000	740.0000	(11.589)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	354.0000	410.0000	15.819	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	675.0000	589.0000	(12.741)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	609.0000	681.0000	11.823	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	509.0000	578.0000	13.556	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	644.0000	721.0000	11.957	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	270.0000	316.0000	17.037	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,003.0000	906.0000	(9.671)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	738.0000	649.0000	(12.060)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,693.0000	1,571.0000	(7.206)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	441.0000	507.0000	14.966	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	249.0000	293.0000	17.671	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,135.0000	1,035.0000	(8.811)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,614.0000	1,494.0000	(7.435)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,036.0000	941.0000	(9.170)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	492.0000	563.0000	14.431	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	905.0000	805.0000	(11.050)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	561.0000	627.0000	11.765	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	742.0000	825.0000	11.186	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	586.0000	503.0000	(14.164)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	249.0000	293.0000	17.671	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	681.0000	761.0000	11.747	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	972.0000	872.0000	(10.288)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	528.0000	594.0000	12.500	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	616.0000	531.0000	(13.799)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	722.0000	803.0000	11.219	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,311.0000	1,203.0000	(8.238)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	367.0000	425.0000	15.804	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,856.0000	1,728.0000	(6.897)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	259.0000	304.0000	17.375	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,575.0000	1,456.0000	(7.556)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	212.0000	250.0000	17.925	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,653.0000	1,532.0000	(7.320)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,733.0000	1,610.0000	(7.098)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	239.0000	282.0000	17.992	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/09/14	Currency Future	701.0000	782.0000	11.555	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,693.0000	1,571.0000	(7.206)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,774.0000	1,649.0000	(7.046)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	281.0000	328.0000	16.726	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	230.0000	271.0000	17.826	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	763.0000	849.0000	11.271	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	303.0000	354.0000	16.832	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	303.0000	354.0000	16.832	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,497.0000	1,382.0000	(7.682)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,614.0000	1,494.0000	(7.435)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	328.0000	381.0000	16.159	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,422.0000	1,309.0000	(7.947)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	557.0000	477.0000	(14.363)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,497.0000	1,382.0000	(7.682)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	645.0000	560.0000	(13.178)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	270.0000	316.0000	17.037	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	259.0000	304.0000	17.375	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	784.0000	874.0000	11.480	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	957.0000	1,075.0000	12.330	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	1,653.0000	1,532.0000	(7.320)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	940.0000	838.0000	(10.851)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	546.0000	610.0000	11.722	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	586.0000	503.0000	(14.164)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	742.0000	825.0000	11.186	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	374.0000	321.0000	(14.171)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	905.0000	805.0000	(11.050)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	930.0000	1,043.0000	12.151	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	644.0000	721.0000	11.957	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	561.0000	627.0000	11.765	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	738.0000	649.0000	(12.060)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	528.0000	452.0000	(14.394)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	701.0000	782.0000	11.555	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	645.0000	560.0000	(13.178)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	853.0000	951.0000	11.489	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	447.0000	379.0000	(15.213)	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	351.0000	303.0000	(13.675)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/09/14	Currency Future	805.0000	899.0000	11.677	0	0	0
27/03/2009	\$ / R 2009/09/14	Currency Future	499.0000	427.0000	(14.429)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	9.8269	9.9963	1.724	9.9400	9.8800	605
27/03/2009	\$ / R 2009/12/14	Currency Future	797.0000	851.0000	6.775	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,300.0000	1,174.0000	(9.692)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	547.0000	579.0000	5.850	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,882.0000	1,741.0000	(7.492)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	676.0000	720.0000	6.509	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	509.0000	537.0000	5.501	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	886.0000	945.0000	6.659	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	859.0000	749.0000	(12.806)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,720.0000	1,582.0000	(8.023)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,817.0000	2,665.0000	(5.396)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	515.0000	435.0000	(15.534)	0	0	1,000
27/03/2009	\$ / R 2009/12/14	Currency Future	1,142.0000	1,231.0000	7.793	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	438.0000	463.0000	5.708	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	891.0000	779.0000	(12.570)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	274.0000	287.0000	4.745	0	0	9,530
27/03/2009	\$ / R 2009/12/14	Currency Future	590.0000	625.0000	5.932	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,447.0000	3,291.0000	(4.526)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	490.0000	518.0000	5.714	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	601.0000	638.0000	6.156	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,524.0000	1,391.0000	(8.727)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	868.0000	925.0000	6.567	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,563.0000	1,429.0000	(8.573)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	518.0000	547.0000	5.598	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,760.0000	1,622.0000	(7.841)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,841.0000	1,701.0000	(7.605)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	527.0000	557.0000	5.693	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	537.0000	568.0000	5.773	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,801.0000	1,661.0000	(7.773)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,963.0000	1,821.0000	(7.234)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	590.0000	625.0000	5.932	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	749.0000	799.0000	6.676	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,211.0000	2,067.0000	(6.513)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	637.0000	677.0000	6.279	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	1,122.0000	1,003.0000	(10.606)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	344.0000	361.0000	4.942	0	0	10,100
27/03/2009	\$ / R 2009/12/14	Currency Future	1,410.0000	1,281.0000	(9.149)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	650.0000	691.0000	6.308	0	0	9,530
27/03/2009	\$ / R 2009/12/14	Currency Future	1,336.0000	1,209.0000	(9.506)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	781.0000	833.0000	6.658	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	868.0000	926.0000	6.682	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	663.0000	705.0000	6.335	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,054.0000	937.0000	(11.101)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	891.0000	779.0000	(12.570)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,128.0000	1,984.0000	(6.767)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,563.0000	1,429.0000	(8.573)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,486.0000	1,354.0000	(8.883)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,227.0000	1,104.0000	(10.024)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	613.0000	650.0000	6.036	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	781.0000	833.0000	6.658	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	568.0000	601.0000	5.810	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,054.0000	937.0000	(11.101)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	469.0000	393.0000	(16.205)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,641.0000	1,505.0000	(8.288)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,373.0000	1,245.0000	(9.323)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	455.0000	481.0000	5.714	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,196.0000	1,289.0000	7.776	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,311.0000	1,413.0000	7.780	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	704.0000	750.0000	6.534	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	247.0000	203.0000	(17.814)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	288.0000	302.0000	4.861	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	446.0000	472.0000	5.830	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,574.0000	1,699.0000	7.942	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,773.0000	2,621.0000	(5.481)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,534.0000	3,382.0000	(4.301)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	350.0000	367.0000	4.857	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	924.0000	986.0000	6.710	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,254.0000	2,108.0000	(6.477)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	261.0000	278.0000	6.513	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,311.0000	3,156.0000	(4.681)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	690.0000	735.0000	6.522	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,341.0000	1,445.0000	7.755	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	797.0000	690.0000	(13.425)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	922.0000	810.0000	(12.148)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	365.0000	299.0000	(18.082)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,641.0000	2,490.0000	(5.718)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	987.0000	873.0000	(11.550)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	814.0000	870.0000	6.880	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	178.0000	192.0000	7.865	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	430.0000	454.0000	5.581	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,263.0000	1,139.0000	(9.818)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,251.0000	4,096.0000	(3.646)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,711.0000	3,560.0000	(4.069)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,760.0000	1,622.0000	(7.841)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	237.0000	257.0000	8.439	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	537.0000	568.0000	5.773	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	368.0000	387.0000	5.163	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,175.0000	3,021.0000	(4.850)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	849.0000	906.0000	6.714	0	0	10,115
27/03/2009	\$ / R 2009/12/14	Currency Future	302.0000	317.0000	4.967	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	567.0000	479.0000	(15.520)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,192.0000	1,070.0000	(10.235)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	186.0000	150.0000	(19.355)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,467.0000	2,319.0000	(5.999)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,922.0000	2,062.0000	7.284	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,020.0000	905.0000	(11.275)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,448.0000	1,317.0000	(9.047)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,763.0000	1,896.0000	7.544	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	145.0000	115.0000	(20.690)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,817.0000	2,665.0000	(5.396)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	625.0000	664.0000	6.240	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	84.0000	65.0000	(22.619)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,469.0000	1,586.0000	7.965	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,668.0000	2,827.0000	5.960	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	719.0000	766.0000	6.537	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,261.0000	2,411.0000	6.634	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	540.0000	456.0000	(15.556)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	344.0000	361.0000	4.942	0	0	114
27/03/2009	\$ / R 2009/12/14	Currency Future	2,305.0000	2,456.0000	6.551	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	557.0000	590.0000	5.925	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,622.0000	2,780.0000	6.026	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	381.0000	400.0000	4.987	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,554.0000	2,404.0000	(5.873)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	78.0000	60.0000	(23.077)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,311.0000	1,413.0000	7.780	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	333.0000	349.0000	4.805	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,467.0000	2,319.0000	(5.999)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	394.0000	415.0000	5.330	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,622.0000	3,473.0000	(4.114)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,922.0000	2,062.0000	7.284	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	249.0000	269.0000	8.032	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	384.0000	316.0000	(17.708)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	145.0000	115.0000	(20.690)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	292.0000	307.0000	5.137	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	288.0000	302.0000	4.861	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,906.0000	2,753.0000	(5.265)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,254.0000	2,108.0000	(6.477)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,265.0000	3,111.0000	(4.717)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	430.0000	454.0000	5.581	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,341.0000	1,445.0000	7.755	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	234.0000	191.0000	(18.376)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,311.0000	3,156.0000	(4.681)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,388.0000	4,232.0000	(3.555)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	206.0000	222.0000	7.767	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,026.0000	1,097.0000	6.920	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	365.0000	299.0000	(18.082)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	165.0000	178.0000	7.879	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,381.0000	2,234.0000	(6.174)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	408.0000	430.0000	5.392	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	401.0000	422.0000	5.237	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	621.0000	525.0000	(15.459)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	328.0000	344.0000	4.878	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	1,048.0000	1,121.0000	6.966	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,024.0000	3,870.0000	(3.827)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,611.0000	1,737.0000	7.821	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,979.0000	3,826.0000	(3.845)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	201.0000	217.0000	7.960	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,951.0000	2,797.0000	(5.219)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,424.0000	2,276.0000	(6.106)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,169.0000	2,025.0000	(6.639)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	362.0000	380.0000	4.972	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,685.0000	2,534.0000	(5.624)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	243.0000	263.0000	8.230	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,666.0000	3,516.0000	(4.092)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,372.0000	1,478.0000	7.726	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	187.0000	202.0000	8.021	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	345.0000	282.0000	(18.261)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	91.0000	70.0000	(23.077)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	401.0000	422.0000	5.237	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,252.0000	1,350.0000	7.827	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,424.0000	2,276.0000	(6.106)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,841.0000	1,978.0000	7.442	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	221.0000	180.0000	(18.552)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,922.0000	1,781.0000	(7.336)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	165.0000	132.0000	(20.000)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	425.0000	353.0000	(16.941)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	649.0000	551.0000	(15.100)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,160.0000	4,005.0000	(3.726)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,724.0000	1,856.0000	7.657	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,648.0000	1,776.0000	7.767	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	499.0000	527.0000	5.611	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	197.0000	159.0000	(19.289)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,217.0000	2,366.0000	6.721	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	394.0000	415.0000	5.330	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	765.0000	816.0000	6.667	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	175.0000	140.0000	(20.000)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	963.0000	1,029.0000	6.854	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,724.0000	1,856.0000	7.657	0	0	0



Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	706.0000	605.0000	(14.306)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	736.0000	632.0000	(14.130)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	197.0000	159.0000	(19.289)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	983.0000	1,051.0000	6.918	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	472.0000	499.0000	5.720	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	490.0000	518.0000	5.714	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,088.0000	970.0000	(10.846)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,342.0000	4,187.0000	(3.570)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,086.0000	2,931.0000	(5.023)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,963.0000	1,821.0000	(7.234)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	481.0000	508.0000	5.613	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,045.0000	1,903.0000	(6.944)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,004.0000	1,862.0000	(7.086)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,122.0000	1,003.0000	(10.606)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	749.0000	799.0000	6.676	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,510.0000	2,361.0000	(5.936)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	313.0000	327.0000	4.473	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	292.0000	240.0000	(17.808)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	387.0000	408.0000	5.426	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,046.0000	2,190.0000	7.038	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	405.0000	335.0000	(17.284)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	119.0000	94.0000	(21.008)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,041.0000	2,886.0000	(5.097)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	169.0000	183.0000	8.284	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,196.0000	1,289.0000	7.776	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,281.0000	1,381.0000	7.806	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	41.0000	30.0000	(26.829)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	469.0000	393.0000	(16.205)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,686.0000	1,816.0000	7.711	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	127.0000	101.0000	(20.472)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,802.0000	1,937.0000	7.492	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,004.0000	2,147.0000	7.136	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	91.0000	70.0000	(23.077)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	275.0000	227.0000	(17.455)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,538.0000	1,661.0000	7.997	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,963.0000	2,104.0000	7.183	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	2,217.0000	2,366.0000	6.721	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,502.0000	1,623.0000	8.056	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	261.0000	215.0000	(17.625)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	136.0000	108.0000	(20.588)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	45.0000	33.0000	(26.667)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,169.0000	1,260.0000	7.784	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,142.0000	1,231.0000	7.793	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	828.0000	719.0000	(13.164)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,469.0000	1,586.0000	7.965	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	905.0000	965.0000	6.630	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	650.0000	691.0000	6.308	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	492.0000	413.0000	(16.057)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	515.0000	435.0000	(15.534)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	209.0000	169.0000	(19.139)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,094.0000	1,175.0000	7.404	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	191.0000	207.0000	8.377	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	318.0000	332.0000	4.403	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,114.0000	3,960.0000	(3.743)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	221.0000	239.0000	8.145	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,641.0000	2,490.0000	(5.718)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	368.0000	387.0000	5.163	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,373.0000	1,245.0000	(9.323)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	307.0000	322.0000	4.886	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,130.0000	2,976.0000	(4.920)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	268.0000	283.0000	5.597	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,491.0000	3,336.0000	(4.440)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	292.0000	240.0000	(17.808)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	155.0000	123.0000	(20.645)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,117.0000	1,203.0000	7.699	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,681.0000	1,544.0000	(8.150)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,881.0000	2,020.0000	7.390	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	323.0000	338.0000	4.644	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,484.0000	2,640.0000	6.280	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,996.0000	2,842.0000	(5.140)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	261.0000	278.0000	6.513	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	58.0000	43.0000	(25.862)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	275.0000	227.0000	(17.455)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	283.0000	297.0000	4.947	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	356.0000	374.0000	5.056	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,265.0000	3,111.0000	(4.717)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	292.0000	307.0000	5.137	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,534.0000	3,382.0000	(4.301)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	196.0000	212.0000	8.163	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	4,069.0000	3,915.0000	(3.785)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,889.0000	3,737.0000	(3.908)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	216.0000	233.0000	7.870	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,356.0000	3,201.0000	(4.619)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,502.0000	1,623.0000	8.056	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	423.0000	446.0000	5.437	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	567.0000	479.0000	(15.520)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,436.0000	1,550.0000	7.939	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	309.0000	253.0000	(18.123)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,094.0000	1,175.0000	7.404	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	226.0000	245.0000	8.407	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,799.0000	3,648.0000	(3.975)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,729.0000	2,577.0000	(5.570)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	327.0000	267.0000	(18.349)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,802.0000	1,937.0000	7.492	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,934.0000	3,781.0000	(3.889)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	211.0000	228.0000	8.057	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	175.0000	140.0000	(20.000)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,372.0000	1,478.0000	7.726	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	345.0000	282.0000	(18.261)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	408.0000	430.0000	5.392	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	384.0000	316.0000	(17.708)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,402.0000	3,246.0000	(4.586)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,844.0000	3,692.0000	(3.954)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,381.0000	2,234.0000	(6.174)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	112.0000	87.0000	(22.321)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	677.0000	578.0000	(14.623)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,088.0000	2,234.0000	6.992	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,004.0000	1,074.0000	6.972	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2009/12/14	Currency Future	2,174.0000	2,322.0000	6.808	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,404.0000	1,514.0000	7.835	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	278.0000	292.0000	5.036	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	232.0000	250.0000	7.759	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	339.0000	355.0000	4.720	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	97.0000	75.0000	(22.680)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	955.0000	842.0000	(11.832)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	415.0000	438.0000	5.542	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	832.0000	888.0000	6.731	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	1,070.0000	1,148.0000	7.290	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	593.0000	502.0000	(15.346)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,862.0000	2,709.0000	(5.346)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	3,755.0000	3,604.0000	(4.021)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,296.0000	2,150.0000	(6.359)	0	0	0
27/03/2009	\$ / R 2009/12/14	Currency Future	2,338.0000	2,192.0000	(6.245)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	9.9464	10.1216	1.761	0.0000	0.0000	0
27/03/2009	\$ / R 2010/03/15	Currency Future	631.0000	680.0000	7.765	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	611.0000	659.0000	7.856	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	849.0000	917.0000	8.009	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,115.0000	1,988.0000	(6.005)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	602.0000	649.0000	7.807	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,352.0000	1,245.0000	(7.914)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,836.0000	1,715.0000	(6.590)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,720.0000	1,602.0000	(6.860)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,279.0000	2,148.0000	(5.748)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,014.0000	1,096.0000	8.087	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	683.0000	737.0000	7.906	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	705.0000	761.0000	7.943	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	694.0000	749.0000	7.925	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	576.0000	620.0000	7.639	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,954.0000	1,830.0000	(6.346)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	717.0000	774.0000	7.950	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,156.0000	2,027.0000	(5.983)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	820.0000	886.0000	8.049	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	559.0000	602.0000	7.692	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,423.0000	1,314.0000	(7.660)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	\$ / R	2010/03/15	Currency Future	2,362.0000	2,230.0000	(5.588)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,017.0000	924.0000	(9.145)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,915.0000	1,792.0000	(6.423)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	955.0000	865.0000	(9.424)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	661.0000	713.0000	7.867	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,238.0000	2,108.0000	(5.809)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	806.0000	870.0000	7.940	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,797.0000	1,677.0000	(6.678)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	651.0000	702.0000	7.834	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	593.0000	639.0000	7.757	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,570.0000	1,455.0000	(7.325)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,197.0000	2,068.0000	(5.872)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,052.0000	1,137.0000	8.080	0	0	27,539
27/03/2009	\$ / R	2010/03/15	Currency Future	584.0000	629.0000	7.705	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,832.0000	2,693.0000	(4.908)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	741.0000	800.0000	7.962	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	806.0000	870.0000	7.940	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,147.0000	1,048.0000	(8.631)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,460.0000	1,349.0000	(7.603)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	766.0000	827.0000	7.963	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,644.0000	1,528.0000	(7.056)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,034.0000	1,908.0000	(6.195)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,460.0000	1,349.0000	(7.603)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,034.0000	1,908.0000	(6.195)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	943.0000	1,019.0000	8.059	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	753.0000	813.0000	7.968	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	479.0000	514.0000	7.307	0	0	27,539
27/03/2009	\$ / R	2010/03/15	Currency Future	729.0000	787.0000	7.956	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,682.0000	1,565.0000	(6.956)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,075.0000	1,948.0000	(6.120)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	779.0000	841.0000	7.959	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,533.0000	1,420.0000	(7.371)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	631.0000	680.0000	7.765	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,607.0000	1,492.0000	(7.156)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	621.0000	669.0000	7.729	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,759.0000	1,639.0000	(6.822)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	\$ / R	2010/03/15	Currency Future	672.0000	725.0000	7.887	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	286.0000	316.0000	10.490	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,388.0000	1,279.0000	(7.853)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,644.0000	1,528.0000	(7.056)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,147.0000	1,048.0000	(8.631)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	3,889.0000	3,744.0000	(3.728)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	943.0000	1,019.0000	8.059	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,875.0000	1,753.0000	(6.507)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,402.0000	1,514.0000	7.989	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,607.0000	1,492.0000	(7.156)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	4,199.0000	4,051.0000	(3.525)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,017.0000	924.0000	(9.145)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	280.0000	309.0000	10.357	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	613.0000	661.0000	7.830	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	741.0000	800.0000	7.962	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	246.0000	272.0000	10.569	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	3,933.0000	3,788.0000	(3.687)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	641.0000	691.0000	7.800	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	676.0000	605.0000	(10.503)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,404.0000	2,271.0000	(5.532)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,014.0000	1,096.0000	8.087	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,544.0000	1,664.0000	7.772	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,994.0000	1,869.0000	(6.269)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,273.0000	1,376.0000	8.091	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	360.0000	397.0000	10.278	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	448.0000	393.0000	(12.277)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,248.0000	1,145.0000	(8.253)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	820.0000	886.0000	8.049	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	408.0000	357.0000	(12.500)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,423.0000	1,314.0000	(7.660)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,604.0000	1,728.0000	7.731	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	834.0000	901.0000	8.034	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	2,075.0000	1,948.0000	(6.120)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	335.0000	290.0000	(13.433)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	1,496.0000	1,384.0000	(7.487)	0	0	0
27/03/2009	\$ / R	2010/03/15	Currency Future	753.0000	813.0000	7.968	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2010/03/15	Currency Future	879.0000	949.0000	7.964	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	792.0000	856.0000	8.081	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	551.0000	593.0000	7.623	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,542.0000	3,402.0000	(3.953)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	621.0000	669.0000	7.729	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,321.0000	2,189.0000	(5.687)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,916.0000	2,779.0000	(4.698)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	368.0000	405.0000	10.054	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,682.0000	1,565.0000	(6.956)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	567.0000	611.0000	7.760	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,282.0000	1,178.0000	(8.112)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	729.0000	787.0000	7.956	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	866.0000	782.0000	(9.700)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	463.0000	501.0000	8.207	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,372.0000	3,234.0000	(4.093)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	694.0000	749.0000	7.925	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	241.0000	267.0000	10.788	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,731.0000	1,862.0000	7.568	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,496.0000	1,384.0000	(7.487)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,107.0000	1,980.0000	(6.028)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,446.0000	2,313.0000	(5.437)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	792.0000	856.0000	8.081	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	543.0000	584.0000	7.551	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	324.0000	358.0000	10.494	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	4,244.0000	4,095.0000	(3.511)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,797.0000	1,677.0000	(6.678)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	543.0000	584.0000	7.551	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,875.0000	1,753.0000	(6.507)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,715.0000	3,572.0000	(3.849)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,323.0000	1,430.0000	8.088	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,112.0000	1,203.0000	8.183	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	311.0000	343.0000	10.289	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	298.0000	329.0000	10.403	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,628.0000	3,486.0000	(3.914)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,446.0000	2,313.0000	(5.437)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	527.0000	568.0000	7.780	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2010/03/15	Currency Future	3,802.0000	3,658.0000	(3.787)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,531.0000	2,396.0000	(5.334)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	627.0000	558.0000	(11.005)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	4,289.0000	4,139.0000	(3.497)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	235.0000	261.0000	11.064	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	584.0000	629.0000	7.705	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,489.0000	2,354.0000	(5.424)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	754.0000	678.0000	(10.080)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,238.0000	2,108.0000	(5.809)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	489.0000	431.0000	(11.861)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	4,021.0000	3,875.0000	(3.631)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	268.0000	296.0000	10.448	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,201.0000	1,299.0000	8.160	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	304.0000	336.0000	10.526	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	511.0000	451.0000	(11.742)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,758.0000	3,615.0000	(3.805)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,457.0000	1,573.0000	7.962	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	535.0000	576.0000	7.664	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	551.0000	593.0000	7.623	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	221.0000	245.0000	10.860	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,616.0000	2,480.0000	(5.199)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	513.0000	552.0000	7.602	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,977.0000	3,831.0000	(3.671)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	4,424.0000	4,273.0000	(3.413)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	274.0000	303.0000	10.584	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	683.0000	737.0000	7.906	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,404.0000	2,271.0000	(5.532)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,486.0000	1,603.0000	7.873	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,836.0000	1,715.0000	(6.590)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	672.0000	725.0000	7.887	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,071.0000	1,158.0000	8.123	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,994.0000	1,869.0000	(6.269)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	641.0000	691.0000	7.800	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	925.0000	837.0000	(9.514)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,349.0000	1,457.0000	8.006	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	602.0000	536.0000	(10.963)	0	0	0



Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2010/03/15	Currency Future	1,155.0000	1,250.0000	8.225	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	809.0000	729.0000	(9.889)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	257.0000	284.0000	10.506	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	214.0000	182.0000	(14.953)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,011.0000	2,153.0000	7.061	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	4,110.0000	3,963.0000	(3.577)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,998.0000	2,866.0000	(4.403)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,671.0000	3,529.0000	(3.868)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	318.0000	351.0000	10.377	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,248.0000	1,350.0000	8.173	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,039.0000	2,906.0000	(4.376)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	556.0000	492.0000	(11.511)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,845.0000	3,701.0000	(3.745)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	444.0000	488.0000	9.910	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	651.0000	581.0000	(10.753)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,298.0000	1,403.0000	8.089	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	292.0000	322.0000	10.274	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	435.0000	478.0000	9.885	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	702.0000	629.0000	(10.399)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,124.0000	2,274.0000	7.062	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,574.0000	1,696.0000	7.751	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,282.0000	1,178.0000	(8.112)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	331.0000	366.0000	10.574	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,214.0000	1,112.0000	(8.402)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	177.0000	152.0000	(14.124)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	894.0000	966.0000	8.054	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,585.0000	3,444.0000	(3.933)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,071.0000	1,158.0000	8.123	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	353.0000	306.0000	(13.314)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	428.0000	374.0000	(12.617)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	925.0000	837.0000	(9.514)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,091.0000	1,181.0000	8.249	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	895.0000	809.0000	(9.609)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	910.0000	983.0000	8.022	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,081.0000	985.0000	(8.881)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	978.0000	1,057.0000	8.078	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R 2010/03/15	Currency Future	879.0000	949.0000	7.964	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,114.0000	1,016.0000	(8.797)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,049.0000	954.0000	(9.056)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,765.0000	1,897.0000	7.479	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	318.0000	275.0000	(13.522)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,248.0000	1,145.0000	(8.253)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	960.0000	1,038.0000	8.125	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	376.0000	414.0000	10.106	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	927.0000	1,001.0000	7.983	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,330.0000	3,192.0000	(4.144)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,048.0000	2,192.0000	7.031	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	201.0000	171.0000	(14.925)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,081.0000	985.0000	(8.881)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	978.0000	1,057.0000	8.078	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	472.0000	508.0000	7.627	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	996.0000	1,076.0000	8.032	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,876.0000	2,736.0000	(4.868)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	837.0000	755.0000	(9.797)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	986.0000	895.0000	(9.229)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,133.0000	1,227.0000	8.297	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,033.0000	1,116.0000	8.035	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	2,162.0000	2,315.0000	7.077	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	166.0000	144.0000	(13.253)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	894.0000	966.0000	8.054	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,180.0000	1,080.0000	(8.475)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,699.0000	1,828.0000	7.593	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,317.0000	1,211.0000	(8.049)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,414.0000	3,276.0000	(4.042)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	338.0000	373.0000	10.355	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	3,287.0000	3,151.0000	(4.138)	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	384.0000	423.0000	10.156	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	864.0000	933.0000	7.986	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	1,798.0000	1,932.0000	7.453	0	0	0
27/03/2009	\$ / R 2010/03/15	Currency Future	302.0000	260.0000	(13.907)	0	0	0
27/03/2009	\$ / R 2010/06/14	Currency Future	10.0319	10.2088	1.763	0.0000	0.0000	0
27/03/2009	\$ / R 2010/06/14	Currency Future	2,742.0000	2,613.0000	(4.705)	0	0	0

Deal Date	Contract Details		Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	\$ / R	2010/06/14	Currency Future	1,407.0000	1,516.0000	7.747	0	0	26,596
27/03/2009	\$ / R	2010/06/14	Currency Future	775.0000	707.0000	(8.774)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	624.0000	672.0000	7.692	0	0	26,596
27/03/2009	\$ / R	2010/06/14	Currency Future	1,122.0000	1,037.0000	(7.576)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,154.0000	1,246.0000	7.972	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,136.0000	1,226.0000	7.923	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,154.0000	1,068.0000	(7.452)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	2,214.0000	2,367.0000	6.911	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,030.0000	949.0000	(7.864)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,212.0000	1,308.0000	7.921	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,173.0000	1,266.0000	7.928	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	971.0000	893.0000	(8.033)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	232.0000	209.0000	(9.914)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,252.0000	1,351.0000	7.907	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,091.0000	1,008.0000	(7.608)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,218.0000	1,129.0000	(7.307)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	2,999.0000	2,865.0000	(4.468)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	581.0000	624.0000	7.401	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,100.0000	1,188.0000	8.000	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,352.0000	1,257.0000	(7.027)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,284.0000	1,192.0000	(7.165)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,066.0000	1,151.0000	7.974	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,033.0000	1,116.0000	8.035	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,083.0000	1,169.0000	7.941	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,050.0000	1,133.0000	7.905	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,251.0000	1,160.0000	(7.274)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,000.0000	921.0000	(7.900)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,186.0000	1,098.0000	(7.420)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,118.0000	1,207.0000	7.961	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,318.0000	1,224.0000	(7.132)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,060.0000	978.0000	(7.736)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,232.0000	1,330.0000	7.955	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,273.0000	1,374.0000	7.934	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	2,956.0000	2,823.0000	(4.499)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	941.0000	865.0000	(8.077)	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	588.0000	632.0000	7.483	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	\$ / R	2010/06/14	Currency Future	2,253.0000	2,407.0000	6.835	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	1,192.0000	1,287.0000	7.970	0	0	0
27/03/2009	\$ / R	2010/06/14	Currency Future	221.0000	198.0000	(10.407)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	13.8845	13.9676	0.599	13.9600	13.8800	11,299
27/03/2009	£ / R	2009/06/12	Currency Future	259.0000	256.0000	(1.158)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2.0000	2.0000	-	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,400.0000	2,311.0000	(3.708)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	46.0000	42.0000	(8.696)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,817.0000	2,729.0000	(3.124)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	610.0000	533.0000	(12.623)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	5,218.0000	5,134.0000	(1.610)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,043.0000	1,954.0000	(4.356)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	44.0000	39.0000	(11.364)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	41.0000	37.0000	(9.756)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	594.0000	600.0000	1.010	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,131.0000	2,041.0000	(4.223)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,043.0000	1,954.0000	(4.356)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	52.0000	47.0000	(9.615)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	474.0000	474.0000	-	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	771.0000	689.0000	(10.636)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	5,318.0000	5,234.0000	(1.580)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	115.0000	109.0000	(5.217)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,912.0000	2,824.0000	(3.022)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	259.0000	256.0000	(1.158)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,102.0000	3,015.0000	(2.805)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	840.0000	756.0000	(10.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	127.0000	121.0000	(4.724)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,198.0000	3,111.0000	(2.720)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,663.0000	1,574.0000	(5.352)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,007.0000	2,919.0000	(2.927)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	188.0000	183.0000	(2.660)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,969.0000	4,885.0000	(1.690)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	115.0000	109.0000	(5.217)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	64.0000	59.0000	(7.813)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	£ / R	2009/06/12	Currency Future	1,425.0000	1,338.0000	(6.105)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	37.0000	33.0000	(10.811)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	737.0000	656.0000	(10.991)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	296.0000	294.0000	(0.676)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	505.0000	506.0000	0.198	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	94.0000	88.0000	(6.383)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,445.0000	2,357.0000	(3.599)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,745.0000	1,656.0000	(5.100)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,537.0000	2,449.0000	(3.469)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	522.0000	524.0000	0.383	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	5,019.0000	4,935.0000	(1.674)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	84.0000	79.0000	(5.952)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	80.0000	74.0000	(7.500)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,354.0000	2,265.0000	(3.781)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	460.0000	458.0000	(0.435)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	367.0000	367.0000	-	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	5,667.0000	5,583.0000	(1.482)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,309.0000	2,220.0000	(3.854)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	29.0000	25.0000	(13.793)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,781.0000	3,696.0000	(2.248)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	875.0000	791.0000	(9.600)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	148.0000	142.0000	(4.054)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	33.0000	29.0000	(12.121)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	179.0000	174.0000	(2.793)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,131.0000	2,041.0000	(4.223)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,295.0000	3,208.0000	(2.640)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	216.0000	211.0000	(2.315)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,571.0000	4,487.0000	(1.838)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	489.0000	490.0000	0.204	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,132.0000	1,049.0000	(7.332)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	594.0000	600.0000	1.010	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	5,517.0000	5,434.0000	(1.504)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/06/12	Currency Future	1,913.0000	1,824.0000	(4.652)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,491.0000	2,403.0000	(3.533)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,582.0000	1,494.0000	(5.563)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	805.0000	722.0000	(10.311)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,417.0000	5,334.0000	(1.532)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,828.0000	1,739.0000	(4.869)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,630.0000	2,542.0000	(3.346)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,670.0000	4,586.0000	(1.799)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3.0000	3.0000	-	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	237.0000	233.0000	(1.688)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	76.0000	70.0000	(7.895)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	197.0000	192.0000	(2.538)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	16.0000	13.0000	(18.750)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,704.0000	1,615.0000	(5.223)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1.0000	1.0000	-	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,503.0000	1,415.0000	(5.855)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,959.0000	2,872.0000	(2.940)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	237.0000	233.0000	(1.688)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,683.0000	3,598.0000	(2.308)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,312.0000	1,226.0000	(6.555)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	539.0000	542.0000	0.557	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1.0000	1.0000	-	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,704.0000	1,615.0000	(5.223)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,022.0000	935.0000	(8.513)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	18.0000	15.0000	(16.667)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,019.0000	4,935.0000	(1.674)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	188.0000	183.0000	(2.660)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,929.0000	3,843.0000	(2.189)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,586.0000	3,500.0000	(2.398)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,425.0000	1,338.0000	(6.105)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	704.0000	624.0000	(11.364)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,168.0000	5,084.0000	(1.625)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	171.0000	165.0000	(3.509)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/06/12	Currency Future	72.0000	66.0000	(8.333)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	271.0000	268.0000	(1.107)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	672.0000	593.0000	(11.756)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,567.0000	5,483.0000	(1.509)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,622.0000	1,534.0000	(5.425)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,391.0000	3,305.0000	(2.536)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	445.0000	444.0000	(0.225)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	41.0000	37.0000	(9.756)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,387.0000	1,300.0000	(6.273)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,464.0000	1,376.0000	(6.011)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	13.0000	11.0000	(15.385)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	911.0000	826.0000	(9.330)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	89.0000	83.0000	(6.742)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	641.0000	562.0000	(12.324)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	207.0000	201.0000	(2.899)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,919.0000	4,835.0000	(1.708)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,098.0000	1,011.0000	(7.923)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,007.0000	2,919.0000	(2.927)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	575.0000	580.0000	0.870	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,467.0000	5,384.0000	(1.518)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	248.0000	244.0000	(1.613)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	197.0000	192.0000	(2.538)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,488.0000	3,402.0000	(2.466)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,367.0000	5,284.0000	(1.546)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,786.0000	1,698.0000	(4.927)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	127.0000	121.0000	(4.724)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	419.0000	416.0000	(0.716)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	20.0000	17.0000	(15.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,464.0000	1,376.0000	(6.011)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	557.0000	561.0000	0.718	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	323.0000	321.0000	(0.619)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details		Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R	2009/06/12	Currency Future	382.0000	378.0000	(1.047)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	23.0000	20.0000	(13.043)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	248.0000	244.0000	(1.613)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3.0000	3.0000	-	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	163.0000	157.0000	(3.681)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	5,268.0000	5,184.0000	(1.595)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,663.0000	1,574.0000	(5.352)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,723.0000	2,635.0000	(3.232)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	947.0000	862.0000	(8.976)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,239.0000	1,154.0000	(6.860)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	7.0000	5.0000	(28.571)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	984.0000	898.0000	(8.740)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	31.0000	27.0000	(12.903)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,274.0000	4,189.0000	(1.989)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,622.0000	1,534.0000	(5.425)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,472.0000	4,388.0000	(1.878)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,246.0000	3,159.0000	(2.680)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	207.0000	201.0000	(2.899)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,635.0000	3,549.0000	(2.366)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,219.0000	2,130.0000	(4.011)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	432.0000	430.0000	(0.463)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	134.0000	128.0000	(4.478)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,869.0000	4,785.0000	(1.725)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,503.0000	1,415.0000	(5.855)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	104.0000	98.0000	(5.769)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,309.0000	2,220.0000	(3.854)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	26.0000	22.0000	(15.385)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	76.0000	70.0000	(7.895)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	296.0000	294.0000	(0.676)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	610.0000	533.0000	(12.623)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,571.0000	4,487.0000	(1.838)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,871.0000	1,782.0000	(4.757)	0	0	0



Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/06/12	Currency Future	4,522.0000	4,437.0000	(1.880)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	55.0000	50.0000	(9.091)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,312.0000	1,226.0000	(6.555)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,770.0000	4,686.0000	(1.761)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	61.0000	56.0000	(8.197)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,118.0000	5,034.0000	(1.641)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	406.0000	403.0000	(0.739)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,491.0000	2,403.0000	(3.533)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	551.0000	475.0000	(13.793)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	394.0000	390.0000	(1.015)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	465.0000	394.0000	(15.269)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,076.0000	3,991.0000	(2.085)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,770.0000	2,682.0000	(3.177)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,770.0000	2,682.0000	(3.177)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,059.0000	973.0000	(8.121)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,175.0000	4,090.0000	(2.036)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	155.0000	149.0000	(3.871)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,373.0000	4,288.0000	(1.944)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,584.0000	2,495.0000	(3.444)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	635.0000	642.0000	1.102	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,087.0000	1,997.0000	(4.312)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	580.0000	504.0000	(13.103)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,999.0000	1,910.0000	(4.452)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	19.0000	16.0000	(15.789)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	394.0000	390.0000	(1.015)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	58.0000	53.0000	(8.621)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	678.0000	688.0000	1.475	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	700.0000	712.0000	1.714	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,677.0000	2,588.0000	(3.325)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,098.0000	1,011.0000	(7.923)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	109.0000	103.0000	(5.505)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	493.0000	420.0000	(14.807)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/06/12	Currency Future	445.0000	444.0000	(0.225)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,274.0000	4,189.0000	(1.989)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,400.0000	2,311.0000	(3.708)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	23.0000	20.0000	(13.043)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	382.0000	378.0000	(1.047)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	68.0000	63.0000	(7.353)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	539.0000	542.0000	0.557	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	121.0000	115.0000	(4.959)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,820.0000	4,736.0000	(1.743)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	55.0000	50.0000	(9.091)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	911.0000	826.0000	(9.330)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,584.0000	2,495.0000	(3.444)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	614.0000	621.0000	1.140	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	104.0000	98.0000	(5.769)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,978.0000	3,893.0000	(2.137)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,219.0000	2,130.0000	(4.011)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,076.0000	3,991.0000	(2.085)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	84.0000	79.0000	(5.952)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	94.0000	88.0000	(6.383)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,969.0000	4,885.0000	(1.690)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	68.0000	63.0000	(7.353)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,621.0000	4,537.0000	(1.818)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,871.0000	1,782.0000	(4.757)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	773.0000	794.0000	2.717	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,720.0000	4,636.0000	(1.780)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	72.0000	66.0000	(8.333)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,537.0000	2,449.0000	(3.469)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	155.0000	149.0000	(3.871)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,864.0000	2,776.0000	(3.073)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/06/12	Currency Future	5,168.0000	5,084.0000	(1.625)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,131.0000	2,041.0000	(4.223)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	5,068.0000	4,985.0000	(1.638)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,275.0000	1,190.0000	(6.667)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	388.0000	327.0000	(15.722)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,630.0000	2,542.0000	(3.346)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	89.0000	83.0000	(6.742)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	439.0000	370.0000	(15.718)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,225.0000	4,140.0000	(2.012)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	115.0000	109.0000	(5.217)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,354.0000	2,265.0000	(3.781)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,323.0000	4,239.0000	(1.943)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	163.0000	157.0000	(3.681)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,246.0000	3,159.0000	(2.680)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	227.0000	222.0000	(2.203)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	723.0000	737.0000	1.936	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,343.0000	3,256.0000	(2.602)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,542.0000	1,454.0000	(5.707)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	31.0000	27.0000	(12.903)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	635.0000	642.0000	1.102	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,126.0000	4,041.0000	(2.060)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,828.0000	1,739.0000	(4.869)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	551.0000	475.0000	(13.793)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	10.0000	8.0000	(20.000)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,027.0000	3,942.0000	(2.111)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	309.0000	307.0000	(0.647)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	22.0000	19.0000	(13.636)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	121.0000	115.0000	(4.959)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,537.0000	3,451.0000	(2.431)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,913.0000	1,824.0000	(4.652)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	17.0000	14.0000	(17.647)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	505.0000	506.0000	0.198	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,732.0000	3,647.0000	(2.278)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	141.0000	135.0000	(4.255)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/06/12	Currency Future	432.0000	430.0000	(0.463)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	15.0000	13.0000	(13.333)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,956.0000	1,867.0000	(4.550)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	148.0000	142.0000	(4.054)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	49.0000	44.0000	(10.204)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	947.0000	862.0000	(8.976)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,830.0000	3,745.0000	(2.219)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	771.0000	689.0000	(10.636)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,175.0000	2,086.0000	(4.092)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,059.0000	973.0000	(8.121)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,440.0000	3,353.0000	(2.529)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,087.0000	1,997.0000	(4.312)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	2,264.0000	2,175.0000	(3.931)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	309.0000	307.0000	(0.647)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	27.0000	24.0000	(11.111)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	704.0000	624.0000	(11.364)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	99.0000	93.0000	(6.061)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,537.0000	3,451.0000	(2.431)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	614.0000	621.0000	1.140	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	44.0000	39.0000	(11.364)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,349.0000	1,263.0000	(6.375)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,198.0000	3,111.0000	(2.720)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	580.0000	504.0000	(13.103)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	4,770.0000	4,686.0000	(1.761)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	64.0000	59.0000	(7.813)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,150.0000	3,063.0000	(2.762)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	1,239.0000	1,154.0000	(6.860)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	22.0000	19.0000	(13.636)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,054.0000	2,967.0000	(2.849)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	18.0000	15.0000	(16.667)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	656.0000	664.0000	1.220	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,054.0000	2,967.0000	(2.849)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	3,683.0000	3,598.0000	(2.308)	0	0	0
27/03/2009	£ / R 2009/06/12	Currency Future	521.0000	447.0000	(14.203)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	£ / R	2009/06/12	Currency Future	35.0000	31.0000	(11.429)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	33.0000	29.0000	(12.121)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	39.0000	35.0000	(10.256)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	39.0000	35.0000	(10.256)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	49.0000	44.0000	(10.204)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	323.0000	321.0000	(0.619)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,959.0000	2,872.0000	(2.940)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,864.0000	2,776.0000	(3.073)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	367.0000	367.0000	-	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,295.0000	3,208.0000	(2.640)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,132.0000	1,049.0000	(7.332)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	3,488.0000	3,402.0000	(2.466)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,275.0000	1,190.0000	(6.667)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	2,817.0000	2,729.0000	(3.124)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	29.0000	25.0000	(13.793)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,203.0000	1,118.0000	(7.066)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	4,027.0000	3,942.0000	(2.111)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	52.0000	47.0000	(9.615)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	337.0000	336.0000	(0.297)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	1,167.0000	1,083.0000	(7.198)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	352.0000	351.0000	(0.284)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	284.0000	281.0000	(1.056)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	460.0000	458.0000	(0.435)	0	0	0
27/03/2009	£ / R	2009/06/12	Currency Future	875.0000	791.0000	(9.600)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	14.0911	14.1753	0.598	14.1100	14.1100	3,466
27/03/2009	£ / R	2009/09/14	Currency Future	1,165.0000	1,072.0000	(7.983)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	309.0000	295.0000	(4.531)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,007.0000	1,910.0000	(4.833)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,199.0000	1,106.0000	(7.756)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	822.0000	814.0000	(0.973)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	448.0000	435.0000	(2.902)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	806.0000	797.0000	(1.117)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,716.0000	1,621.0000	(5.536)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,518.0000	2,420.0000	(3.892)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/09/14	Currency Future	1,895.0000	1,799.0000	(5.066)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,131.0000	1,039.0000	(8.134)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	557.0000	546.0000	(1.975)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,751.0000	1,656.0000	(5.425)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	791.0000	781.0000	(1.264)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	929.0000	924.0000	(0.538)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	368.0000	354.0000	(3.804)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	2,198.0000	2,101.0000	(4.413)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,445.0000	1,353.0000	(6.367)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,098.0000	1,006.0000	(8.379)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	2,198.0000	2,101.0000	(4.413)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	436.0000	423.0000	(2.982)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	938.0000	849.0000	(9.488)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	390.0000	376.0000	(3.590)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	487.0000	474.0000	(2.669)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	686.0000	678.0000	(1.166)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	2,356.0000	2,258.0000	(4.160)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,445.0000	1,353.0000	(6.367)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	839.0000	831.0000	(0.954)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	390.0000	376.0000	(3.590)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	542.0000	531.0000	(2.030)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,646.0000	1,552.0000	(5.711)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	2,277.0000	2,179.0000	(4.304)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	2,045.0000	1,948.0000	(4.743)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	587.0000	577.0000	(1.704)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	347.0000	334.0000	(3.746)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,065.0000	973.0000	(8.638)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	619.0000	609.0000	(1.616)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	856.0000	849.0000	(0.818)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	358.0000	344.0000	(3.911)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	969.0000	879.0000	(9.288)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	686.0000	678.0000	(1.166)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	892.0000	885.0000	(0.785)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	2,238.0000	2,140.0000	(4.379)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	1,787.0000	1,691.0000	(5.372)	0	0	0
27/03/2009	£ / R 2009/09/14	Currency Future	775.0000	765.0000	(1.290)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	£ / R	2009/09/14	Currency Future	379.0000	365.0000	(3.694)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	528.0000	516.0000	(2.273)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	910.0000	904.0000	(0.659)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,160.0000	2,062.0000	(4.537)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,234.0000	1,140.0000	(7.618)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	929.0000	924.0000	(0.538)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	401.0000	387.0000	(3.491)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	461.0000	448.0000	(2.820)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,932.0000	1,836.0000	(4.969)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,611.0000	1,518.0000	(5.773)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,121.0000	2,024.0000	(4.573)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	704.0000	692.0000	(1.705)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,969.0000	1,873.0000	(4.876)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	938.0000	849.0000	(9.488)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,317.0000	2,218.0000	(4.273)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,412.0000	1,317.0000	(6.728)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	514.0000	502.0000	(2.335)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	907.0000	819.0000	(9.702)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,823.0000	1,727.0000	(5.266)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,000.0000	910.0000	(9.000)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,577.0000	1,484.0000	(5.897)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	514.0000	502.0000	(2.335)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	528.0000	516.0000	(2.273)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,033.0000	941.0000	(8.906)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	473.0000	461.0000	(2.537)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,969.0000	1,873.0000	(4.876)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,823.0000	1,727.0000	(5.266)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,787.0000	1,691.0000	(5.372)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	473.0000	461.0000	(2.537)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	731.0000	720.0000	(1.505)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	874.0000	867.0000	(0.801)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,932.0000	1,836.0000	(4.969)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	948.0000	944.0000	(0.422)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	603.0000	593.0000	(1.658)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,083.0000	1,985.0000	(4.705)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	461.0000	448.0000	(2.820)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	£ / R	2009/09/14	Currency Future	968.0000	964.0000	(0.413)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	412.0000	399.0000	(3.155)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	500.0000	488.0000	(2.400)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	989.0000	985.0000	(0.404)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	424.0000	411.0000	(3.066)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,340.0000	1,245.0000	(7.090)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	847.0000	759.0000	(10.390)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,234.0000	1,140.0000	(7.618)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,859.0000	1,763.0000	(5.164)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	745.0000	735.0000	(1.342)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,304.0000	1,209.0000	(7.285)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	775.0000	765.0000	(1.290)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	948.0000	944.0000	(0.422)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	760.0000	750.0000	(1.316)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	910.0000	904.0000	(0.659)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	907.0000	819.0000	(9.702)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,269.0000	1,174.0000	(7.486)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	412.0000	399.0000	(3.155)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,304.0000	1,209.0000	(7.285)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	745.0000	735.0000	(1.342)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	587.0000	577.0000	(1.704)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	730.0000	643.0000	(11.918)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,029.0000	1,025.0000	(0.389)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,131.0000	1,039.0000	(8.134)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	788.0000	700.0000	(11.168)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,071.0000	1,069.0000	(0.187)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	2,121.0000	2,024.0000	(4.573)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	822.0000	814.0000	(0.973)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,681.0000	1,586.0000	(5.651)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,646.0000	1,552.0000	(5.711)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	760.0000	750.0000	(1.316)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	969.0000	879.0000	(9.288)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,477.0000	1,385.0000	(6.229)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	668.0000	660.0000	(1.198)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,269.0000	1,174.0000	(7.486)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	818.0000	729.0000	(10.880)	0	0	0



Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	£ / R	2009/09/14	Currency Future	1,412.0000	1,317.0000	(6.728)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,009.0000	1,005.0000	(0.396)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	704.0000	692.0000	(1.705)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,510.0000	1,418.0000	(6.093)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,751.0000	1,656.0000	(5.425)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	856.0000	849.0000	(0.818)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	877.0000	789.0000	(10.034)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	635.0000	626.0000	(1.417)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,544.0000	1,451.0000	(6.023)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	668.0000	660.0000	(1.198)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,065.0000	973.0000	(8.638)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,477.0000	1,385.0000	(6.229)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	619.0000	609.0000	(1.616)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,577.0000	1,484.0000	(5.897)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	572.0000	561.0000	(1.923)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,376.0000	1,280.0000	(6.977)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	652.0000	643.0000	(1.380)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	717.0000	706.0000	(1.534)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	542.0000	531.0000	(2.030)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,611.0000	1,518.0000	(5.773)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	603.0000	593.0000	(1.658)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	0.0000	1,096.0000	100.000	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	0.0000	621.0000	100.000	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,050.0000	1,047.0000	(0.286)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	1,009.0000	1,005.0000	(0.396)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	759.0000	671.0000	(11.594)	0	0	0
27/03/2009	£ / R	2009/09/14	Currency Future	818.0000	729.0000	(10.880)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	14.2778	14.3633	0.599	0.0000	0.0000	5
27/03/2009	£ / R	2009/12/14	Currency Future	1,025.0000	964.0000	(5.951)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,647.0000	1,501.0000	(8.865)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,376.0000	1,232.0000	(10.465)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,280.0000	1,137.0000	(11.172)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,154.0000	1,095.0000	(5.113)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,189.0000	1,131.0000	(4.878)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,312.0000	1,168.0000	(10.976)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,226.0000	1,169.0000	(4.649)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	£ / R 2009/12/14	Currency Future	1,248.0000	1,106.0000	(11.378)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,208.0000	1,150.0000	(4.801)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,612.0000	1,466.0000	(9.057)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,171.0000	1,113.0000	(4.953)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,040.0000	980.0000	(5.769)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,344.0000	1,200.0000	(10.714)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,097.0000	956.0000	(12.853)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,325.0000	1,269.0000	(4.226)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,284.0000	1,229.0000	(4.283)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,127.0000	986.0000	(12.511)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,009.0000	871.0000	(13.677)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,120.0000	1,060.0000	(5.357)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,387.0000	1,334.0000	(3.821)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,304.0000	1,249.0000	(4.218)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,346.0000	1,288.0000	(4.309)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,068.0000	925.0000	(13.390)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,245.0000	1,189.0000	(4.498)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,442.0000	1,297.0000	(10.055)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,157.0000	1,015.0000	(12.273)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,409.0000	1,264.0000	(10.291)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,136.0000	1,077.0000	(5.194)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,841.0000	1,703.0000	(7.496)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,217.0000	1,075.0000	(11.668)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	788.0000	734.0000	(6.853)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	2,110.0000	1,970.0000	(6.635)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,103.0000	1,043.0000	(5.440)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,475.0000	1,330.0000	(9.831)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	919.0000	866.0000	(5.767)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,543.0000	1,398.0000	(9.397)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,071.0000	1,011.0000	(5.602)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	937.0000	884.0000	(5.656)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,777.0000	1,639.0000	(7.766)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,713.0000	1,572.0000	(8.231)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,120.0000	1,060.0000	(5.357)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,442.0000	1,297.0000	(10.055)	0	0	0
27/03/2009	£ / R 2009/12/14	Currency Future	1,087.0000	1,027.0000	(5.520)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	£ / R	2009/12/14	Currency Future	1,509.0000	1,364.0000	(9.609)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,055.0000	995.0000	(5.687)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,809.0000	1,671.0000	(7.629)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	955.0000	902.0000	(5.550)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	991.0000	935.0000	(5.651)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,577.0000	1,432.0000	(9.195)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,265.0000	1,208.0000	(4.506)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,127.0000	986.0000	(12.511)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,304.0000	1,249.0000	(4.218)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	1,187.0000	1,045.0000	(11.963)	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,264.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,077.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,308.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	847.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,229.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	956.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,269.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	895.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,015.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,361.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	1,536.0000	100.000	0	0	0
27/03/2009	£ / R	2009/12/14	Currency Future	0.0000	950.0000	100.000	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	12.9715	12.9538	(0.136)	13.0600	12.9700	16,255
27/03/2009	€ / R	2009/06/12	Currency Future	113.0000	106.0000	(6.195)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	84.0000	78.0000	(7.143)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	79.0000	74.0000	(6.329)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	593.0000	576.0000	(2.867)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,571.0000	1,580.0000	0.573	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,248.0000	1,255.0000	0.561	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,963.0000	1,975.0000	0.611	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	48.0000	44.0000	(8.333)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	615.0000	597.0000	(2.927)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	142.0000	134.0000	(5.634)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	220.0000	209.0000	(5.000)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,172.0000	1,179.0000	0.597	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	2,008.0000	2,020.0000	0.598	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	€ / R 2009/06/12	Currency Future	1,742.0000	1,752.0000	0.574	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,144.0000	2,157.0000	0.606	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	89.0000	83.0000	(6.742)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	623.0000	625.0000	0.321	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	37.0000	34.0000	(8.108)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	923.0000	927.0000	0.433	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,053.0000	2,065.0000	0.585	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,918.0000	1,930.0000	0.626	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	32.0000	29.0000	(9.375)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	758.0000	761.0000	0.396	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	712.0000	694.0000	(2.528)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,376.0000	2,390.0000	0.589	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	495.0000	479.0000	(3.232)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,742.0000	1,752.0000	0.574	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,098.0000	1,104.0000	0.546	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	74.0000	69.0000	(6.757)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	209.0000	198.0000	(5.263)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,918.0000	1,930.0000	0.626	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	341.0000	340.0000	(0.293)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	623.0000	625.0000	0.321	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	472.0000	472.0000	-	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	113.0000	106.0000	(6.195)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	344.0000	331.0000	(3.779)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	66.0000	61.0000	(7.576)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,287.0000	1,294.0000	0.544	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	70.0000	65.0000	(7.143)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,873.0000	1,885.0000	0.641	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,287.0000	1,294.0000	0.544	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	443.0000	443.0000	-	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	62.0000	57.0000	(8.065)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	232.0000	221.0000	(4.741)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	95.0000	89.0000	(6.316)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	209.0000	198.0000	(5.263)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,190.0000	2,203.0000	0.594	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,210.0000	1,217.0000	0.579	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,447.0000	1,455.0000	0.553	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	€ / R	2009/06/12	Currency Future	495.0000	479.0000	(3.232)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	2,099.0000	2,111.0000	0.572	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	270.0000	258.0000	(4.444)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	120.0000	113.0000	(5.833)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,366.0000	1,374.0000	0.586	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	2,661.0000	2,675.0000	0.526	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	957.0000	961.0000	0.418	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,062.0000	1,068.0000	0.565	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	188.0000	178.0000	(5.319)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,571.0000	1,580.0000	0.573	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,326.0000	1,334.0000	0.603	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	284.0000	271.0000	(4.577)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,488.0000	1,497.0000	0.605	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,366.0000	1,374.0000	0.586	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	244.0000	232.0000	(4.918)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	501.0000	501.0000	-	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	2,565.0000	2,580.0000	0.585	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	256.0000	245.0000	(4.297)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	957.0000	961.0000	0.418	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	443.0000	443.0000	-	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	2,470.0000	2,485.0000	0.607	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,135.0000	1,141.0000	0.529	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	263.0000	262.0000	(0.380)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	142.0000	134.0000	(5.634)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	923.0000	927.0000	0.433	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	835.0000	815.0000	(2.395)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	572.0000	555.0000	(2.972)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	42.0000	38.0000	(9.524)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	344.0000	331.0000	(3.779)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	231.0000	229.0000	(0.866)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	48.0000	44.0000	(8.333)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	188.0000	178.0000	(5.319)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	328.0000	315.0000	(3.963)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,613.0000	1,623.0000	0.620	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	299.0000	298.0000	(0.334)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	159.0000	150.0000	(5.660)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	€ / R 2009/06/12	Currency Future	1,529.0000	1,538.0000	0.589	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,699.0000	1,709.0000	0.589	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	318.0000	317.0000	(0.314)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,376.0000	2,390.0000	0.589	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	151.0000	142.0000	(5.960)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	378.0000	364.0000	(3.704)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	135.0000	127.0000	(5.926)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	365.0000	364.0000	(0.274)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	89.0000	83.0000	(6.742)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,829.0000	1,840.0000	0.601	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	902.0000	883.0000	(2.106)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	247.0000	245.0000	(0.810)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	313.0000	300.0000	(4.153)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	168.0000	159.0000	(5.357)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	740.0000	720.0000	(2.703)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	857.0000	860.0000	0.350	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	615.0000	597.0000	(2.927)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	686.0000	668.0000	(2.624)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	198.0000	188.0000	(5.051)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	244.0000	232.0000	(4.918)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	178.0000	168.0000	(5.618)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	771.0000	751.0000	(2.594)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	328.0000	315.0000	(3.963)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	868.0000	849.0000	(2.189)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,785.0000	1,796.0000	0.616	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	216.0000	213.0000	(1.389)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	101.0000	94.0000	(6.931)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	178.0000	168.0000	(5.618)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	107.0000	100.0000	(6.542)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,172.0000	1,179.0000	0.597	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,406.0000	1,414.0000	0.569	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	247.0000	245.0000	(0.810)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	429.0000	414.0000	(3.497)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,008.0000	2,020.0000	0.598	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	79.0000	74.0000	(6.329)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	298.0000	285.0000	(4.362)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	€ / R 2009/06/12	Currency Future	1,656.0000	1,666.0000	0.604	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	127.0000	120.0000	(5.512)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,098.0000	1,104.0000	0.546	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,326.0000	1,334.0000	0.603	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,026.0000	1,032.0000	0.585	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	54.0000	50.0000	(7.407)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	825.0000	828.0000	0.364	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	991.0000	996.0000	0.505	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	198.0000	188.0000	(5.051)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	270.0000	258.0000	(4.444)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	2,283.0000	2,296.0000	0.569	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,026.0000	1,032.0000	0.585	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	159.0000	150.0000	(5.660)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,488.0000	1,497.0000	0.605	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	902.0000	883.0000	(2.106)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	231.0000	229.0000	(0.866)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	361.0000	347.0000	(3.878)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	868.0000	849.0000	(2.189)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	532.0000	515.0000	(3.195)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	513.0000	496.0000	(3.314)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	937.0000	917.0000	(2.134)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	889.0000	893.0000	0.450	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	416.0000	415.0000	(0.240)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	501.0000	501.0000	-	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	591.0000	593.0000	0.338	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	637.0000	619.0000	(2.826)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	298.0000	285.0000	(4.362)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,406.0000	1,414.0000	0.569	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	572.0000	555.0000	(2.972)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	825.0000	828.0000	0.364	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	396.0000	382.0000	(3.535)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	530.0000	531.0000	0.189	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	313.0000	300.0000	(4.153)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	793.0000	796.0000	0.378	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	560.0000	561.0000	0.179	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	429.0000	414.0000	(3.497)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	€ / R 2009/06/12	Currency Future	758.0000	761.0000	0.396	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	552.0000	535.0000	(3.080)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	396.0000	382.0000	(3.535)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,281.0000	1,261.0000	(1.561)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,121.0000	1,101.0000	(1.784)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	991.0000	996.0000	0.505	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	128.0000	126.0000	(1.563)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	365.0000	364.0000	(0.274)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	109.0000	107.0000	(1.835)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	415.0000	400.0000	(3.614)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,200.0000	1,180.0000	(1.667)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	686.0000	668.0000	(2.624)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	92.0000	90.0000	(2.174)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	593.0000	576.0000	(2.867)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	187.0000	185.0000	(1.070)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	281.0000	279.0000	(0.712)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	802.0000	783.0000	(2.369)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	162.0000	159.0000	(1.852)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	973.0000	953.0000	(2.055)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,364.0000	1,344.0000	(1.466)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	201.0000	199.0000	(0.995)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	472.0000	472.0000	-	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,009.0000	989.0000	(1.982)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	174.0000	172.0000	(1.149)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	150.0000	148.0000	(1.333)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,046.0000	1,026.0000	(1.912)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	835.0000	815.0000	(2.395)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	139.0000	137.0000	(1.439)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,322.0000	1,302.0000	(1.513)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,046.0000	1,026.0000	(1.912)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,083.0000	1,063.0000	(1.847)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	162.0000	159.0000	(1.852)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	1,009.0000	989.0000	(1.982)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	174.0000	172.0000	(1.149)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	341.0000	340.0000	(0.293)	0	0	0
27/03/2009	€ / R 2009/06/12	Currency Future	712.0000	694.0000	(2.528)	0	0	0



Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	€ / R	2009/06/12	Currency Future	390.0000	389.0000	(0.256)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	661.0000	643.0000	(2.723)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	263.0000	262.0000	(0.380)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	187.0000	185.0000	(1.070)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	118.0000	116.0000	(1.695)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,240.0000	1,220.0000	(1.613)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	100.0000	98.0000	(2.000)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,406.0000	1,386.0000	(1.422)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,160.0000	1,140.0000	(1.724)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	318.0000	317.0000	(0.314)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	740.0000	720.0000	(2.703)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,240.0000	1,220.0000	(1.613)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	118.0000	116.0000	(1.695)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	1,083.0000	1,063.0000	(1.847)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	793.0000	796.0000	0.378	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	415.0000	400.0000	(3.614)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	513.0000	496.0000	(3.314)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	445.0000	429.0000	(3.596)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	477.0000	461.0000	(3.354)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	723.0000	726.0000	0.415	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	656.0000	658.0000	0.305	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	689.0000	691.0000	0.290	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	461.0000	445.0000	(3.471)	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	591.0000	593.0000	0.338	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	656.0000	658.0000	0.305	0	0	0
27/03/2009	€ / R	2009/06/12	Currency Future	477.0000	461.0000	(3.354)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	13.1624	13.1450	(0.132)	0.0000	0.0000	217
27/03/2009	€ / R	2009/09/14	Currency Future	1,523.0000	1,524.0000	0.066	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,042.0000	1,020.0000	(2.111)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	579.0000	575.0000	(0.691)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	992.0000	970.0000	(2.218)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	792.0000	772.0000	(2.525)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	485.0000	469.0000	(3.299)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	629.0000	625.0000	(0.636)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	601.0000	597.0000	(0.666)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	€ / R 2009/09/14	Currency Future	429.0000	413.0000	(3.730)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	930.0000	927.0000	(0.323)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,158.0000	1,157.0000	(0.086)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	949.0000	928.0000	(2.213)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	690.0000	671.0000	(2.754)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	908.0000	887.0000	(2.313)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	868.0000	847.0000	(2.419)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,666.0000	1,668.0000	0.120	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,128.0000	1,126.0000	(0.177)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	746.0000	742.0000	(0.536)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	805.0000	802.0000	(0.373)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,594.0000	1,595.0000	0.063	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	456.0000	440.0000	(3.509)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	633.0000	615.0000	(2.844)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	671.0000	652.0000	(2.832)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	687.0000	683.0000	(0.582)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	930.0000	927.0000	(0.323)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,097.0000	1,096.0000	(0.091)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	776.0000	772.0000	(0.515)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	531.0000	514.0000	(3.202)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	888.0000	867.0000	(2.365)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	710.0000	691.0000	(2.676)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	792.0000	772.0000	(2.525)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,419.0000	1,419.0000	-	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	996.0000	993.0000	(0.301)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,014.0000	992.0000	(2.170)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	615.0000	597.0000	(2.927)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	758.0000	738.0000	(2.639)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	580.0000	563.0000	(2.931)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,253.0000	1,252.0000	(0.080)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,221.0000	1,220.0000	(0.082)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	888.0000	867.0000	(2.365)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	1,318.0000	1,318.0000	-	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	776.0000	772.0000	(0.515)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	515.0000	499.0000	(3.107)	0	0	0
27/03/2009	€ / R 2009/09/14	Currency Future	322.0000	308.0000	(4.348)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	€ / R	2009/09/14	Currency Future	2,009.0000	2,013.0000	0.199	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	671.0000	652.0000	(2.832)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	515.0000	499.0000	(3.107)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	547.0000	530.0000	(3.108)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,253.0000	1,252.0000	(0.080)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,385.0000	1,385.0000	-	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,453.0000	1,454.0000	0.069	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,158.0000	1,157.0000	(0.086)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	456.0000	440.0000	(3.509)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,351.0000	1,351.0000	-	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	429.0000	413.0000	(3.730)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,815.0000	1,818.0000	0.165	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,453.0000	1,454.0000	0.069	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	378.0000	363.0000	(3.968)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,740.0000	1,743.0000	0.172	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,063.0000	1,061.0000	(0.188)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	403.0000	388.0000	(3.722)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	563.0000	546.0000	(3.020)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,666.0000	1,668.0000	0.120	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	725.0000	706.0000	(2.621)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,594.0000	1,595.0000	0.063	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	615.0000	597.0000	(2.927)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	652.0000	633.0000	(2.914)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	580.0000	563.0000	(2.931)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	836.0000	832.0000	(0.478)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	848.0000	827.0000	(2.476)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,318.0000	1,318.0000	-	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	867.0000	864.0000	(0.346)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	598.0000	580.0000	(3.010)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	848.0000	827.0000	(2.476)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	829.0000	809.0000	(2.413)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,285.0000	1,285.0000	-	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	836.0000	832.0000	(0.478)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,128.0000	1,126.0000	(0.177)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,189.0000	1,188.0000	(0.084)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	690.0000	671.0000	(2.754)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	€ / R	2009/09/14	Currency Future	710.0000	691.0000	(2.676)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	810.0000	790.0000	(2.469)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	898.0000	895.0000	(0.334)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	996.0000	993.0000	(0.301)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,029.0000	1,027.0000	(0.194)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	741.0000	722.0000	(2.564)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	758.0000	738.0000	(2.639)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	775.0000	755.0000	(2.581)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	963.0000	960.0000	(0.312)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,097.0000	1,096.0000	(0.091)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	963.0000	960.0000	(0.312)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	775.0000	755.0000	(2.581)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	500.0000	483.0000	(3.400)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	598.0000	580.0000	(3.010)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	868.0000	847.0000	(2.419)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	805.0000	802.0000	(0.373)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,558.0000	1,559.0000	0.064	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,488.0000	1,488.0000	-	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	470.0000	454.0000	(3.404)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	1,285.0000	1,285.0000	-	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	687.0000	683.0000	(0.582)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	717.0000	713.0000	(0.558)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	949.0000	928.0000	(2.213)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	929.0000	908.0000	(2.260)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	970.0000	948.0000	(2.268)	0	0	0
27/03/2009	€ / R	2009/09/14	Currency Future	658.0000	653.0000	(0.760)	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	13.3329	13.3170	(0.119)	0.0000	0.0000	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,181.0000	1,185.0000	0.339	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,061.0000	1,065.0000	0.377	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,221.0000	1,241.0000	1.638	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,227.0000	1,225.0000	(0.163)	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,162.0000	1,165.0000	0.258	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	954.0000	958.0000	0.419	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	794.0000	808.0000	1.763	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,639.0000	1,656.0000	1.037	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	848.0000	868.0000	2.358	0	0	0

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27/03/2009	€ / R 2009/12/14	Currency Future	879.0000	898.0000	2.162	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	722.0000	723.0000	0.139	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	756.0000	757.0000	0.132	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,508.0000	1,525.0000	1.127	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,445.0000	1,462.0000	1.176	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	791.0000	792.0000	0.126	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	791.0000	792.0000	0.126	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	818.0000	838.0000	2.445	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,352.0000	1,369.0000	1.257	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,141.0000	1,145.0000	0.351	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	885.0000	886.0000	0.113	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,201.0000	1,205.0000	0.333	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	908.0000	928.0000	2.203	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,573.0000	1,590.0000	1.081	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,541.0000	1,557.0000	1.038	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,508.0000	1,525.0000	1.127	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,414.0000	1,430.0000	1.132	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,141.0000	1,145.0000	0.351	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,023.0000	1,028.0000	0.489	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,120.0000	1,124.0000	0.357	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	773.0000	774.0000	0.129	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	938.0000	957.0000	2.026	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,091.0000	1,111.0000	1.833	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	937.0000	942.0000	0.534	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,091.0000	1,111.0000	1.833	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	847.0000	847.0000	-	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,023.0000	1,028.0000	0.489	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	908.0000	928.0000	2.203	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	885.0000	886.0000	0.113	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,100.0000	1,104.0000	0.364	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	967.0000	987.0000	2.068	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,352.0000	1,369.0000	1.257	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	847.0000	847.0000	-	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,120.0000	1,124.0000	0.357	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,254.0000	1,275.0000	1.675	0	0	0
27/03/2009	€ / R 2009/12/14	Currency Future	1,477.0000	1,493.0000	1.083	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
27/03/2009	€ / R	2009/12/14	Currency Future	809.0000	810.0000	0.124	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,414.0000	1,430.0000	1.132	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,383.0000	1,399.0000	1.157	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,028.0000	1,048.0000	1.946	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	938.0000	957.0000	2.026	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	866.0000	866.0000	-	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	828.0000	829.0000	0.121	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,042.0000	1,046.0000	0.384	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,028.0000	1,048.0000	1.946	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,254.0000	1,275.0000	1.675	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	937.0000	942.0000	0.534	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	543.0000	545.0000	0.368	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,059.0000	1,079.0000	1.889	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,061.0000	1,065.0000	0.377	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,042.0000	1,046.0000	0.384	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,059.0000	1,079.0000	1.889	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	2,060.0000	2,078.0000	0.874	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	997.0000	1,017.0000	2.006	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,383.0000	1,399.0000	1.157	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	866.0000	866.0000	-	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,080.0000	1,084.0000	0.370	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,122.0000	1,143.0000	1.872	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,005.0000	1,010.0000	0.498	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,221.0000	1,241.0000	1.638	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,188.0000	1,208.0000	1.684	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,288.0000	1,309.0000	1.630	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	970.0000	975.0000	0.515	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,188.0000	1,208.0000	1.684	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	954.0000	958.0000	0.419	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	921.0000	926.0000	0.543	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	988.0000	992.0000	0.405	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,155.0000	1,175.0000	1.732	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	970.0000	975.0000	0.515	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	905.0000	906.0000	0.110	0	0	0
27/03/2009	€ / R	2009/12/14	Currency Future	1,322.0000	1,339.0000	1.286	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	6.6783	6.6968	0.277	0.0000	0.0000	8,904

Deal Date	Contract Details		Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD	2009/06/12	Currency Future	394.0000	404.0000	2.538	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	70.0000	74.0000	5.714	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	321.0000	328.0000	2.181	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	942.0000	927.0000	(1.592)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	166.0000	157.0000	(5.422)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	302.0000	290.0000	(3.974)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	243.0000	231.0000	(4.938)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	230.0000	234.0000	1.739	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,538.0000	1,521.0000	(1.105)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	281.0000	286.0000	1.779	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	368.0000	376.0000	2.174	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	17.0000	18.0000	5.882	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,635.0000	1,617.0000	(1.101)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	401.0000	387.0000	(3.491)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,538.0000	1,521.0000	(1.105)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	215.0000	205.0000	(4.651)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	245.0000	250.0000	2.041	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	42.0000	44.0000	4.762	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	179.0000	182.0000	1.676	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	343.0000	351.0000	2.332	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	190.0000	180.0000	(5.263)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	51.0000	54.0000	5.882	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	550.0000	535.0000	(2.727)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,163.0000	1,147.0000	(1.376)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	179.0000	182.0000	1.676	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	215.0000	219.0000	1.860	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	27.0000	28.0000	3.704	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	300.0000	306.0000	2.000	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	550.0000	535.0000	(2.727)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	474.0000	459.0000	(3.165)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	13.0000	14.0000	7.692	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	272.0000	260.0000	(4.412)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	622.0000	610.0000	(1.929)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	437.0000	423.0000	(3.204)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,073.0000	1,058.0000	(1.398)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	150.0000	157.0000	4.667	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD 2009/06/12	Currency Future	202.0000	206.0000	1.980	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	300.0000	306.0000	2.000	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	1,348.0000	1,332.0000	(1.187)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	110.0000	103.0000	(6.364)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	164.0000	171.0000	4.268	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	272.0000	260.0000	(4.412)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	215.0000	219.0000	1.860	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	21.0000	23.0000	9.524	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	857.0000	843.0000	(1.634)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	586.0000	574.0000	(2.048)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	1,073.0000	1,058.0000	(1.398)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	137.0000	143.0000	4.380	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	424.0000	434.0000	2.358	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	437.0000	423.0000	(3.204)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	57.0000	60.0000	5.263	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	776.0000	762.0000	(1.804)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	145.0000	137.0000	(5.517)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	281.0000	286.0000	1.779	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	245.0000	250.0000	2.041	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	942.0000	927.0000	(1.592)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	488.0000	500.0000	2.459	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	367.0000	353.0000	(3.815)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	70.0000	74.0000	5.714	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	86.0000	90.0000	4.651	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	367.0000	353.0000	(3.815)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	17.0000	18.0000	5.882	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	659.0000	647.0000	(1.821)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	334.0000	321.0000	(3.892)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	816.0000	802.0000	(1.716)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	1,029.0000	1,014.0000	(1.458)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	94.0000	99.0000	5.319	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	125.0000	131.0000	4.800	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	1,255.0000	1,239.0000	(1.275)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	104.0000	109.0000	4.808	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	262.0000	268.0000	2.290	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	137.0000	143.0000	4.380	0	0	0



Deal Date	Contract Details		Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD	2009/06/12	Currency Future	33.0000	36.0000	9.091	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	816.0000	802.0000	(1.716)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	697.0000	684.0000	(1.865)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	736.0000	723.0000	(1.766)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	78.0000	82.0000	5.128	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	145.0000	137.0000	(5.517)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	51.0000	54.0000	5.882	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	899.0000	885.0000	(1.557)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	302.0000	290.0000	(3.974)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	394.0000	404.0000	2.538	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,443.0000	1,426.0000	(1.178)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	114.0000	120.0000	5.263	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	401.0000	387.0000	(3.491)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	94.0000	99.0000	5.319	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	114.0000	120.0000	5.263	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	736.0000	723.0000	(1.766)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	659.0000	647.0000	(1.821)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	230.0000	234.0000	1.739	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	424.0000	434.0000	2.358	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	166.0000	157.0000	(5.422)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	215.0000	205.0000	(4.651)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	343.0000	351.0000	2.332	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	42.0000	44.0000	4.762	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	190.0000	193.0000	1.579	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	33.0000	36.0000	9.091	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	512.0000	496.0000	(3.125)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	150.0000	157.0000	4.667	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,163.0000	1,147.0000	(1.376)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	202.0000	206.0000	1.980	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	622.0000	610.0000	(1.929)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	474.0000	459.0000	(3.165)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	63.0000	67.0000	6.349	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	1,255.0000	1,239.0000	(1.275)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	985.0000	970.0000	(1.523)	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	722.0000	737.0000	2.078	0	0	0
27/03/2009	ZAAD	2009/06/12	Currency Future	44.0000	41.0000	(6.818)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD 2009/06/12	Currency Future	639.0000	654.0000	2.347	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	82.0000	77.0000	(6.098)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	560.0000	574.0000	2.500	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	599.0000	613.0000	2.337	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	61.0000	57.0000	(6.557)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	71.0000	67.0000	(5.634)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	488.0000	500.0000	2.459	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	110.0000	103.0000	(6.364)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	455.0000	466.0000	2.418	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	680.0000	695.0000	2.206	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	523.0000	536.0000	2.486	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	599.0000	613.0000	2.337	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	82.0000	77.0000	(6.098)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	71.0000	67.0000	(5.634)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	126.0000	119.0000	(5.556)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	560.0000	574.0000	2.500	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	95.0000	90.0000	(5.263)	0	0	0
27/03/2009	ZAAD 2009/06/12	Currency Future	52.0000	48.0000	(7.692)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	6.7430	6.7613	0.271	0.0000	0.0000	140
27/03/2009	ZAAD 2009/09/14	Currency Future	499.0000	507.0000	1.603	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	826.0000	812.0000	(1.695)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	203.0000	206.0000	1.478	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	757.0000	743.0000	(1.849)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	511.0000	499.0000	(2.348)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	386.0000	375.0000	(2.850)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	269.0000	273.0000	1.487	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	1,010.0000	994.0000	(1.584)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	826.0000	812.0000	(1.695)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	404.0000	410.0000	1.485	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	898.0000	883.0000	(1.670)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	898.0000	883.0000	(1.670)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	300.0000	304.0000	1.333	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	357.0000	362.0000	1.401	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	479.0000	487.0000	1.670	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	724.0000	710.0000	(1.934)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	215.0000	218.0000	1.395	0	0	0

Deal Date	Contract Details		Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD	2009/09/14	Currency Future	300.0000	290.0000	(3.333)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	614.0000	601.0000	(2.117)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	356.0000	345.0000	(3.090)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	567.0000	576.0000	1.587	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	972.0000	957.0000	(1.543)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	269.0000	273.0000	1.487	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	544.0000	532.0000	(2.206)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	227.0000	219.0000	(3.524)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	440.0000	446.0000	1.364	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	228.0000	231.0000	1.316	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	250.0000	241.0000	(3.600)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	543.0000	551.0000	1.473	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	620.0000	630.0000	1.613	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	862.0000	847.0000	(1.740)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	593.0000	602.0000	1.518	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	327.0000	317.0000	(3.058)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	935.0000	919.0000	(1.711)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	250.0000	241.0000	(3.600)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	479.0000	487.0000	1.670	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	387.0000	393.0000	1.550	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	567.0000	576.0000	1.587	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	416.0000	405.0000	(2.644)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	757.0000	743.0000	(1.849)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	191.0000	184.0000	(3.665)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	421.0000	428.0000	1.663	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	274.0000	264.0000	(3.650)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	241.0000	244.0000	1.245	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	520.0000	528.0000	1.538	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	274.0000	264.0000	(3.650)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	255.0000	258.0000	1.176	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	327.0000	317.0000	(3.058)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	520.0000	528.0000	1.538	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	459.0000	466.0000	1.525	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	300.0000	304.0000	1.333	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	208.0000	201.0000	(3.365)	0	0	0
27/03/2009	ZAAD	2009/09/14	Currency Future	478.0000	466.0000	(2.510)	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD 2009/09/14	Currency Future	284.0000	288.0000	1.408	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	447.0000	435.0000	(2.685)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	684.0000	695.0000	1.608	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	386.0000	375.0000	(2.850)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	544.0000	532.0000	(2.206)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	791.0000	777.0000	(1.770)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	651.0000	662.0000	1.690	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	459.0000	466.0000	1.525	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	241.0000	244.0000	1.245	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	317.0000	321.0000	1.262	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	593.0000	602.0000	1.518	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	372.0000	377.0000	1.344	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	343.0000	348.0000	1.458	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	387.0000	393.0000	1.550	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	650.0000	636.0000	(2.154)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	416.0000	405.0000	(2.644)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	478.0000	466.0000	(2.510)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	421.0000	428.0000	1.663	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	579.0000	566.0000	(2.245)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	317.0000	321.0000	1.262	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	343.0000	348.0000	1.458	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	329.0000	334.0000	1.520	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	686.0000	673.0000	(1.895)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	579.0000	566.0000	(2.245)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	686.0000	673.0000	(1.895)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	724.0000	710.0000	(1.934)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	329.0000	334.0000	1.520	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	650.0000	636.0000	(2.154)	0	0	0
27/03/2009	ZAAD 2009/09/14	Currency Future	372.0000	377.0000	1.344	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	6.7960	6.8155	0.287	0.0000	0.0000	0
27/03/2009	ZAAD 2009/12/14	Currency Future	899.0000	884.0000	(1.669)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	656.0000	643.0000	(1.982)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	471.0000	477.0000	1.274	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	833.0000	819.0000	(1.681)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	796.0000	782.0000	(1.759)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	286.0000	277.0000	(3.147)	0	0	0

Deal Date	Contract Details		Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD	2009/12/14	Currency Future	395.0000	399.0000	1.013	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	865.0000	851.0000	(1.618)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	796.0000	782.0000	(1.759)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	690.0000	677.0000	(1.884)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	502.0000	509.0000	1.394	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	725.0000	712.0000	(1.793)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	486.0000	493.0000	1.440	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	411.0000	417.0000	1.460	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	442.0000	448.0000	1.357	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	467.0000	455.0000	(2.570)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	721.0000	731.0000	1.387	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	351.0000	341.0000	(2.849)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	325.0000	316.0000	(2.769)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	594.0000	602.0000	1.347	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	574.0000	582.0000	1.394	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	697.0000	707.0000	1.435	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	502.0000	509.0000	1.394	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	613.0000	621.0000	1.305	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	656.0000	643.0000	(1.982)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	442.0000	448.0000	1.357	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	653.0000	662.0000	1.378	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	528.0000	516.0000	(2.273)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	697.0000	707.0000	1.435	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	305.0000	296.0000	(2.951)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	519.0000	526.0000	1.349	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	751.0000	761.0000	1.332	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	351.0000	341.0000	(2.849)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	623.0000	610.0000	(2.087)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	437.0000	425.0000	(2.746)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	407.0000	396.0000	(2.703)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	498.0000	486.0000	(2.410)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	613.0000	621.0000	1.305	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	721.0000	731.0000	1.387	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	467.0000	455.0000	(2.570)	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	537.0000	544.0000	1.304	0	0	0
27/03/2009	ZAAD	2009/12/14	Currency Future	429.0000	434.0000	1.166	0	0	0

Deal Date	Contract Details	Product	Previous Close Price	Today Close Price	% Movement in MTM	Today's High	Today's Low	Open Interest
27/03/2009	ZAAD 2009/12/14	Currency Future	325.0000	316.0000	(2.769)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	591.0000	578.0000	(2.200)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	675.0000	683.0000	1.185	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	623.0000	610.0000	(2.087)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	555.0000	562.0000	1.261	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	559.0000	547.0000	(2.147)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	456.0000	462.0000	1.316	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	519.0000	526.0000	1.349	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	633.0000	641.0000	1.264	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	782.0000	792.0000	1.279	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	559.0000	547.0000	(2.147)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	555.0000	562.0000	1.261	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	379.0000	368.0000	(2.902)	0	0	0
27/03/2009	ZAAD 2009/12/14	Currency Future	760.0000	747.0000	(1.711)	0	0	0

**Total**

**354,849**