



Derivatives High/Low Report

High/Low for 24/03/2009

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/06/12			Currency Future	9.6173	9.5727	(0.464)	9.6500	9.5400	153,996
24/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	351.0000	323.0000	(7.977)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	784.0000	801.0000	2.168	0	0	0
24/03/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	54.0000	53.0000	(1.852)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	426.0000	394.0000	(7.512)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	262.0000	239.0000	(8.779)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,218.0000	1,242.0000	1.970	0	0	0
24/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	119.0000	104.0000	(12.605)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,157.0000	1,112.0000	(3.889)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	379.0000	350.0000	(7.652)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	235.0000	215.0000	(8.511)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,722.0000	1,750.0000	1.626	0	0	0
24/03/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,371.0000	1,326.0000	(3.282)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	609.0000	622.0000	2.135	0	0	0
24/03/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	252.0000	231.0000	(8.333)	0	0	2,500
24/03/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,094.0000	1,117.0000	2.102	0	0	0
24/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	244.0000	223.0000	(8.607)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,852.0000	1,881.0000	1.566	0	0	0
24/03/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	252.0000	257.0000	1.984	0	0	0
24/03/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,135.0000	1,158.0000	2.026	0	0	0
24/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	271.0000	248.0000	(8.487)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	541.0000	504.0000	(6.839)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	155.0000	156.0000	0.645	0	0	0
24/03/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	897.0000	915.0000	2.007	0	0	0
24/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,176.0000	1,200.0000	2.041	0	0	0
24/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	394.0000	364.0000	(7.614)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	922.0000	878.0000	(4.772)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	326.0000	299.0000	(8.282)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,388.0000	1,415.0000	1.945	0	0	0
24/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,260.0000	1,285.0000	1.984	0	0	0
24/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	677.0000	691.0000	2.068	0	0	0
24/03/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	60.0000	59.0000	(1.667)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	959.0000	915.0000	(4.588)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	858.0000	877.0000	2.214	0	0	0
24/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	227.0000	208.0000	(8.370)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	712.0000	727.0000	2.107	0	0	0
24/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,680.0000	1,707.0000	1.607	0	0	0
24/03/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	424.0000	431.0000	1.651	0	0	0
24/03/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	1,076.0000	1,031.0000	(4.182)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	119.0000	119.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,014.0000	1,035.0000	2.071	0	0	0
24/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	500.0000	465.0000	(7.000)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	109.0000	109.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	142.0000	143.0000	0.704	0	0	0
24/03/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	86.0000	74.0000	(13.953)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	1,327.0000	1,282.0000	(3.391)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,037.0000	992.0000	(4.339)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	326.0000	299.0000	(8.282)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,432.0000	1,455.0000	1.606	0	0	0
24/03/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	720.0000	679.0000	(5.694)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,116.0000	1,071.0000	(4.032)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	206.0000	188.0000	(8.738)	0	0	220
24/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,054.0000	1,075.0000	1.992	0	0	0
24/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	351.0000	323.0000	(7.977)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	142.0000	143.0000	0.704	0	0	0
24/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,284.0000	1,238.0000	(3.583)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	318.0000	323.0000	1.572	0	0	0
24/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	314.0000	288.0000	(8.280)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	2,302.0000	2,336.0000	1.477	0	0	0
24/03/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	213.0000	217.0000	1.878	0	0	0
24/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	99.0000	99.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	2,441.0000	2,476.0000	1.434	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	784.0000	801.0000	2.168	0	0	0
24/03/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	2,119.0000	2,151.0000	1.510	0	0	0
24/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	90.0000	90.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	750.0000	709.0000	(5.467)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	483.0000	492.0000	1.863	0	0	0
24/03/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	82.0000	81.0000	(1.220)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	232.0000	237.0000	2.155	0	0	0
24/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	897.0000	915.0000	2.007	0	0	0
24/03/2009	\$ / R	2009/06/12	12.80	Put	Currency Future	3,205.0000	3,245.0000	1.248	0	0	0
24/03/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	2,164.0000	2,197.0000	1.525	0	0	0
24/03/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	1,199.0000	1,154.0000	(3.753)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	691.0000	650.0000	(5.933)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	314.0000	288.0000	(8.280)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	189.0000	169.0000	(10.582)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	691.0000	650.0000	(5.933)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,176.0000	1,200.0000	2.041	0	0	0
24/03/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,260.0000	1,285.0000	1.984	0	0	0
24/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,595.0000	1,622.0000	1.693	0	0	0
24/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	199.0000	178.0000	(10.553)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	885.0000	842.0000	(4.859)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	544.0000	555.0000	2.022	0	0	0
24/03/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	1,302.0000	1,328.0000	1.997	0	0	0
24/03/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	935.0000	955.0000	2.139	0	0	0
24/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	483.0000	492.0000	1.863	0	0	0
24/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	168.0000	169.0000	0.595	0	0	0
24/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	513.0000	523.0000	1.949	0	0	0
24/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	500.0000	465.0000	(7.000)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	821.0000	838.0000	2.071	0	0	0
24/03/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	220.0000	201.0000	(8.636)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	227.0000	208.0000	(8.370)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	139.0000	123.0000	(11.511)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	815.0000	772.0000	(5.276)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	636.0000	595.0000	(6.447)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	338.0000	311.0000	(7.988)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,432.0000	1,455.0000	1.606	0	0	0
24/03/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	232.0000	237.0000	2.155	0	0	0
24/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	318.0000	323.0000	1.572	0	0	0
24/03/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	443.0000	411.0000	(7.223)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,388.0000	1,415.0000	1.945	0	0	0
24/03/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	750.0000	709.0000	(5.467)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	273.0000	278.0000	1.832	0	0	0
24/03/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	576.0000	588.0000	2.083	0	0	0
24/03/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	302.0000	277.0000	(8.278)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	180.0000	160.0000	(11.111)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	197.0000	199.0000	1.015	0	0	0
24/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	273.0000	278.0000	1.832	0	0	0
24/03/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	974.0000	995.0000	2.156	0	0	0
24/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	206.0000	188.0000	(8.738)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	780.0000	740.0000	(5.128)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	636.0000	595.0000	(6.447)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	959.0000	915.0000	(4.588)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	1,597.0000	1,552.0000	(2.818)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	168.0000	169.0000	0.595	0	0	0
24/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,472.0000	1,496.0000	1.630	0	0	0
24/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	368.0000	374.0000	1.630	0	0	0
24/03/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	48.0000	47.0000	(2.083)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	461.0000	428.0000	(7.158)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	850.0000	807.0000	(5.059)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,506.0000	1,460.0000	(3.054)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	885.0000	842.0000	(4.859)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	858.0000	877.0000	2.214	0	0	0
24/03/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,513.0000	1,538.0000	1.652	0	0	0
24/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,076.0000	1,031.0000	(4.182)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0

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24/03/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	1,765.0000	1,794.0000	1.643	0	0	0
24/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	292.0000	267.0000	(8.562)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
24/03/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	1,415.0000	1,370.0000	(3.180)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,241.0000	1,196.0000	(3.626)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,637.0000	1,664.0000	1.649	0	0	0
24/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	974.0000	995.0000	2.156	0	0	0
24/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	199.0000	178.0000	(10.553)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	586.0000	547.0000	(6.655)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	132.0000	116.0000	(12.121)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	821.0000	838.0000	2.071	0	0	0
24/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	609.0000	622.0000	2.135	0	0	0
24/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,037.0000	992.0000	(4.339)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	394.0000	364.0000	(7.614)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,345.0000	1,371.0000	1.933	0	0	0
24/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	1,054.0000	1,075.0000	1.992	0	0	0
24/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	586.0000	547.0000	(6.655)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	99.0000	99.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	368.0000	374.0000	1.630	0	0	0
24/03/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	147.0000	130.0000	(11.565)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	1,014.0000	1,035.0000	2.071	0	0	0
24/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	182.0000	184.0000	1.099	0	0	0
24/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	109.0000	109.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	677.0000	691.0000	2.068	0	0	0
24/03/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	213.0000	194.0000	(8.920)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	461.0000	428.0000	(7.158)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	850.0000	807.0000	(5.059)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,116.0000	1,071.0000	(4.032)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	1,460.0000	1,415.0000	(3.082)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	155.0000	137.0000	(11.613)	0	0	0
24/03/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	281.0000	257.0000	(8.541)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	426.0000	394.0000	(7.512)	0	0	0
24/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	119.0000	119.0000	-	0	0	0
24/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,284.0000	1,238.0000	(3.583)	0	0	0
24/03/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,554.0000	1,580.0000	1.673	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	544.0000	555.0000	2.022	0	0	0
24/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,241.0000	1,196.0000	(3.626)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	480.0000	446.0000	(7.083)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	189.0000	169.0000	(10.582)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	453.0000	461.0000	1.766	0	0	0
24/03/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	171.0000	152.0000	(11.111)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,896.0000	1,926.0000	1.582	0	0	0
24/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,157.0000	1,112.0000	(3.889)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	521.0000	484.0000	(7.102)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,472.0000	1,496.0000	1.630	0	0	0
24/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	271.0000	248.0000	(8.487)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,808.0000	1,837.0000	1.604	0	0	0
24/03/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	130.0000	131.0000	0.769	0	0	0
24/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	67.0000	66.0000	(1.493)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	155.0000	137.0000	(11.613)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	365.0000	336.0000	(7.945)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	163.0000	144.0000	(11.656)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	90.0000	90.0000	-	0	0	0
24/03/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,637.0000	1,664.0000	1.649	0	0	0
24/03/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	338.0000	311.0000	(7.988)	0	0	2,000
24/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	119.0000	104.0000	(12.605)	0	0	0
24/03/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	998.0000	953.0000	(4.509)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	126.0000	110.0000	(12.698)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,852.0000	1,881.0000	1.566	0	0	0
24/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,680.0000	1,707.0000	1.607	0	0	0
24/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,595.0000	1,622.0000	1.693	0	0	0
24/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
24/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,218.0000	1,242.0000	1.970	0	0	0
24/03/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	292.0000	267.0000	(8.562)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,984.0000	2,015.0000	1.563	0	0	0
24/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	235.0000	215.0000	(8.511)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	126.0000	110.0000	(12.698)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	2,074.0000	2,106.0000	1.543	0	0	0
24/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	244.0000	223.0000	(8.607)	0	0	0
24/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,808.0000	1,837.0000	1.604	0	0	0
24/03/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	748.0000	763.0000	2.005	0	0	0
24/03/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	65.0000	55.0000	(15.385)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	101.0000	88.0000	(12.871)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	379.0000	350.0000	(7.652)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	2,348.0000	2,383.0000	1.491	0	0	0
24/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,896.0000	1,926.0000	1.582	0	0	0
24/03/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	91.0000	79.0000	(13.187)	0	0	0
24/03/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	52.0000	43.0000	(17.308)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	643.0000	656.0000	2.022	0	0	0
24/03/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	712.0000	727.0000	2.107	0	0	0
24/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	410.0000	379.0000	(7.561)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,029.0000	2,060.0000	1.528	0	0	0
24/03/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,534.0000	2,571.0000	1.460	0	0	0
24/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	643.0000	656.0000	2.022	0	0	0
24/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	410.0000	379.0000	(7.561)	0	0	0
24/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	513.0000	523.0000	1.949	0	0	0
24/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	480.0000	446.0000	(7.083)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	2,256.0000	2,290.0000	1.507	0	0	0
24/03/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	73.0000	62.0000	(15.068)	0	0	0
24/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,487.0000	2,524.0000	1.488	0	0	0
24/03/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,940.0000	1,970.0000	1.546	0	0	0
24/03/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	2,210.0000	2,243.0000	1.493	0	0	0
24/03/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,029.0000	2,060.0000	1.528	0	0	0
24/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
24/03/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,676.0000	2,713.0000	1.383	0	0	0
24/03/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
24/03/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,394.0000	2,429.0000	1.462	0	0	0
24/03/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
24/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,487.0000	2,524.0000	1.488	0	0	0
24/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	2,581.0000	2,618.0000	1.434	0	0	0
24/03/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
24/03/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	43.0000	36.0000	(16.279)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	609.0000	571.0000	(6.240)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	342.0000	348.0000	1.754	0	0	0
24/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	453.0000	461.0000	1.766	0	0	0
24/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	0.0000	525.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	0.0000	402.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	563.0000	525.0000	(6.750)	0	0	0
24/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	395.0000	402.0000	1.772	0	0	0
24/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	521.0000	484.0000	(7.102)	0	0	0
24/03/2009	\$ / R	2009/09/14			Currency Future	9.7469	9.7040	(0.440)	9.7600	9.6900	2,103
24/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	681.0000	647.0000	(4.993)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	834.0000	843.0000	1.079	0	0	0
24/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	448.0000	416.0000	(7.143)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	545.0000	511.0000	(6.239)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,099.0000	1,107.0000	0.728	0	0	0
24/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	834.0000	843.0000	1.079	0	0	0
24/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,301.0000	1,312.0000	0.846	0	0	0
24/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	681.0000	647.0000	(4.993)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	448.0000	416.0000	(7.143)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	739.0000	746.0000	0.947	0	0	0
24/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	463.0000	431.0000	(6.911)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,266.0000	1,277.0000	0.869	0	0	0
24/03/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	352.0000	325.0000	(7.670)	0	0	0
24/03/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,827.0000	1,846.0000	1.040	0	0	0
24/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	528.0000	494.0000	(6.439)	0	0	0
24/03/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,326.0000	3,359.0000	0.992	0	0	0
24/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	969.0000	980.0000	1.135	0	0	0
24/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	463.0000	431.0000	(6.911)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	391.0000	362.0000	(7.417)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	616.0000	584.0000	(5.195)	0	0	0
24/03/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	274.0000	250.0000	(8.759)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	736.0000	700.0000	(4.891)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	433.0000	402.0000	(7.159)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	511.0000	478.0000	(6.458)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	528.0000	494.0000	(6.439)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,164.0000	1,174.0000	0.859	0	0	0
24/03/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,480.0000	1,495.0000	1.014	0	0	0
24/03/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,301.0000	1,312.0000	0.846	0	0	0
24/03/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,131.0000	1,140.0000	0.796	0	0	0
24/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	377.0000	349.0000	(7.427)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,444.0000	1,458.0000	0.970	0	0	0
24/03/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,266.0000	1,277.0000	0.869	0	0	0
24/03/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,555.0000	1,571.0000	1.029	0	0	0
24/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	377.0000	349.0000	(7.427)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,336.0000	1,348.0000	0.898	0	0	0
24/03/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,407.0000	1,421.0000	0.995	0	0	0
24/03/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,131.0000	1,140.0000	0.796	0	0	0
24/03/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	478.0000	446.0000	(6.695)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,371.0000	1,384.0000	0.948	0	0	0
24/03/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	900.0000	910.0000	1.111	0	0	0
24/03/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	1,198.0000	1,208.0000	0.835	0	0	0
24/03/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	495.0000	462.0000	(6.667)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	647.0000	614.0000	(5.100)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	418.0000	388.0000	(7.177)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	404.0000	375.0000	(7.178)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,480.0000	1,495.0000	1.014	0	0	0
24/03/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	699.0000	664.0000	(5.007)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,232.0000	1,242.0000	0.812	0	0	0
24/03/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,035.0000	1,043.0000	0.773	0	0	0
24/03/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	582.0000	547.0000	(6.014)	0	0	0
24/03/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	802.0000	810.0000	0.998	0	0	0
24/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,099.0000	1,107.0000	0.728	0	0	0
24/03/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	545.0000	511.0000	(6.239)	0	0	0
24/03/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	73.0000	63.0000	(13.699)	0	0	0
24/03/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	795.0000	759.0000	(4.528)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	563.0000	529.0000	(6.039)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	1,035.0000	1,043.0000	0.773	0	0	0
24/03/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	648.0000	655.0000	1.080	0	0	0
24/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	755.0000	719.0000	(4.768)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,004.0000	1,011.0000	0.697	0	0	0
24/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	708.0000	715.0000	0.989	0	0	0
24/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	600.0000	565.0000	(5.833)	0	0	0
24/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	717.0000	682.0000	(4.881)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	582.0000	547.0000	(6.014)	0	0	0
24/03/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	867.0000	876.0000	1.038	0	0	0
24/03/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	1,066.0000	1,075.0000	0.844	0	0	0
24/03/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	433.0000	402.0000	(7.159)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,336.0000	1,348.0000	0.898	0	0	0
24/03/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	306.0000	280.0000	(8.497)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	616.0000	584.0000	(5.195)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,709.0000	1,726.0000	0.995	0	0	0
24/03/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	664.0000	630.0000	(5.120)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	1,868.0000	1,887.0000	1.017	0	0	0
24/03/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	264.0000	241.0000	(8.712)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	365.0000	337.0000	(7.671)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,518.0000	1,533.0000	0.988	0	0	0
24/03/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	340.0000	313.0000	(7.941)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	317.0000	291.0000	(8.202)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,670.0000	1,687.0000	1.018	0	0	0
24/03/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	1,748.0000	1,766.0000	1.030	0	0	0
24/03/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	295.0000	270.0000	(8.475)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	1,004.0000	1,011.0000	0.697	0	0	0
24/03/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,593.0000	1,609.0000	1.004	0	0	0
24/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	600.0000	565.0000	(5.833)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,670.0000	1,687.0000	1.018	0	0	0
24/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	317.0000	291.0000	(8.202)	0	0	0
24/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,518.0000	1,533.0000	0.988	0	0	0
24/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	365.0000	337.0000	(7.671)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	284.0000	260.0000	(8.451)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,631.0000	1,648.0000	1.042	0	0	0
24/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	969.0000	980.0000	1.135	0	0	0
24/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	328.0000	302.0000	(7.927)	0	0	0
24/03/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	836.0000	797.0000	(4.665)	0	0	0
24/03/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,787.0000	1,806.0000	1.063	0	0	0
24/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	708.0000	715.0000	0.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	755.0000	719.0000	(4.768)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	631.0000	599.0000	(5.071)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	770.0000	778.0000	1.039	0	0	0
24/03/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	589.0000	593.0000	0.679	0	0	0
24/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	511.0000	478.0000	(6.458)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	631.0000	599.0000	(5.071)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	678.0000	685.0000	1.032	0	0	0
24/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	775.0000	739.0000	(4.645)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	619.0000	623.0000	0.646	0	0	0
24/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	816.0000	777.0000	(4.779)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	934.0000	945.0000	1.178	0	0	0
24/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	934.0000	945.0000	1.178	0	0	0
24/03/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	925.0000	885.0000	(4.324)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,164.0000	1,174.0000	0.859	0	0	0
24/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	775.0000	739.0000	(4.645)	0	0	0
24/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	678.0000	685.0000	1.032	0	0	0
24/03/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	479.0000	481.0000	0.418	0	0	0
24/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	717.0000	682.0000	(4.881)	0	0	0
24/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	306.0000	280.0000	(8.497)	0	0	0
24/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,631.0000	1,648.0000	1.042	0	0	0
24/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	328.0000	302.0000	(7.927)	0	0	0
24/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,709.0000	1,726.0000	0.995	0	0	0
24/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	391.0000	362.0000	(7.417)	0	0	0
24/03/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,444.0000	1,458.0000	0.970	0	0	0
24/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	770.0000	778.0000	1.039	0	0	0
24/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	0.0000	623.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	0.0000	777.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	0.0000	563.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	0.0000	407.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	0.0000	817.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	0.0000	961.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/12/14			Currency Future	9.8644	9.8178	(0.472)	9.8300	9.8300	500
24/03/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	517.0000	478.0000	(7.544)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,153.0000	2,160.0000	0.325	0	0	0
24/03/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,519.0000	1,517.0000	(0.132)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,750.0000	1,752.0000	0.114	0	0	0
24/03/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	615.0000	570.0000	(7.317)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	604.0000	560.0000	(7.285)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	584.0000	541.0000	(7.363)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	683.0000	635.0000	(7.028)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	671.0000	623.0000	(7.154)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,869.0000	1,873.0000	0.214	0	0	0
24/03/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,482.0000	1,479.0000	(0.202)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	945.0000	887.0000	(6.138)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,092.0000	1,083.0000	(0.824)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	323.0000	297.0000	(8.050)	0	0	9,530
24/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	930.0000	919.0000	(1.183)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,790.0000	1,792.0000	0.112	0	0	0
24/03/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	696.0000	647.0000	(7.040)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	749.0000	698.0000	(6.809)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,557.0000	1,556.0000	(0.064)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	856.0000	801.0000	(6.425)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	594.0000	550.0000	(7.407)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	873.0000	817.0000	(6.415)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	926.0000	869.0000	(6.156)	0	0	10,115
24/03/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	962.0000	951.0000	(1.143)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	500.0000	461.0000	(7.800)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	552.0000	532.0000	(3.623)	0	0	1,000
24/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,217.0000	1,150.0000	(5.505)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	2,236.0000	2,244.0000	0.358	0	0	0
24/03/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,335.0000	1,330.0000	(0.375)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,829.0000	1,832.0000	0.164	0	0	0
24/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,835.0000	2,850.0000	0.529	0	0	0
24/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	399.0000	368.0000	(7.769)	0	0	114
24/03/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,672.0000	1,672.0000	-	0	0	0
24/03/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,909.0000	1,913.0000	0.210	0	0	0
24/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,835.0000	2,850.0000	0.529	0	0	0
24/03/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	636.0000	590.0000	(7.233)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,059.0000	1,049.0000	(0.944)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	659.0000	612.0000	(7.132)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	399.0000	368.0000	(7.769)	0	0	10,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,264.0000	1,258.0000	(0.475)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,595.0000	1,594.0000	(0.063)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	554.0000	513.0000	(7.401)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	574.0000	531.0000	(7.491)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	1,990.0000	1,995.0000	0.251	0	0	0
24/03/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	824.0000	770.0000	(6.553)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	778.0000	725.0000	(6.812)	0	0	0
24/03/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	3,459.0000	3,479.0000	0.578	0	0	0
24/03/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	890.0000	834.0000	(6.292)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,160.0000	1,152.0000	(0.690)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,026.0000	1,016.0000	(0.975)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	659.0000	612.0000	(7.132)	0	0	0
24/03/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	285.0000	259.0000	(9.123)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,092.0000	1,083.0000	(0.824)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	764.0000	711.0000	(6.937)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	722.0000	672.0000	(6.925)	0	0	9,530
24/03/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,444.0000	1,441.0000	(0.208)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,408.0000	1,404.0000	(0.284)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	709.0000	659.0000	(7.052)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,595.0000	1,594.0000	(0.063)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	856.0000	801.0000	(6.425)	0	0	0
24/03/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	3,721.0000	3,741.0000	0.537	0	0	0
24/03/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,410.0000	1,346.0000	(4.539)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,229.0000	1,222.0000	(0.570)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	468.0000	431.0000	(7.906)	0	0	0
24/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	396.0000	378.0000	(4.545)	0	0	0
24/03/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	376.0000	359.0000	(4.521)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	545.0000	503.0000	(7.706)	0	0	0
24/03/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	1,977.0000	1,918.0000	(2.984)	0	0	0
24/03/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	1,440.0000	1,376.0000	(4.444)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	2,030.0000	2,036.0000	0.296	0	0	0
24/03/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	439.0000	404.0000	(7.973)	0	0	0
24/03/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,371.0000	1,367.0000	(0.292)	0	0	0
24/03/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,403.0000	2,414.0000	0.458	0	0	0
24/03/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	446.0000	411.0000	(7.848)	0	0	0
24/03/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	163.0000	150.0000	(7.975)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,938.0000	1,878.0000	(3.096)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,531.0000	2,543.0000	0.474	0	0	0
24/03/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	735.0000	685.0000	(6.803)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	173.0000	160.0000	(7.514)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	371.0000	341.0000	(8.086)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	207.0000	193.0000	(6.763)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,126.0000	1,117.0000	(0.799)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,990.0000	1,995.0000	0.251	0	0	0
24/03/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,390.0000	4,415.0000	0.569	0	0	0
24/03/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	793.0000	740.0000	(6.683)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	604.0000	586.0000	(2.980)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	234.0000	210.0000	(10.256)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,660.0000	2,674.0000	0.526	0	0	0
24/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	554.0000	513.0000	(7.401)	0	0	0
24/03/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	204.0000	183.0000	(10.294)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,168.0000	1,104.0000	(5.479)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	3,056.0000	3,073.0000	0.556	0	0	0
24/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	220.0000	205.0000	(6.818)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	0.0000	331.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,324.0000	3,343.0000	0.572	0	0	0
24/03/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,299.0000	1,294.0000	(0.385)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	196.0000	181.0000	(7.653)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	840.0000	785.0000	(6.548)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	744.0000	730.0000	(1.882)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,860.0000	1,799.0000	(3.280)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,059.0000	998.0000	(5.760)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	255.0000	231.0000	(9.412)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	908.0000	851.0000	(6.278)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	552.0000	532.0000	(3.623)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	631.0000	614.0000	(2.694)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,217.0000	1,150.0000	(5.505)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,145.0000	1,081.0000	(5.590)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,119.0000	4,142.0000	0.558	0	0	0
24/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	338.0000	311.0000	(7.988)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	994.0000	983.0000	(1.107)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,254.0000	4,278.0000	0.564	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	476.0000	439.0000	(7.773)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	232.0000	217.0000	(6.466)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,361.0000	2,371.0000	0.424	0	0	0
24/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,747.0000	1,685.0000	(3.549)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,414.0000	3,433.0000	0.557	0	0	0
24/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	438.0000	419.0000	(4.338)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	328.0000	301.0000	(8.232)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,352.0000	1,287.0000	(4.808)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	492.0000	454.0000	(7.724)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,574.0000	2,586.0000	0.466	0	0	0
24/03/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	393.0000	362.0000	(7.888)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,277.0000	2,286.0000	0.395	0	0	0
24/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	387.0000	357.0000	(7.752)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,941.0000	3,963.0000	0.558	0	0	0
24/03/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	1,674.0000	1,611.0000	(3.763)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,923.0000	2,939.0000	0.547	0	0	0
24/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,977.0000	1,918.0000	(2.984)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	273.0000	257.0000	(5.861)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	163.0000	150.0000	(7.975)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	259.0000	243.0000	(6.178)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,269.0000	1,203.0000	(5.201)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,533.0000	1,471.0000	(4.044)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,638.0000	1,575.0000	(3.846)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	505.0000	485.0000	(3.960)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	835.0000	823.0000	(1.437)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	425.0000	391.0000	(8.000)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,100.0000	2,041.0000	(2.810)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,000.0000	941.0000	(5.900)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	136.0000	123.0000	(9.559)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,547.0000	3,566.0000	0.536	0	0	0
24/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,269.0000	1,203.0000	(5.201)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	218.0000	196.0000	(10.092)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	311.0000	283.0000	(9.003)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,660.0000	2,674.0000	0.526	0	0	0
24/03/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,190.0000	3,208.0000	0.564	0	0	0
24/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	425.0000	391.0000	(8.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	153.0000	141.0000	(7.843)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	343.0000	316.0000	(7.872)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	505.0000	485.0000	(3.960)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,279.0000	3,298.0000	0.579	0	0	0
24/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,488.0000	2,500.0000	0.482	0	0	0
24/03/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	298.0000	271.0000	(9.060)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,324.0000	3,343.0000	0.572	0	0	0
24/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,634.0000	3,653.0000	0.523	0	0	0
24/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	338.0000	311.0000	(7.988)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	453.0000	417.0000	(7.947)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,791.0000	2,806.0000	0.537	0	0	0
24/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	104.0000	93.0000	(10.577)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	577.0000	559.0000	(3.120)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,269.0000	2,211.0000	(2.556)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	354.0000	326.0000	(7.910)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,191.0000	1,127.0000	(5.374)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,488.0000	2,500.0000	0.482	0	0	0
24/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	319.0000	303.0000	(5.016)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,381.0000	1,316.0000	(4.707)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	945.0000	887.0000	(6.138)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	356.0000	339.0000	(4.775)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	453.0000	417.0000	(7.947)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	930.0000	919.0000	(1.183)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	416.0000	398.0000	(4.327)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,790.0000	1,792.0000	0.112	0	0	0
24/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,018.0000	1,959.0000	(2.924)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	406.0000	373.0000	(8.128)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,277.0000	2,286.0000	0.395	0	0	0
24/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	492.0000	454.0000	(7.724)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	604.0000	560.0000	(7.285)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,899.0000	1,838.0000	(3.212)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,470.0000	1,407.0000	(4.286)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,446.0000	2,457.0000	0.450	0	0	0
24/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,784.0000	1,722.0000	(3.475)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,879.0000	2,894.0000	0.521	0	0	0
24/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	196.0000	181.0000	(7.653)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	273.0000	247.0000	(9.524)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	460.0000	424.0000	(7.826)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,860.0000	1,799.0000	(3.280)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	468.0000	431.0000	(7.906)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	91.0000	80.0000	(12.088)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	220.0000	205.0000	(6.818)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	658.0000	642.0000	(2.432)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,123.0000	1,060.0000	(5.610)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,403.0000	2,414.0000	0.458	0	0	0
24/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	376.0000	359.0000	(4.521)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	250.0000	225.0000	(10.000)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,355.0000	2,298.0000	(2.420)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,381.0000	1,316.0000	(4.707)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	715.0000	700.0000	(2.098)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,950.0000	1,954.0000	0.205	0	0	0
24/03/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,080.0000	1,018.0000	(5.741)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	104.0000	93.0000	(10.577)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	416.0000	398.0000	(4.327)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,101.0000	1,038.0000	(5.722)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,784.0000	1,722.0000	(3.475)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,808.0000	3,829.0000	0.551	0	0	0
24/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	376.0000	346.0000	(7.979)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,440.0000	1,376.0000	(4.444)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	365.0000	336.0000	(7.945)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,324.0000	1,259.0000	(4.909)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	564.0000	522.0000	(7.447)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	245.0000	230.0000	(6.122)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	686.0000	671.0000	(2.187)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	1,710.0000	1,648.0000	(3.626)	0	0	0
24/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,344.0000	4,369.0000	0.576	0	0	0
24/03/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	459.0000	441.0000	(3.922)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	0.0000	1,404.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,101.0000	3,118.0000	0.548	0	0	0
24/03/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,039.0000	978.0000	(5.871)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	824.0000	770.0000	(6.553)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	2,071.0000	2,077.0000	0.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	536.0000	495.0000	(7.649)	0	0	0
24/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,160.0000	1,152.0000	(0.690)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	774.0000	760.0000	(1.809)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,012.0000	3,028.0000	0.531	0	0	0
24/03/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,985.0000	4,008.0000	0.577	0	0	0
24/03/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	963.0000	905.0000	(6.023)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	261.0000	236.0000	(9.579)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,369.0000	3,388.0000	0.564	0	0	0
24/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	333.0000	306.0000	(8.108)	0	0	0
24/03/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	209.0000	187.0000	(10.526)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,568.0000	1,504.0000	(4.082)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	184.0000	171.0000	(7.065)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,269.0000	2,211.0000	(2.556)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,319.0000	2,328.0000	0.388	0	0	0
24/03/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,532.0000	2,476.0000	(2.212)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	303.0000	286.0000	(5.611)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	68.0000	58.0000	(14.706)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	412.0000	379.0000	(8.010)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,164.0000	4,188.0000	0.576	0	0	0
24/03/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,312.0000	2,254.0000	(2.509)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,279.0000	3,298.0000	0.579	0	0	0
24/03/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	228.0000	205.0000	(10.088)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	343.0000	316.0000	(7.872)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,059.0000	2,000.0000	(2.865)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,747.0000	2,761.0000	0.510	0	0	0
24/03/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	144.0000	132.0000	(8.333)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	898.0000	887.0000	(1.225)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,602.0000	1,539.0000	(3.933)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	484.0000	446.0000	(7.851)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	528.0000	509.0000	(3.598)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,897.0000	3,918.0000	0.539	0	0	0
24/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,243.0000	1,176.0000	(5.390)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,168.0000	1,104.0000	(5.479)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	288.0000	271.0000	(5.903)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	604.0000	586.0000	(2.980)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,547.0000	3,566.0000	0.536	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	311.0000	283.0000	(9.003)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,074.0000	4,097.0000	0.565	0	0	0
24/03/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	239.0000	215.0000	(10.042)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	337.0000	321.0000	(4.748)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	112.0000	100.0000	(10.714)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
24/03/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,502.0000	1,439.0000	(4.194)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	279.0000	253.0000	(9.319)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	2,226.0000	2,168.0000	(2.606)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	3,852.0000	3,874.0000	0.571	0	0	0
24/03/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	3,764.0000	3,785.0000	0.558	0	0	0
24/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	0.0000	1,471.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	0.0000	303.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	0.0000	672.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	396.0000	378.0000	(4.545)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	0.0000	45.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	0.0000	2,613.0000	100.000	0	0	0
24/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,410.0000	1,346.0000	(4.539)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	267.0000	242.0000	(9.363)	0	0	0
24/03/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	127.0000	115.0000	(9.449)	0	0	0
24/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	4,030.0000	4,052.0000	0.546	0	0	0
24/03/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	2,142.0000	2,083.0000	(2.754)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,446.0000	2,457.0000	0.450	0	0	0
24/03/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,822.0000	1,761.0000	(3.348)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,967.0000	2,984.0000	0.573	0	0	0
24/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	244.0000	220.0000	(9.836)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	382.0000	351.0000	(8.115)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	460.0000	424.0000	(7.826)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	866.0000	855.0000	(1.270)	0	0	0
24/03/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	981.0000	923.0000	(5.912)	0	0	0
24/03/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,704.0000	2,717.0000	0.481	0	0	0
24/03/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	418.0000	385.0000	(7.895)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,194.0000	2,202.0000	0.365	0	0	0
24/03/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,677.0000	3,697.0000	0.544	0	0	0
24/03/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	291.0000	265.0000	(8.935)	0	0	0
24/03/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	509.0000	469.0000	(7.859)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,711.0000	1,712.0000	0.058	0	0	0
24/03/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	625.0000	580.0000	(7.200)	0	0	0
24/03/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	0.0000	3,163.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	0.0000	290.0000	100.000	0	0	0
24/03/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	0.0000	3,522.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/03/15			Currency Future	9.9736	9.9311	(0.426)	0.0000	0.0000	0
24/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	768.0000	714.0000	(7.031)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	1,023.0000	999.0000	(2.346)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	703.0000	652.0000	(7.255)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,130.0000	2,121.0000	(0.423)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,108.0000	1,043.0000	(5.866)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,084.0000	1,062.0000	(2.030)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,895.0000	1,883.0000	(0.633)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,146.0000	1,080.0000	(5.759)	0	0	27,539
24/03/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	551.0000	509.0000	(7.623)	0	0	27,539
24/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,487.0000	1,470.0000	(1.143)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,878.0000	2,878.0000	-	0	0	0
24/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	816.0000	760.0000	(6.863)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,170.0000	2,162.0000	(0.369)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,213.0000	1,192.0000	(1.731)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,972.0000	1,961.0000	(0.558)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	637.0000	590.0000	(7.378)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,036.0000	973.0000	(6.081)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,523.0000	1,506.0000	(1.116)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	780.0000	725.0000	(7.051)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,210.0000	2,202.0000	(0.362)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	684.0000	634.0000	(7.310)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,595.0000	1,579.0000	(1.003)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	693.0000	643.0000	(7.215)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	746.0000	693.0000	(7.105)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,414.0000	2,409.0000	(0.207)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,332.0000	2,326.0000	(0.257)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,036.0000	973.0000	(6.081)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	655.0000	607.0000	(7.328)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,213.0000	1,192.0000	(1.731)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	910.0000	851.0000	(6.484)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	940.0000	879.0000	(6.489)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	868.0000	810.0000	(6.682)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	896.0000	837.0000	(6.585)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,051.0000	2,041.0000	(0.488)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,416.0000	1,398.0000	(1.271)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	829.0000	772.0000	(6.876)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	665.0000	616.0000	(7.368)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	695.0000	645.0000	(7.194)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	804.0000	748.0000	(6.965)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,090.0000	2,081.0000	(0.431)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,780.0000	1,767.0000	(0.730)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	714.0000	662.0000	(7.283)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,250.0000	2,243.0000	(0.311)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,162.0000	2,154.0000	(0.370)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,856.0000	1,844.0000	(0.647)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	674.0000	624.0000	(7.418)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,291.0000	2,284.0000	(0.306)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,668.0000	1,653.0000	(0.899)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	842.0000	784.0000	(6.888)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	714.0000	662.0000	(7.283)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,705.0000	1,691.0000	(0.821)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	724.0000	672.0000	(7.182)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	792.0000	736.0000	(7.071)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	735.0000	682.0000	(7.211)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	757.0000	703.0000	(7.133)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,933.0000	1,922.0000	(0.569)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,090.0000	2,081.0000	(0.431)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,631.0000	1,616.0000	(0.920)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	2,011.0000	2,001.0000	(0.497)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	925.0000	865.0000	(6.486)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	1,387.0000	1,319.0000	(4.903)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	765.0000	740.0000	(3.268)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	1,339.0000	1,271.0000	(5.078)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	955.0000	894.0000	(6.387)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	713.0000	688.0000	(3.506)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,451.0000	1,434.0000	(1.172)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,382.0000	1,363.0000	(1.375)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	353.0000	317.0000	(10.198)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	855.0000	797.0000	(6.784)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,880.0000	3,886.0000	0.155	0	0	0
24/03/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,818.0000	1,805.0000	(0.715)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	1,653.0000	1,588.0000	(3.932)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,523.0000	1,506.0000	(1.116)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,668.0000	1,653.0000	(0.899)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,313.0000	1,293.0000	(1.523)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	987.0000	925.0000	(6.282)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,743.0000	1,729.0000	(0.803)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	896.0000	837.0000	(6.585)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	400.0000	379.0000	(5.250)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	842.0000	784.0000	(6.888)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,773.0000	1,710.0000	(3.553)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,682.0000	1,618.0000	(3.805)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,373.0000	2,367.0000	(0.253)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	646.0000	598.0000	(7.430)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	567.0000	543.0000	(4.233)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	933.0000	908.0000	(2.680)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,541.0000	1,474.0000	(4.348)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,207.0000	1,139.0000	(5.634)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	459.0000	437.0000	(4.793)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	629.0000	582.0000	(7.472)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	302.0000	269.0000	(10.927)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	404.0000	366.0000	(9.406)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,455.0000	2,451.0000	(0.163)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	4,229.0000	4,238.0000	0.213	0	0	0
24/03/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	428.0000	388.0000	(9.346)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,455.0000	3,457.0000	0.058	0	0	0
24/03/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,010.0000	4,017.0000	0.175	0	0	0
24/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,497.0000	2,493.0000	(0.160)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,581.0000	3,584.0000	0.084	0	0	0
24/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	620.0000	574.0000	(7.419)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	333.0000	298.0000	(10.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	296.0000	264.0000	(10.811)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	4,273.0000	4,283.0000	0.234	0	0	0
24/03/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	479.0000	457.0000	(4.593)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	1,436.0000	1,369.0000	(4.666)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,895.0000	1,883.0000	(0.633)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,665.0000	3,670.0000	0.136	0	0	0
24/03/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	662.0000	638.0000	(3.625)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	397.0000	358.0000	(9.824)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	3,794.0000	3,799.0000	0.132	0	0	0
24/03/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,623.0000	3,627.0000	0.110	0	0	0
24/03/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	367.0000	330.0000	(10.082)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,291.0000	2,284.0000	(0.306)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	3,966.0000	3,974.0000	0.202	0	0	0
24/03/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	327.0000	292.0000	(10.703)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	768.0000	714.0000	(7.031)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	340.0000	305.0000	(10.294)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,130.0000	2,121.0000	(0.423)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	4,053.0000	4,061.0000	0.197	0	0	0
24/03/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	614.0000	589.0000	(4.072)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	1,624.0000	1,559.0000	(4.002)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	703.0000	652.0000	(7.255)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,708.0000	3,713.0000	0.135	0	0	0
24/03/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	500.0000	478.0000	(4.400)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	1,487.0000	1,421.0000	(4.438)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,487.0000	1,470.0000	(1.143)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	665.0000	616.0000	(7.368)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	389.0000	351.0000	(9.769)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	382.0000	344.0000	(9.948)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,558.0000	1,542.0000	(1.027)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	1,363.0000	1,295.0000	(4.989)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	882.0000	823.0000	(6.689)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	910.0000	851.0000	(6.484)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	1,089.0000	1,025.0000	(5.877)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,743.0000	1,729.0000	(0.803)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	1,053.0000	1,030.0000	(2.184)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	3,751.0000	3,756.0000	0.133	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,116.0000	1,094.0000	(1.971)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	544.0000	521.0000	(4.228)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	1,054.0000	990.0000	(6.072)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	1,568.0000	1,502.0000	(4.209)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,411.0000	1,344.0000	(4.748)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,180.0000	1,159.0000	(1.780)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	688.0000	662.0000	(3.779)	0	0	0
24/03/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	518.0000	474.0000	(8.494)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	882.0000	823.0000	(6.689)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	360.0000	324.0000	(10.000)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	816.0000	760.0000	(6.863)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	739.0000	713.0000	(3.518)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	1,127.0000	1,061.0000	(5.856)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,558.0000	1,542.0000	(1.027)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	829.0000	772.0000	(6.876)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	250.0000	233.0000	(6.800)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,856.0000	1,844.0000	(0.647)	0	0	0
24/03/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	3,044.0000	3,043.0000	(0.033)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	374.0000	337.0000	(9.893)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,705.0000	1,691.0000	(0.821)	0	0	0
24/03/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	2,074.0000	2,014.0000	(2.893)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,933.0000	1,922.0000	(0.569)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,923.0000	3,930.0000	0.178	0	0	0
24/03/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	3,330.0000	3,331.0000	0.030	0	0	0
24/03/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	757.0000	703.0000	(7.133)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,837.0000	3,843.0000	0.156	0	0	0
24/03/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	236.0000	220.0000	(6.780)	0	0	0
24/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	780.0000	725.0000	(7.051)	0	0	0
24/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	346.0000	311.0000	(10.116)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	820.0000	793.0000	(3.293)	0	0	0
24/03/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	3,371.0000	3,373.0000	0.059	0	0	0
24/03/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	314.0000	281.0000	(10.510)	0	0	0
24/03/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,166.0000	1,100.0000	(5.660)	0	0	0
24/03/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	445.0000	404.0000	(9.213)	0	0	0
24/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,313.0000	1,293.0000	(1.523)	0	0	0
24/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,085.0000	3,084.0000	(0.032)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	987.0000	925.0000	(6.282)	0	0	0
24/03/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	4,141.0000	4,150.0000	0.217	0	0	0
24/03/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,246.0000	1,225.0000	(1.685)	0	0	0
24/03/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	4,451.0000	4,462.0000	0.247	0	0	0
24/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	724.0000	672.0000	(7.182)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	2,110.0000	2,051.0000	(2.796)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	629.0000	582.0000	(7.472)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,836.0000	1,774.0000	(3.377)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	2,538.0000	2,535.0000	(0.118)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	1,019.0000	956.0000	(6.183)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	612.0000	566.0000	(7.516)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	363.0000	343.0000	(5.510)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,455.0000	2,451.0000	(0.163)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	508.0000	465.0000	(8.465)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	453.0000	412.0000	(9.051)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,051.0000	2,041.0000	(0.488)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	1,293.0000	1,225.0000	(5.259)	0	0	0
24/03/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	291.0000	259.0000	(10.997)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,347.0000	1,328.0000	(1.411)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,869.0000	1,807.0000	(3.317)	0	0	0
24/03/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	274.0000	243.0000	(11.314)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,279.0000	1,259.0000	(1.564)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	381.0000	360.0000	(5.512)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	588.0000	544.0000	(7.483)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	1,804.0000	1,742.0000	(3.437)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	971.0000	909.0000	(6.385)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	436.0000	396.0000	(9.174)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,665.0000	2,662.0000	(0.113)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,347.0000	1,328.0000	(1.411)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,108.0000	1,043.0000	(5.866)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	620.0000	574.0000	(7.419)	0	0	0
24/03/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,413.0000	3,415.0000	0.059	0	0	0
24/03/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	2,580.0000	2,577.0000	(0.116)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	604.0000	558.0000	(7.616)	0	0	0
24/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,497.0000	2,493.0000	(0.160)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,084.0000	1,062.0000	(2.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	4,317.0000	4,328.0000	0.255	0	0	0
24/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	992.0000	969.0000	(2.319)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	875.0000	849.0000	(2.971)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,249.0000	1,180.0000	(5.524)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	345.0000	326.0000	(5.507)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	1,186.0000	1,119.0000	(5.649)	0	0	0
24/03/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	962.0000	938.0000	(2.495)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	1,003.0000	940.0000	(6.281)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,148.0000	1,126.0000	(1.916)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,071.0000	1,007.0000	(5.976)	0	0	0
24/03/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	971.0000	909.0000	(6.385)	0	0	0
24/03/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	0.0000	194.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	0.0000	2,125.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	0.0000	1,100.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	0.0000	493.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	0.0000	969.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	0.0000	2,962.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/06/14			Currency Future	0.0000	10.0138	100.000	0.0000	0.0000	0
24/03/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	0.0000	1,192.0000	100.000	0	0	0
24/03/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	0.0000	1,178.0000	100.000	0	0	0
24/03/2009	£ / R	2009/06/12			Currency Future	13.9172	14.0475	0.936	14.1000	14.0500	10,335
24/03/2009	£ / R	2009/06/12	13.50	Call	Currency Future	0.0000	887.0000	100.000	0	0	0
24/03/2009	£ / R	2009/06/12	18.50	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,622.0000	1,501.0000	(7.460)	0	0	0
24/03/2009	£ / R	2009/06/12	16.95	Put	Currency Future	3,081.0000	2,950.0000	(4.252)	0	0	0
24/03/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,368.0000	3,236.0000	(3.919)	0	0	0
24/03/2009	£ / R	2009/06/12	13.50	Put	Currency Future	0.0000	340.0000	100.000	0	0	0
24/03/2009	£ / R	2009/06/12	13.70	Call	Currency Future	732.0000	770.0000	5.191	0	0	0
24/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,740.0000	4,609.0000	(2.764)	0	0	0
24/03/2009	£ / R	2009/06/12	14.10	Call	Currency Future	572.0000	595.0000	4.021	0	0	0
24/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	139.0000	142.0000	2.158	0	0	0
24/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	139.0000	142.0000	2.158	0	0	0
24/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	95.0000	95.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	0.0000	721.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	609.0000	634.0000	4.105	0	0	0
24/03/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,187.0000	5,056.0000	(2.526)	0	0	0
24/03/2009	£ / R	2009/06/12	14.10	Put	Currency Future	755.0000	647.0000	(14.305)	0	0	0
24/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	240.0000	248.0000	3.333	0	0	0
24/03/2009	£ / R	2009/06/12	15.25	Call	Currency Future	250.0000	259.0000	3.600	0	0	0
24/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	95.0000	95.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	18.25	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/03/2009	£ / R	2009/06/12	13.60	Put	Currency Future	0.0000	378.0000	100.000	0	0	0
24/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	689.0000	721.0000	4.644	0	0	0
24/03/2009	£ / R	2009/06/12	19.20	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	272.0000	283.0000	4.044	0	0	0
24/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,987.0000	2,855.0000	(4.419)	0	0	0
24/03/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,344.0000	4,213.0000	(3.016)	0	0	0
24/03/2009	£ / R	2009/06/12	13.60	Call	Currency Future	0.0000	826.0000	100.000	0	0	0
24/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	692.0000	586.0000	(15.318)	0	0	0
24/03/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,286.0000	5,155.0000	(2.478)	0	0	0
24/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,122.0000	1,994.0000	(6.032)	0	0	0
24/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	272.0000	283.0000	4.044	0	0	0
24/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
24/03/2009	£ / R	2009/06/12	18.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	0.0000	473.0000	100.000	0	0	0
24/03/2009	£ / R	2009/06/12	13.70	Put	Currency Future	515.0000	422.0000	(18.058)	0	0	0
24/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	855.0000	742.0000	(13.216)	0	0	0
24/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,825.0000	1,700.0000	(6.849)	0	0	0
24/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,662.0000	1,540.0000	(7.341)	0	0	0
24/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,122.0000	1,994.0000	(6.032)	0	0	0
24/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,477.0000	2,348.0000	(5.208)	0	0	0
24/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	572.0000	473.0000	(17.308)	0	0	0
24/03/2009	£ / R	2009/06/12	18.50	Put	Currency Future	4,591.0000	4,460.0000	(2.853)	0	0	0
24/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,036.0000	1,909.0000	(6.238)	0	0	0
24/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
24/03/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,443.0000	4,311.0000	(2.971)	0	0	0
24/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,988.0000	4,857.0000	(2.626)	0	0	0
24/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	890.0000	775.0000	(12.921)	0	0	0
24/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	153.0000	156.0000	1.961	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,743.0000	1,619.0000	(7.114)	0	0	0
24/03/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,706.0000	2,576.0000	(4.804)	0	0	0
24/03/2009	£ / R 2009/06/12	18.35	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/03/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,789.0000	4,658.0000	(2.735)	0	0	0
24/03/2009	£ / R 2009/06/12	14.30	Call	Currency Future	507.0000	523.0000	3.156	0	0	0
24/03/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,246.0000	1,133.0000	(9.069)	0	0	0
24/03/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,429.0000	1,311.0000	(8.258)	0	0	0
24/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	66.0000	66.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,839.0000	4,708.0000	(2.707)	0	0	0
24/03/2009	£ / R 2009/06/12	18.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,142.0000	1,023.0000	(10.420)	0	0	0
24/03/2009	£ / R 2009/06/12	15.55	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
24/03/2009	£ / R 2009/06/12	15.05	Call	Currency Future	296.0000	309.0000	4.392	0	0	0
24/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,799.0000	2,668.0000	(4.680)	0	0	0
24/03/2009	£ / R 2009/06/12	17.25	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
24/03/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,690.0000	4,559.0000	(2.793)	0	0	0
24/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	409.0000	421.0000	2.934	0	0	0
24/03/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,784.0000	1,660.0000	(6.951)	0	0	0
24/03/2009	£ / R 2009/06/12	15.35	Call	Currency Future	229.0000	237.0000	3.493	0	0	0
24/03/2009	£ / R 2009/06/12	16.95	Call	Currency Future	49.0000	47.0000	(4.082)	0	0	0
24/03/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,236.0000	5,106.0000	(2.483)	0	0	0
24/03/2009	£ / R 2009/06/12	18.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	14.25	Call	Currency Future	523.0000	540.0000	3.250	0	0	0
24/03/2009	£ / R 2009/06/12	15.80	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
24/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
24/03/2009	£ / R 2009/06/12	18.80	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/03/2009	£ / R 2009/06/12	18.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/03/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,505.0000	1,386.0000	(7.907)	0	0	0
24/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,342.0000	2,213.0000	(5.508)	0	0	0
24/03/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,614.0000	2,484.0000	(4.973)	0	0	0
24/03/2009	£ / R 2009/06/12	14.05	Put	Currency Future	723.0000	617.0000	(14.661)	0	0	0
24/03/2009	£ / R 2009/06/12	18.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/03/2009	£ / R 2009/06/12	14.80	Call	Currency Future	363.0000	380.0000	4.683	0	0	0
24/03/2009	£ / R 2009/06/12	15.45	Call	Currency Future	210.0000	217.0000	3.333	0	0	0
24/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	90.0000	90.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	16.25	Call	Currency Future	99.0000	100.0000	1.010	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	590.0000	614.0000	4.068	0	0	0
24/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,542.0000	4,410.0000	(2.906)	0	0	0
24/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,908.0000	1,783.0000	(6.551)	0	0	0
24/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,505.0000	1,386.0000	(7.907)	0	0	0
24/03/2009	£ / R	2009/06/12	17.65	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
24/03/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,432.0000	2,303.0000	(5.304)	0	0	0
24/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	661.0000	556.0000	(15.885)	0	0	0
24/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,036.0000	1,909.0000	(6.238)	0	0	0
24/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,658.0000	3,526.0000	(3.609)	0	0	0
24/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
24/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,938.0000	4,807.0000	(2.653)	0	0	0
24/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,908.0000	1,783.0000	(6.551)	0	0	0
24/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
24/03/2009	£ / R	2009/06/12	17.65	Put	Currency Future	3,755.0000	3,624.0000	(3.489)	0	0	0
24/03/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,889.0000	4,758.0000	(2.679)	0	0	0
24/03/2009	£ / R	2009/06/12	18.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	284.0000	296.0000	4.225	0	0	0
24/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,662.0000	1,540.0000	(7.341)	0	0	0
24/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
24/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	81.0000	81.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	13.95	Call	Currency Future	628.0000	654.0000	4.140	0	0	0
24/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,866.0000	1,741.0000	(6.699)	0	0	0
24/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	240.0000	248.0000	3.333	0	0	0
24/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	925.0000	809.0000	(12.541)	0	0	0
24/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,387.0000	2,258.0000	(5.404)	0	0	0
24/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,272.0000	3,140.0000	(4.034)	0	0	0
24/03/2009	£ / R	2009/06/12	13.75	Call	Currency Future	710.0000	745.0000	4.930	0	0	0
24/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
24/03/2009	£ / R	2009/06/12	15.50	Call	Currency Future	201.0000	207.0000	2.985	0	0	0
24/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,108.0000	986.0000	(11.011)	0	0	0
24/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
24/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
24/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	543.0000	447.0000	(17.680)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,298.0000	2,169.0000	(5.614)	0	0	0
24/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,467.0000	1,348.0000	(8.112)	0	0	0
24/03/2009	£ / R	2009/06/12	14.45	Call	Currency Future	464.0000	476.0000	2.586	0	0	0
24/03/2009	£ / R	2009/06/12	17.45	Put	Currency Future	3,561.0000	3,429.0000	(3.707)	0	0	0
24/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
24/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	668.0000	697.0000	4.341	0	0	0
24/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,740.0000	4,609.0000	(2.764)	0	0	0
24/03/2009	£ / R	2009/06/12	15.75	Call	Currency Future	160.0000	164.0000	2.500	0	0	0
24/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,702.0000	1,579.0000	(7.227)	0	0	0
24/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	492.0000	506.0000	2.846	0	0	0
24/03/2009	£ / R	2009/06/12	17.45	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
24/03/2009	£ / R	2009/06/12	16.75	Put	Currency Future	2,893.0000	2,762.0000	(4.528)	0	0	0
24/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	438.0000	447.0000	2.055	0	0	0
24/03/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,641.0000	4,509.0000	(2.844)	0	0	0
24/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	176.0000	180.0000	2.273	0	0	0
24/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,622.0000	1,501.0000	(7.460)	0	0	0
24/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,523.0000	2,393.0000	(5.153)	0	0	0
24/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,846.0000	2,715.0000	(4.603)	0	0	0
24/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/03/2009	£ / R	2009/06/12	15.70	Call	Currency Future	168.0000	172.0000	2.381	0	0	0
24/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	219.0000	227.0000	3.653	0	0	0
24/03/2009	£ / R	2009/06/12	14.50	Put	Currency Future	1,033.0000	914.0000	(11.520)	0	0	0
24/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	54.0000	53.0000	(1.852)	0	0	0
24/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	104.0000	105.0000	0.962	0	0	0
24/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,542.0000	4,410.0000	(2.906)	0	0	0
24/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,950.0000	1,824.0000	(6.462)	0	0	0
24/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	81.0000	81.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,987.0000	2,855.0000	(4.419)	0	0	0
24/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,387.0000	2,258.0000	(5.404)	0	0	0
24/03/2009	£ / R	2009/06/12	18.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
24/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	90.0000	90.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	2,079.0000	1,951.0000	(6.157)	0	0	0
24/03/2009	£ / R	2009/06/12	14.50	Call	Currency Future	451.0000	461.0000	2.217	0	0	0
24/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
24/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	86.0000	86.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,070.0000	950.0000	(11.215)	0	0	0
24/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
24/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,614.0000	2,484.0000	(4.973)	0	0	0
24/03/2009	£ / R	2009/06/12	14.45	Put	Currency Future	997.0000	878.0000	(11.936)	0	0	0
24/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,464.0000	3,333.0000	(3.782)	0	0	0
24/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,568.0000	2,438.0000	(5.062)	0	0	0
24/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	648.0000	675.0000	4.167	0	0	0
24/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	723.0000	617.0000	(14.661)	0	0	0
24/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,137.0000	5,006.0000	(2.550)	0	0	0
24/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,993.0000	1,866.0000	(6.372)	0	0	0
24/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	146.0000	149.0000	2.055	0	0	0
24/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,209.0000	2,081.0000	(5.794)	0	0	0
24/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
24/03/2009	£ / R	2009/06/12	18.95	Put	Currency Future	5,038.0000	4,907.0000	(2.600)	0	0	0
24/03/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,660.0000	2,530.0000	(4.887)	0	0	0
24/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	296.0000	309.0000	4.392	0	0	0
24/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,298.0000	2,169.0000	(5.614)	0	0	0
24/03/2009	£ / R	2009/06/12	16.75	Call	Currency Future	60.0000	59.0000	(1.667)	0	0	0
24/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	539.0000	558.0000	3.525	0	0	0
24/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	601.0000	500.0000	(16.805)	0	0	0
24/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,049.0000	3,917.0000	(3.260)	0	0	0
24/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	335.0000	350.0000	4.478	0	0	0
24/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	115.0000	116.0000	0.870	0	0	0
24/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
24/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	631.0000	528.0000	(16.323)	0	0	0
24/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	590.0000	614.0000	4.068	0	0	0
24/03/2009	£ / R	2009/06/12	18.05	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
24/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	555.0000	576.0000	3.784	0	0	0
24/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,318.0000	1,203.0000	(8.725)	0	0	0
24/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	229.0000	237.0000	3.493	0	0	0
24/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	63.0000	62.0000	(1.587)	0	0	0
24/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,753.0000	2,622.0000	(4.758)	0	0	0
24/03/2009	£ / R	2009/06/12	14.20	Put	Currency Future	821.0000	710.0000	(13.520)	0	0	0
24/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	4,049.0000	3,917.0000	(3.260)	0	0	0
24/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	127.0000	129.0000	1.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	425.0000	434.0000	2.118	0	0	0
24/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,753.0000	2,622.0000	(4.758)	0	0	0
24/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,176.0000	3,045.0000	(4.125)	0	0	0
24/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,209.0000	2,081.0000	(5.794)	0	0	0
24/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,846.0000	2,715.0000	(4.603)	0	0	0
24/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,940.0000	2,808.0000	(4.490)	0	0	0
24/03/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,147.0000	4,016.0000	(3.159)	0	0	0
24/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
24/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	478.0000	491.0000	2.720	0	0	0
24/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
24/03/2009	£ / R	2009/06/12	19.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,108.0000	986.0000	(11.011)	0	0	0
24/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
24/03/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,583.0000	1,462.0000	(7.644)	0	0	0
24/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,034.0000	2,903.0000	(4.318)	0	0	0
24/03/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,902.0000	3,770.0000	(3.383)	0	0	0
24/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	555.0000	576.0000	3.784	0	0	0
24/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,245.0000	4,114.0000	(3.086)	0	0	0
24/03/2009	£ / R	2009/06/12	16.50	Call	Currency Future	77.0000	77.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
24/03/2009	£ / R	2009/06/12	17.80	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
24/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	788.0000	678.0000	(13.959)	0	0	0
24/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	127.0000	129.0000	1.575	0	0	0
24/03/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,087.0000	4,956.0000	(2.575)	0	0	0
24/03/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,951.0000	3,819.0000	(3.341)	0	0	0
24/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,523.0000	2,393.0000	(5.153)	0	0	0
24/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,429.0000	1,311.0000	(8.258)	0	0	0
24/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,940.0000	2,808.0000	(4.490)	0	0	0
24/03/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,492.0000	4,361.0000	(2.916)	0	0	0
24/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	788.0000	678.0000	(13.959)	0	0	0
24/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	425.0000	434.0000	2.118	0	0	0
24/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,245.0000	4,114.0000	(3.086)	0	0	0
24/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,866.0000	1,741.0000	(6.699)	0	0	0
24/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	335.0000	350.0000	4.478	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R 2009/06/12	16.40	Call	Currency Future	86.0000	86.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	18.40	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/03/2009	£ / R 2009/06/12	18.15	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
24/03/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,079.0000	1,951.0000	(6.157)	0	0	0
24/03/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,568.0000	2,438.0000	(5.062)	0	0	0
24/03/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,609.0000	3,478.0000	(3.630)	0	0	0
24/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,142.0000	1,023.0000	(10.420)	0	0	0
24/03/2009	£ / R 2009/06/12	17.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
24/03/2009	£ / R 2009/06/12	15.20	Call	Currency Future	261.0000	271.0000	3.831	0	0	0
24/03/2009	£ / R 2009/06/12	16.60	Call	Currency Future	70.0000	69.0000	(1.429)	0	0	0
24/03/2009	£ / R 2009/06/12	19.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/03/2009	£ / R 2009/06/12	19.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/03/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,282.0000	1,168.0000	(8.892)	0	0	0
24/03/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,477.0000	2,348.0000	(5.208)	0	0	0
24/03/2009	£ / R 2009/06/12	17.50	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
24/03/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,137.0000	5,006.0000	(2.550)	0	0	0
24/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,122.0000	1,994.0000	(6.032)	0	0	0
24/03/2009	£ / R 2009/06/12	19.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	139.0000	142.0000	2.158	0	0	0
24/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,070.0000	950.0000	(11.215)	0	0	0
24/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,658.0000	3,526.0000	(3.609)	0	0	0
24/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
24/03/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,825.0000	1,700.0000	(6.849)	0	0	0
24/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,464.0000	3,333.0000	(3.782)	0	0	0
24/03/2009	£ / R 2009/06/12	14.85	Call	Currency Future	349.0000	365.0000	4.585	0	0	0
24/03/2009	£ / R 2009/06/12	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,176.0000	3,045.0000	(4.125)	0	0	0
24/03/2009	£ / R 2009/06/12	15.55	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
24/03/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,176.0000	1,061.0000	(9.779)	0	0	0
24/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
24/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	110.0000	111.0000	0.909	0	0	0
24/03/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,336.0000	5,205.0000	(2.455)	0	0	0
24/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	478.0000	491.0000	2.720	0	0	0
24/03/2009	£ / R 2009/06/12	14.70	Call	Currency Future	393.0000	408.0000	3.817	0	0	0
24/03/2009	£ / R 2009/06/12	19.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/03/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,544.0000	1,424.0000	(7.772)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,246.0000	1,133.0000	(9.069)	0	0	0
24/03/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,436.0000	5,305.0000	(2.410)	0	0	0
24/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	146.0000	149.0000	2.055	0	0	0
24/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	363.0000	380.0000	4.683	0	0	0
24/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,988.0000	4,857.0000	(2.626)	0	0	0
24/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,342.0000	2,213.0000	(5.508)	0	0	0
24/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	349.0000	365.0000	4.585	0	0	0
24/03/2009	£ / R	2009/06/12	19.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,386.0000	5,255.0000	(2.432)	0	0	0
24/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	631.0000	528.0000	(16.323)	0	0	0
24/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,485.0000	5,355.0000	(2.370)	0	0	0
24/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	648.0000	675.0000	4.167	0	0	0
24/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,282.0000	1,168.0000	(8.892)	0	0	0
24/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,318.0000	1,203.0000	(8.725)	0	0	0
24/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	961.0000	843.0000	(12.279)	0	0	0
24/03/2009	£ / R	2009/06/12	14.75	Call	Currency Future	378.0000	396.0000	4.762	0	0	0
24/03/2009	£ / R	2009/06/12	19.55	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,211.0000	1,099.0000	(9.249)	0	0	0
24/03/2009	£ / R	2009/06/12	19.55	Put	Currency Future	5,635.0000	5,504.0000	(2.325)	0	0	0
24/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	409.0000	421.0000	2.934	0	0	0
24/03/2009	£ / R	2009/06/12	19.45	Call	Currency Future	2.0000	2.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	19.45	Put	Currency Future	5,535.0000	5,405.0000	(2.349)	0	0	0
24/03/2009	£ / R	2009/06/12	15.00	Call	Currency Future	309.0000	322.0000	4.207	0	0	0
24/03/2009	£ / R	2009/06/12	14.95	Call	Currency Future	322.0000	336.0000	4.348	0	0	0
24/03/2009	£ / R	2009/06/12	17.60	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
24/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	219.0000	227.0000	3.653	0	0	0
24/03/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,354.0000	1,238.0000	(8.567)	0	0	0
24/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
24/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,392.0000	1,275.0000	(8.405)	0	0	0
24/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,272.0000	3,140.0000	(4.034)	0	0	0
24/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,467.0000	1,348.0000	(8.112)	0	0	0
24/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	438.0000	447.0000	2.055	0	0	0
24/03/2009	£ / R	2009/06/12	18.20	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
24/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	284.0000	296.0000	4.225	0	0	0
24/03/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,295.0000	4,163.0000	(3.073)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	961.0000	843.0000	(12.279)	0	0	0
24/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
24/03/2009	£ / R	2009/06/12	17.00	Call	Currency Future	46.0000	45.0000	(2.174)	0	0	0
24/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
24/03/2009	£ / R	2009/06/12	16.05	Call	Currency Future	121.0000	122.0000	0.826	0	0	0
24/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,513.0000	3,381.0000	(3.757)	0	0	0
24/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,702.0000	1,579.0000	(7.227)	0	0	0
24/03/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,166.0000	2,038.0000	(5.910)	0	0	0
24/03/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,196.0000	4,065.0000	(3.122)	0	0	0
24/03/2009	£ / R	2009/06/12	15.95	Call	Currency Future	133.0000	135.0000	1.504	0	0	0
24/03/2009	£ / R	2009/06/12	17.20	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
24/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,224.0000	3,093.0000	(4.063)	0	0	0
24/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
24/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
24/03/2009	£ / R	2009/06/12	18.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
24/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	3,034.0000	2,903.0000	(4.318)	0	0	0
24/03/2009	£ / R	2009/06/12	17.60	Put	Currency Future	3,707.0000	3,575.0000	(3.561)	0	0	0
24/03/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,129.0000	2,997.0000	(4.219)	0	0	0
24/03/2009	£ / R	2009/06/12	17.70	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
24/03/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,254.0000	2,125.0000	(5.723)	0	0	0
24/03/2009	£ / R	2009/06/12	17.70	Put	Currency Future	3,804.0000	3,672.0000	(3.470)	0	0	0
24/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	51.0000	50.0000	(1.961)	0	0	0
24/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
24/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,000.0000	3,868.0000	(3.300)	0	0	0
24/03/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,098.0000	3,966.0000	(3.221)	0	0	0
24/03/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,320.0000	3,188.0000	(3.976)	0	0	0
24/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,224.0000	3,093.0000	(4.063)	0	0	0
24/03/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,416.0000	3,284.0000	(3.864)	0	0	0
24/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
24/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	4,000.0000	3,868.0000	(3.300)	0	0	0
24/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	66.0000	66.0000	-	0	0	0
24/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,799.0000	2,668.0000	(4.680)	0	0	0
24/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
24/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,513.0000	3,381.0000	(3.757)	0	0	0
24/03/2009	£ / R	2009/06/12	17.30	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
24/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,938.0000	4,807.0000	(2.653)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
24/03/2009	£ / R	2009/09/14			Currency Future	14.1156	14.2471	0.932	0.0000	0.0000	3,456
24/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	966.0000	865.0000	(10.455)	0	0	0
24/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	635.0000	655.0000	3.150	0	0	0
24/03/2009	£ / R	2009/09/14	14.50	Call	Currency Future	840.0000	862.0000	2.619	0	0	0
24/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	479.0000	492.0000	2.714	0	0	0
24/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,670.0000	1,558.0000	(6.707)	0	0	0
24/03/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,064.0000	1,944.0000	(5.814)	0	0	0
24/03/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,224.0000	1,115.0000	(8.905)	0	0	0
24/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,990.0000	1,871.0000	(5.980)	0	0	0
24/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	809.0000	829.0000	2.472	0	0	0
24/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,293.0000	1,182.0000	(8.585)	0	0	0
24/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,328.0000	1,216.0000	(8.434)	0	0	0
24/03/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,027.0000	1,908.0000	(5.871)	0	0	0
24/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	982.0000	1,012.0000	3.055	0	0	0
24/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	906.0000	804.0000	(11.258)	0	0	0
24/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	847.0000	746.0000	(11.924)	0	0	0
24/03/2009	£ / R	2009/09/14	14.20	Put	Currency Future	1,028.0000	926.0000	(9.922)	0	0	0
24/03/2009	£ / R	2009/09/14	14.20	Call	Currency Future	944.0000	973.0000	3.072	0	0	0
24/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,062.0000	1,093.0000	2.919	0	0	0
24/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	907.0000	935.0000	3.087	0	0	0
24/03/2009	£ / R	2009/09/14	15.45	Call	Currency Future	546.0000	561.0000	2.747	0	0	0
24/03/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,022.0000	1,051.0000	2.838	0	0	0
24/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,092.0000	987.0000	(9.615)	0	0	0
24/03/2009	£ / R	2009/09/14	15.65	Call	Currency Future	492.0000	505.0000	2.642	0	0	0
24/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	794.0000	813.0000	2.393	0	0	0
24/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	907.0000	935.0000	3.087	0	0	0
24/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	962.0000	993.0000	3.222	0	0	0
24/03/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,880.0000	1,764.0000	(6.170)	0	0	0
24/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,092.0000	987.0000	(9.615)	0	0	0
24/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,774.0000	1,659.0000	(6.483)	0	0	0
24/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,844.0000	1,729.0000	(6.236)	0	0	0
24/03/2009	£ / R	2009/09/14	15.50	Call	Currency Future	532.0000	547.0000	2.820	0	0	0
24/03/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,531.0000	2,406.0000	(4.939)	0	0	0
24/03/2009	£ / R	2009/09/14	16.30	Call	Currency Future	347.0000	353.0000	1.729	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	997.0000	896.0000	(10.130)	0	0	0
24/03/2009	£ / R	2009/09/14	14.70	Call	Currency Future	779.0000	797.0000	2.311	0	0	0
24/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,328.0000	1,216.0000	(8.434)	0	0	0
24/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	794.0000	813.0000	2.393	0	0	0
24/03/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,363.0000	1,250.0000	(8.291)	0	0	0
24/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	560.0000	576.0000	2.857	0	0	0
24/03/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,704.0000	1,591.0000	(6.631)	0	0	0
24/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	856.0000	880.0000	2.804	0	0	0
24/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	750.0000	767.0000	2.267	0	0	0
24/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	574.0000	591.0000	2.962	0	0	0
24/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	873.0000	898.0000	2.864	0	0	0
24/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,809.0000	1,694.0000	(6.357)	0	0	0
24/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,435.0000	1,320.0000	(8.014)	0	0	0
24/03/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,739.0000	1,625.0000	(6.555)	0	0	0
24/03/2009	£ / R	2009/09/14	14.25	Put	Currency Future	1,060.0000	957.0000	(9.717)	0	0	0
24/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	505.0000	519.0000	2.772	0	0	0
24/03/2009	£ / R	2009/09/14	15.20	Call	Currency Future	620.0000	638.0000	2.903	0	0	0
24/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	982.0000	1,012.0000	3.055	0	0	0
24/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,259.0000	1,148.0000	(8.817)	0	0	0
24/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	750.0000	767.0000	2.267	0	0	0
24/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	505.0000	519.0000	2.772	0	0	0
24/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	824.0000	845.0000	2.549	0	0	0
24/03/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,916.0000	1,800.0000	(6.054)	0	0	0
24/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,636.0000	1,525.0000	(6.785)	0	0	0
24/03/2009	£ / R	2009/09/14	14.25	Call	Currency Future	925.0000	954.0000	3.135	0	0	0
24/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,503.0000	1,391.0000	(7.452)	0	0	0
24/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	651.0000	672.0000	3.226	0	0	0
24/03/2009	£ / R	2009/09/14	16.05	Call	Currency Future	398.0000	406.0000	2.010	0	0	0
24/03/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,191.0000	1,083.0000	(9.068)	0	0	0
24/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	997.0000	896.0000	(10.130)	0	0	0
24/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	719.0000	738.0000	2.643	0	0	0
24/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	736.0000	752.0000	2.174	0	0	0
24/03/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,254.0000	2,132.0000	(5.413)	0	0	0
24/03/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,101.0000	1,981.0000	(5.712)	0	0	0
24/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,435.0000	1,320.0000	(8.014)	0	0	0
24/03/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,332.0000	2,209.0000	(5.274)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,602.0000	1,492.0000	(6.866)	0	0	0
24/03/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,177.0000	2,056.0000	(5.558)	0	0	0
24/03/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,001.0000	1,031.0000	2.997	0	0	0
24/03/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,536.0000	1,427.0000	(7.096)	0	0	0
24/03/2009	£ / R 2009/09/14	15.95	Call	Currency Future	420.0000	429.0000	2.143	0	0	0
24/03/2009	£ / R 2009/09/14	14.10	Put	Currency Future	966.0000	865.0000	(10.455)	0	0	0
24/03/2009	£ / R 2009/09/14	13.95	Put	Currency Future	877.0000	775.0000	(11.631)	0	0	0
24/03/2009	£ / R 2009/09/14	15.85	Call	Currency Future	443.0000	453.0000	2.257	0	0	0
24/03/2009	£ / R 2009/09/14	14.35	Call	Currency Future	890.0000	916.0000	2.921	0	0	0
24/03/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,042.0000	1,072.0000	2.879	0	0	0
24/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	589.0000	607.0000	3.056	0	0	0
24/03/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,670.0000	1,558.0000	(6.707)	0	0	0
24/03/2009	£ / R 2009/09/14	14.40	Call	Currency Future	873.0000	898.0000	2.864	0	0	0
24/03/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,124.0000	1,019.0000	(9.342)	0	0	0
24/03/2009	£ / R 2009/09/14	15.05	Call	Currency Future	668.0000	689.0000	3.144	0	0	0
24/03/2009	£ / R 2009/09/14	14.90	Call	Currency Future	719.0000	738.0000	2.643	0	0	0
24/03/2009	£ / R 2009/09/14	14.05	Put	Currency Future	936.0000	834.0000	(10.897)	0	0	0
24/03/2009	£ / R 2009/09/14	14.75	Call	Currency Future	764.0000	782.0000	2.356	0	0	0
24/03/2009	£ / R 2009/09/14	15.75	Call	Currency Future	467.0000	479.0000	2.570	0	0	0
24/03/2009	£ / R 2009/09/14	15.80	Call	Currency Future	455.0000	466.0000	2.418	0	0	0
24/03/2009	£ / R 2009/09/14	14.15	Call	Currency Future	962.0000	993.0000	3.222	0	0	0
24/03/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,569.0000	1,459.0000	(7.011)	0	0	0
24/03/2009	£ / R 2009/09/14	15.55	Call	Currency Future	518.0000	532.0000	2.703	0	0	0
24/03/2009	£ / R 2009/09/14	15.00	Call	Currency Future	684.0000	706.0000	3.216	0	0	0
24/03/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,953.0000	1,835.0000	(6.042)	0	0	0
24/03/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,399.0000	1,285.0000	(8.149)	0	0	0
24/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,157.0000	1,051.0000	(9.162)	0	0	0
24/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	589.0000	607.0000	3.056	0	0	0
24/03/2009	£ / R 2009/09/14	14.95	Call	Currency Future	701.0000	724.0000	3.281	0	0	0
24/03/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,844.0000	1,729.0000	(6.236)	0	0	0
24/03/2009	£ / R 2009/09/14	16.10	Call	Currency Future	387.0000	395.0000	2.067	0	0	0
24/03/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,636.0000	1,525.0000	(6.785)	0	0	0
24/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,139.0000	2,019.0000	(5.610)	0	0	0
24/03/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,372.0000	2,248.0000	(5.228)	0	0	0
24/03/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,216.0000	2,094.0000	(5.505)	0	0	0
24/03/2009	£ / R 2009/09/14	15.90	Call	Currency Future	431.0000	441.0000	2.320	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	635.0000	655.0000	3.150	0	0	0
24/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,774.0000	1,659.0000	(6.483)	0	0	0
24/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,503.0000	1,391.0000	(7.452)	0	0	0
24/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,471.0000	1,355.0000	(7.886)	0	0	0
24/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	668.0000	689.0000	3.144	0	0	0
24/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	736.0000	752.0000	2.174	0	0	0
24/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,471.0000	1,355.0000	(7.886)	0	0	0
24/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	455.0000	466.0000	2.418	0	0	0
24/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,990.0000	1,871.0000	(5.980)	0	0	0
24/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,216.0000	2,094.0000	(5.505)	0	0	0
24/03/2009	£ / R	2009/09/14	15.25	Call	Currency Future	604.0000	622.0000	2.980	0	0	0
24/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	409.0000	418.0000	2.200	0	0	0
24/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	809.0000	829.0000	2.472	0	0	0
24/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,293.0000	2,171.0000	(5.321)	0	0	0
24/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	560.0000	576.0000	2.857	0	0	0
24/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	518.0000	532.0000	2.703	0	0	0
24/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,293.0000	1,182.0000	(8.585)	0	0	0
24/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,139.0000	2,019.0000	(5.610)	0	0	0
24/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	431.0000	441.0000	2.320	0	0	0
24/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,602.0000	1,492.0000	(6.866)	0	0	0
24/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,953.0000	1,835.0000	(6.042)	0	0	0
24/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	651.0000	672.0000	3.226	0	0	0
24/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	574.0000	591.0000	2.962	0	0	0
24/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,157.0000	1,051.0000	(9.162)	0	0	0
24/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,809.0000	1,694.0000	(6.357)	0	0	0
24/03/2009	£ / R	2009/09/14	13.85	Call	Currency Future	0.0000	1,115.0000	100.000	0	0	0
24/03/2009	£ / R	2009/09/14	13.85	Put	Currency Future	0.0000	718.0000	100.000	0	0	0
24/03/2009	£ / R	2009/09/14	13.75	Put	Currency Future	0.0000	672.0000	100.000	0	0	0
24/03/2009	£ / R	2009/09/14	13.75	Call	Currency Future	0.0000	1,169.0000	100.000	0	0	0
24/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	0.0000	834.0000	100.000	0	0	0
24/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	0.0000	1,031.0000	100.000	0	0	0
24/03/2009	£ / R	2009/12/14			Currency Future	14.2968	14.4251	0.897	0.0000	0.0000	5
24/03/2009	£ / R	2009/12/14	14.20	Call	Currency Future	1,283.0000	1,332.0000	3.819	0	0	0
24/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,127.0000	1,045.0000	(7.276)	0	0	0
24/03/2009	£ / R	2009/12/14	14.50	Call	Currency Future	1,171.0000	1,216.0000	3.843	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,810.0000	1,726.0000	(4.641)	0	0	0
24/03/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,342.0000	1,259.0000	(6.185)	0	0	0
24/03/2009	£ / R	2009/12/14	13.90	Put	Currency Future	1,008.0000	942.0000	(6.548)	0	0	0
24/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,324.0000	1,370.0000	3.474	0	0	0
24/03/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,156.0000	1,076.0000	(6.920)	0	0	0
24/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,097.0000	1,014.0000	(7.566)	0	0	0
24/03/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,310.0000	1,228.0000	(6.260)	0	0	0
24/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,344.0000	1,389.0000	3.348	0	0	0
24/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,324.0000	1,370.0000	3.474	0	0	0
24/03/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,186.0000	1,107.0000	(6.661)	0	0	0
24/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,127.0000	1,045.0000	(7.276)	0	0	0
24/03/2009	£ / R	2009/12/14	14.40	Call	Currency Future	1,207.0000	1,254.0000	3.894	0	0	0
24/03/2009	£ / R	2009/12/14	14.25	Call	Currency Future	1,264.0000	1,313.0000	3.877	0	0	0
24/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,440.0000	1,354.0000	(5.972)	0	0	0
24/03/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,714.0000	1,621.0000	(5.426)	0	0	0
24/03/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,375.0000	1,291.0000	(6.109)	0	0	0
24/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,137.0000	1,179.0000	3.694	0	0	0
24/03/2009	£ / R	2009/12/14	14.45	Call	Currency Future	1,189.0000	1,234.0000	3.785	0	0	0
24/03/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,217.0000	1,138.0000	(6.491)	0	0	0
24/03/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,507.0000	1,419.0000	(5.839)	0	0	0
24/03/2009	£ / R	2009/12/14	14.15	Call	Currency Future	1,303.0000	1,351.0000	3.684	0	0	0
24/03/2009	£ / R	2009/12/14	14.70	Call	Currency Future	1,104.0000	1,144.0000	3.623	0	0	0
24/03/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,407.0000	1,322.0000	(6.041)	0	0	0
24/03/2009	£ / R	2009/12/14	14.80	Call	Currency Future	1,072.0000	1,110.0000	3.545	0	0	0
24/03/2009	£ / R	2009/12/14	15.15	Call	Currency Future	956.0000	1,002.0000	4.812	0	0	0
24/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,440.0000	1,354.0000	(5.972)	0	0	0
24/03/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,068.0000	990.0000	(7.303)	0	0	0
24/03/2009	£ / R	2009/12/14	14.55	Call	Currency Future	1,154.0000	1,197.0000	3.726	0	0	0
24/03/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,541.0000	1,452.0000	(5.775)	0	0	0
24/03/2009	£ / R	2009/12/14	14.00	Call	Currency Future	1,365.0000	1,415.0000	3.663	0	0	0
24/03/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,575.0000	1,485.0000	(5.714)	0	0	0
24/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,473.0000	1,386.0000	(5.906)	0	0	0
24/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,137.0000	1,179.0000	3.694	0	0	0
24/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	1,120.0000	1,161.0000	3.661	0	0	0
24/03/2009	£ / R	2009/12/14	13.90	Call	Currency Future	1,405.0000	1,467.0000	4.413	0	0	0
24/03/2009	£ / R	2009/12/14	14.75	Call	Currency Future	1,088.0000	1,127.0000	3.585	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	£ / R	2009/12/14	15.10	Call	Currency Future	974.0000	1,016.0000	4.312	0	0	0
24/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,110.0000	2,020.0000	(4.265)	0	0	0
24/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	807.0000	846.0000	4.833	0	0	0
24/03/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,778.0000	1,691.0000	(4.893)	0	0	0
24/03/2009	£ / R	2009/12/14	15.00	Call	Currency Future	1,011.0000	1,046.0000	3.462	0	0	0
24/03/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,842.0000	1,758.0000	(4.560)	0	0	0
24/03/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,279.0000	1,198.0000	(6.333)	0	0	0
24/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	939.0000	983.0000	4.686	0	0	0
24/03/2009	£ / R	2009/12/14	14.30	Call	Currency Future	1,245.0000	1,293.0000	3.855	0	0	0
24/03/2009	£ / R	2009/12/14	14.35	Call	Currency Future	1,226.0000	1,273.0000	3.834	0	0	0
24/03/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,248.0000	1,168.0000	(6.410)	0	0	0
24/03/2009	£ / R	2009/12/14	14.90	Call	Currency Future	1,041.0000	1,078.0000	3.554	0	0	0
24/03/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,644.0000	1,553.0000	(5.535)	0	0	0
24/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	1,056.0000	1,094.0000	3.598	0	0	0
24/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,609.0000	1,519.0000	(5.594)	0	0	0
24/03/2009	€ / R	2009/06/12			Currency Future	13.0101	12.9644	(0.351)	13.0400	13.0000	15,985
24/03/2009	€ / R	2009/06/12	12.80	Put	Currency Future	466.0000	462.0000	(0.858)	0	0	0
24/03/2009	€ / R	2009/06/12	12.85	Put	Currency Future	494.0000	491.0000	(0.607)	0	0	0
24/03/2009	€ / R	2009/06/12	15.30	Put	Currency Future	2,359.0000	2,390.0000	1.314	0	0	0
24/03/2009	€ / R	2009/06/12	12.80	Call	Currency Future	676.0000	627.0000	(7.249)	0	0	0
24/03/2009	€ / R	2009/06/12	13.40	Call	Currency Future	455.0000	412.0000	(9.451)	0	0	0
24/03/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,295.0000	1,308.0000	1.004	0	0	0
24/03/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,372.0000	1,386.0000	1.020	0	0	0
24/03/2009	€ / R	2009/06/12	12.60	Put	Currency Future	365.0000	359.0000	(1.644)	0	0	0
24/03/2009	€ / R	2009/06/12	13.40	Put	Currency Future	845.0000	848.0000	0.355	0	0	0
24/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	232.0000	201.0000	(13.362)	0	0	0
24/03/2009	€ / R	2009/06/12	13.95	Call	Currency Future	280.0000	246.0000	(12.143)	0	0	0
24/03/2009	€ / R	2009/06/12	12.40	Call	Currency Future	900.0000	844.0000	(6.222)	0	0	0
24/03/2009	€ / R	2009/06/12	13.35	Call	Currency Future	470.0000	431.0000	(8.298)	0	0	0
24/03/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,372.0000	1,386.0000	1.020	0	0	0
24/03/2009	€ / R	2009/06/12	14.10	Call	Currency Future	243.0000	211.0000	(13.169)	0	0	0
24/03/2009	€ / R	2009/06/12	13.90	Call	Currency Future	294.0000	258.0000	(12.245)	0	0	0
24/03/2009	€ / R	2009/06/12	13.35	Put	Currency Future	810.0000	816.0000	0.741	0	0	0
24/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	554.0000	510.0000	(7.942)	0	0	0
24/03/2009	€ / R	2009/06/12	12.80	Put	Currency Future	466.0000	462.0000	(0.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R	2009/06/12	12.85	Call	Currency Future	655.0000	605.0000	(7.634)	0	0	0
24/03/2009	€ / R	2009/06/12	15.30	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0
24/03/2009	€ / R	2009/06/12	12.85	Put	Currency Future	494.0000	491.0000	(0.607)	0	0	0
24/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	613.0000	614.0000	0.163	0	0	0
24/03/2009	€ / R	2009/06/12	13.10	Put	Currency Future	644.0000	646.0000	0.311	0	0	0
24/03/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,184.0000	1,194.0000	0.845	0	0	0
24/03/2009	€ / R	2009/06/12	12.85	Call	Currency Future	655.0000	605.0000	(7.634)	0	0	0
24/03/2009	€ / R	2009/06/12	14.80	Call	Currency Future	120.0000	99.0000	(17.500)	0	0	0
24/03/2009	€ / R	2009/06/12	13.95	Put	Currency Future	1,220.0000	1,231.0000	0.902	0	0	0
24/03/2009	€ / R	2009/06/12	13.45	Put	Currency Future	877.0000	880.0000	0.342	0	0	0
24/03/2009	€ / R	2009/06/12	12.60	Call	Currency Future	775.0000	723.0000	(6.710)	0	0	0
24/03/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,295.0000	1,308.0000	1.004	0	0	0
24/03/2009	€ / R	2009/06/12	14.00	Call	Currency Future	268.0000	234.0000	(12.687)	0	0	0
24/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	633.0000	585.0000	(7.583)	0	0	0
24/03/2009	€ / R	2009/06/12	13.75	Put	Currency Future	1,076.0000	1,084.0000	0.743	0	0	0
24/03/2009	€ / R	2009/06/12	14.05	Call	Currency Future	255.0000	222.0000	(12.941)	0	0	0
24/03/2009	€ / R	2009/06/12	14.10	Put	Currency Future	1,333.0000	1,347.0000	1.050	0	0	0
24/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	554.0000	510.0000	(7.942)	0	0	0
24/03/2009	€ / R	2009/06/12	12.30	Put	Currency Future	257.0000	247.0000	(3.891)	0	0	0
24/03/2009	€ / R	2009/06/12	14.90	Put	Currency Future	1,997.0000	2,024.0000	1.352	0	0	0
24/03/2009	€ / R	2009/06/12	13.55	Put	Currency Future	941.0000	946.0000	0.531	0	0	0
24/03/2009	€ / R	2009/06/12	13.60	Put	Currency Future	974.0000	979.0000	0.513	0	0	0
24/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	523.0000	521.0000	(0.382)	0	0	0
24/03/2009	€ / R	2009/06/12	12.30	Call	Currency Future	967.0000	911.0000	(5.791)	0	0	0
24/03/2009	€ / R	2009/06/12	14.80	Put	Currency Future	1,910.0000	1,934.0000	1.257	0	0	0
24/03/2009	€ / R	2009/06/12	14.00	Put	Currency Future	1,257.0000	1,269.0000	0.955	0	0	0
24/03/2009	€ / R	2009/06/12	13.60	Call	Currency Future	384.0000	344.0000	(10.417)	0	0	0
24/03/2009	€ / R	2009/06/12	13.75	Call	Currency Future	336.0000	299.0000	(11.012)	0	0	0
24/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	573.0000	528.0000	(7.853)	0	0	0
24/03/2009	€ / R	2009/06/12	14.90	Call	Currency Future	108.0000	88.0000	(18.519)	0	0	0
24/03/2009	€ / R	2009/06/12	13.30	Call	Currency Future	486.0000	445.0000	(8.436)	0	0	0
24/03/2009	€ / R	2009/06/12	12.80	Call	Currency Future	676.0000	627.0000	(7.249)	0	0	0
24/03/2009	€ / R	2009/06/12	12.40	Put	Currency Future	290.0000	280.0000	(3.448)	0	0	0
24/03/2009	€ / R	2009/06/12	14.05	Call	Currency Future	255.0000	222.0000	(12.941)	0	0	0
24/03/2009	€ / R	2009/06/12	13.55	Call	Currency Future	401.0000	360.0000	(10.224)	0	0	0
24/03/2009	€ / R	2009/06/12	13.45	Call	Currency Future	437.0000	394.0000	(9.840)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	644.0000	646.0000	0.311	0	0	0
24/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	389.0000	383.0000	(1.542)	0	0	0
24/03/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,866.0000	1,890.0000	1.286	0	0	0
24/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	613.0000	566.0000	(7.667)	0	0	0
24/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	368.0000	328.0000	(10.870)	0	0	0
24/03/2009	€ / R 2009/06/12	14.85	Call	Currency Future	114.0000	93.0000	(18.421)	0	0	0
24/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	191.0000	163.0000	(14.660)	0	0	0
24/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,008.0000	1,014.0000	0.595	0	0	0
24/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	126.0000	105.0000	(16.667)	0	0	0
24/03/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,531.0000	1,548.0000	1.110	0	0	0
24/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,184.0000	1,194.0000	0.845	0	0	0
24/03/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,696.0000	1,717.0000	1.238	0	0	0
24/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	384.0000	344.0000	(10.417)	0	0	0
24/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	322.0000	285.0000	(11.491)	0	0	0
24/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	257.0000	247.0000	(3.891)	0	0	0
24/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,451.0000	2,484.0000	1.346	0	0	0
24/03/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,147.0000	1,157.0000	0.872	0	0	0
24/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	967.0000	911.0000	(5.791)	0	0	0
24/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
24/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	200.0000	172.0000	(14.000)	0	0	0
24/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,042.0000	1,049.0000	0.672	0	0	0
24/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
24/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	232.0000	201.0000	(13.362)	0	0	0
24/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,112.0000	1,120.0000	0.719	0	0	0
24/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	322.0000	285.0000	(11.491)	0	0	0
24/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	48.0000	37.0000	(22.917)	0	0	0
24/03/2009	€ / R 2009/06/12	13.85	Call	Currency Future	307.0000	271.0000	(11.726)	0	0	0
24/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	368.0000	328.0000	(10.870)	0	0	0
24/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	934.0000	877.0000	(6.103)	0	0	0
24/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,544.0000	2,578.0000	1.336	0	0	0
24/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	776.0000	781.0000	0.644	0	0	0
24/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	352.0000	313.0000	(11.080)	0	0	0
24/03/2009	€ / R 2009/06/12	12.25	Put	Currency Future	242.0000	231.0000	(4.545)	0	0	0
24/03/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,953.0000	1,979.0000	1.331	0	0	0
24/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	974.0000	979.0000	0.513	0	0	0
24/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,112.0000	1,120.0000	0.719	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	352.0000	313.0000	(11.080)	0	0	0
24/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,359.0000	2,390.0000	1.314	0	0	0
24/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	941.0000	946.0000	0.531	0	0	0
24/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	294.0000	258.0000	(12.245)	0	0	0
24/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,002.0000	945.0000	(5.689)	0	0	0
24/03/2009	€ / R 2009/06/12	14.25	Call	Currency Future	211.0000	181.0000	(14.218)	0	0	0
24/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	553.0000	551.0000	(0.362)	0	0	0
24/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,008.0000	1,014.0000	0.595	0	0	0
24/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	273.0000	263.0000	(3.663)	0	0	0
24/03/2009	€ / R 2009/06/12	14.55	Call	Currency Future	156.0000	131.0000	(16.026)	0	0	0
24/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	140.0000	117.0000	(16.429)	0	0	0
24/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,490.0000	1,507.0000	1.141	0	0	0
24/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	69.0000	54.0000	(21.739)	0	0	0
24/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	401.0000	360.0000	(10.224)	0	0	0
24/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,333.0000	1,347.0000	1.050	0	0	0
24/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,612.0000	1,632.0000	1.241	0	0	0
24/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,780.0000	1,803.0000	1.292	0	0	0
24/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,042.0000	1,049.0000	0.672	0	0	0
24/03/2009	€ / R 2009/06/12	12.75	Call	Currency Future	700.0000	649.0000	(7.286)	0	0	0
24/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,450.0000	1,467.0000	1.172	0	0	0
24/03/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,823.0000	1,846.0000	1.262	0	0	0
24/03/2009	€ / R 2009/06/12	15.20	Call	Currency Future	77.0000	62.0000	(19.481)	0	0	0
24/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	172.0000	146.0000	(15.116)	0	0	0
24/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,654.0000	1,674.0000	1.209	0	0	0
24/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	102.0000	83.0000	(18.627)	0	0	0
24/03/2009	€ / R 2009/06/12	14.70	Call	Currency Future	133.0000	111.0000	(16.541)	0	0	0
24/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	108.0000	88.0000	(18.519)	0	0	0
24/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	148.0000	124.0000	(16.216)	0	0	0
24/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	164.0000	138.0000	(15.854)	0	0	0
24/03/2009	€ / R 2009/06/12	15.05	Call	Currency Future	91.0000	74.0000	(18.681)	0	0	0
24/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	633.0000	585.0000	(7.583)	0	0	0
24/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,738.0000	1,760.0000	1.266	0	0	0
24/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	523.0000	521.0000	(0.382)	0	0	0
24/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	148.0000	124.0000	(16.216)	0	0	0
24/03/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,267.0000	2,297.0000	1.323	0	0	0
24/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	120.0000	99.0000	(17.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	776.0000	781.0000	0.644	0	0	0
24/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,411.0000	1,426.0000	1.063	0	0	0
24/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,571.0000	1,590.0000	1.209	0	0	0
24/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	810.0000	816.0000	0.741	0	0	0
24/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,997.0000	2,024.0000	1.352	0	0	0
24/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,490.0000	1,507.0000	1.141	0	0	0
24/03/2009	€ / R 2009/06/12	12.75	Put	Currency Future	440.0000	435.0000	(1.136)	0	0	0
24/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	200.0000	172.0000	(14.000)	0	0	0
24/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	583.0000	582.0000	(0.172)	0	0	0
24/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	221.0000	191.0000	(13.575)	0	0	0
24/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	181.0000	154.0000	(14.917)	0	0	0
24/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	593.0000	547.0000	(7.757)	0	0	0
24/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	243.0000	211.0000	(13.169)	0	0	0
24/03/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,042.0000	2,069.0000	1.322	0	0	0
24/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	845.0000	848.0000	0.355	0	0	0
24/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,910.0000	1,934.0000	1.257	0	0	0
24/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	470.0000	431.0000	(8.298)	0	0	0
24/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	455.0000	412.0000	(9.451)	0	0	0
24/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,086.0000	2,114.0000	1.342	0	0	0
24/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	221.0000	191.0000	(13.575)	0	0	0
24/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	486.0000	445.0000	(8.436)	0	0	0
24/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	934.0000	877.0000	(6.103)	0	0	0
24/03/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,131.0000	2,159.0000	1.314	0	0	0
24/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,738.0000	1,760.0000	1.266	0	0	0
24/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	96.0000	78.0000	(18.750)	0	0	0
24/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	181.0000	154.0000	(14.917)	0	0	0
24/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,411.0000	1,426.0000	1.063	0	0	0
24/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,176.0000	2,205.0000	1.333	0	0	0
24/03/2009	€ / R 2009/06/12	15.10	Call	Currency Future	86.0000	70.0000	(18.605)	0	0	0
24/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,571.0000	1,590.0000	1.209	0	0	0
24/03/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,638.0000	2,673.0000	1.327	0	0	0
24/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	140.0000	130.0000	(7.143)	0	0	0
24/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,072.0000	1,016.0000	(5.224)	0	0	0
24/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	103.0000	94.0000	(8.738)	0	0	0
24/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	186.0000	175.0000	(5.914)	0	0	0
24/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	212.0000	202.0000	(4.717)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,463.0000	1,408.0000	(3.759)	0	0	0
24/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,300.0000	1,244.0000	(4.308)	0	0	0
24/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,146.0000	1,090.0000	(4.887)	0	0	0
24/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	273.0000	263.0000	(3.663)	0	0	0
24/03/2009	€ / R 2009/06/12	12.70	Call	Currency Future	724.0000	673.0000	(7.044)	0	0	0
24/03/2009	€ / R 2009/06/12	12.20	Put	Currency Future	227.0000	216.0000	(4.846)	0	0	0
24/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,109.0000	1,052.0000	(5.140)	0	0	0
24/03/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,037.0000	980.0000	(5.497)	0	0	0
24/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	199.0000	188.0000	(5.528)	0	0	0
24/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	212.0000	202.0000	(4.717)	0	0	0
24/03/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,421.0000	1,367.0000	(3.800)	0	0	0
24/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,072.0000	1,016.0000	(5.224)	0	0	0
24/03/2009	€ / R 2009/06/12	12.45	Put	Currency Future	308.0000	298.0000	(3.247)	0	0	0
24/03/2009	€ / R 2009/06/12	12.45	Call	Currency Future	868.0000	812.0000	(6.452)	0	0	0
24/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	186.0000	175.0000	(5.914)	0	0	0
24/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	806.0000	750.0000	(6.948)	0	0	0
24/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	345.0000	336.0000	(2.609)	0	0	0
24/03/2009	€ / R 2009/06/12	12.50	Call	Currency Future	836.0000	781.0000	(6.579)	0	0	0
24/03/2009	€ / R 2009/06/12	12.50	Put	Currency Future	326.0000	316.0000	(3.067)	0	0	0
24/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	749.0000	697.0000	(6.943)	0	0	0
24/03/2009	€ / R 2009/06/12	11.70	Put	Currency Future	111.0000	102.0000	(8.108)	0	0	0
24/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,146.0000	1,090.0000	(4.887)	0	0	0
24/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	389.0000	383.0000	(1.542)	0	0	0
24/03/2009	€ / R 2009/06/12	12.70	Put	Currency Future	414.0000	408.0000	(1.449)	0	0	0
24/03/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,340.0000	1,284.0000	(4.179)	0	0	0
24/03/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,261.0000	1,205.0000	(4.441)	0	0	0
24/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	806.0000	750.0000	(6.948)	0	0	0
24/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	345.0000	336.0000	(2.609)	0	0	0
24/03/2009	€ / R 2009/06/12	11.95	Put	Currency Future	162.0000	151.0000	(6.790)	0	0	0
24/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,109.0000	1,052.0000	(5.140)	0	0	0
24/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	775.0000	723.0000	(6.710)	0	0	0
24/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	365.0000	359.0000	(1.644)	0	0	0
24/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	199.0000	188.0000	(5.528)	0	0	0
24/03/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,222.0000	1,166.0000	(4.583)	0	0	0
24/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	140.0000	130.0000	(7.143)	0	0	0
24/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,300.0000	1,244.0000	(4.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R	2009/06/12	11.90	Put	Currency Future	150.0000	140.0000	(6.667)	0	0	0
24/03/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,183.0000	1,127.0000	(4.734)	0	0	0
24/03/2009	€ / R	2009/06/12	12.00	Put	Currency Future	173.0000	163.0000	(5.780)	0	0	0
24/03/2009	€ / R	2009/06/12	12.40	Call	Currency Future	900.0000	844.0000	(6.222)	0	0	0
24/03/2009	€ / R	2009/06/12	12.40	Put	Currency Future	290.0000	280.0000	(3.448)	0	0	0
24/03/2009	€ / R	2009/06/12	11.80	Put	Currency Future	130.0000	120.0000	(7.692)	0	0	0
24/03/2009	€ / R	2009/06/12	11.75	Put	Currency Future	120.0000	111.0000	(7.500)	0	0	0
24/03/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,380.0000	1,325.0000	(3.986)	0	0	0
24/03/2009	€ / R	2009/06/12	12.65	Call	Currency Future	749.0000	697.0000	(6.943)	0	0	0
24/03/2009	€ / R	2009/06/12	13.25	Put	Currency Future	742.0000	746.0000	0.539	0	0	0
24/03/2009	€ / R	2009/06/12	13.50	Put	Currency Future	908.0000	912.0000	0.441	0	0	0
24/03/2009	€ / R	2009/06/12	13.50	Call	Currency Future	419.0000	377.0000	(10.024)	0	0	0
24/03/2009	€ / R	2009/06/12	13.25	Call	Currency Future	502.0000	460.0000	(8.367)	0	0	0
24/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	676.0000	678.0000	0.296	0	0	0
24/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	536.0000	493.0000	(8.022)	0	0	0
24/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	676.0000	678.0000	0.296	0	0	0
24/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	536.0000	493.0000	(8.022)	0	0	0
24/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	573.0000	528.0000	(7.853)	0	0	0
24/03/2009	€ / R	2009/06/12	13.20	Put	Currency Future	709.0000	712.0000	0.423	0	0	0
24/03/2009	€ / R	2009/06/12	13.20	Call	Currency Future	519.0000	476.0000	(8.285)	0	0	0
24/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	613.0000	614.0000	0.163	0	0	0
24/03/2009	€ / R	2009/09/14			Currency Future	13.1913	13.1474	(0.333)	0.0000	0.0000	217
24/03/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,033.0000	2,045.0000	0.590	0	0	0
24/03/2009	€ / R	2009/09/14	12.70	Put	Currency Future	620.0000	608.0000	(1.935)	0	0	0
24/03/2009	€ / R	2009/09/14	13.00	Put	Currency Future	783.0000	779.0000	(0.511)	0	0	0
24/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	843.0000	841.0000	(0.237)	0	0	0
24/03/2009	€ / R	2009/09/14	14.85	Call	Currency Future	374.0000	342.0000	(8.556)	0	0	0
24/03/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,112.0000	1,056.0000	(5.036)	0	0	0
24/03/2009	€ / R	2009/09/14	13.15	Put	Currency Future	873.0000	872.0000	(0.115)	0	0	0
24/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	934.0000	888.0000	(4.925)	0	0	0
24/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	723.0000	717.0000	(0.830)	0	0	0
24/03/2009	€ / R	2009/09/14	13.00	Call	Currency Future	975.0000	926.0000	(5.026)	0	0	0
24/03/2009	€ / R	2009/09/14	13.55	Call	Currency Future	773.0000	732.0000	(5.304)	0	0	0
24/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,321.0000	1,323.0000	0.151	0	0	0
24/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,014.0000	965.0000	(4.832)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	915.0000	869.0000	(5.027)	0	0	0
24/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,132.0000	1,135.0000	0.265	0	0	0
24/03/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,057.0000	1,006.0000	(4.825)	0	0	0
24/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	858.0000	814.0000	(5.128)	0	0	0
24/03/2009	€ / R 2009/09/14	14.05	Call	Currency Future	594.0000	554.0000	(6.734)	0	0	0
24/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	663.0000	621.0000	(6.335)	0	0	0
24/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	681.0000	638.0000	(6.314)	0	0	0
24/03/2009	€ / R 2009/09/14	12.80	Put	Currency Future	665.0000	659.0000	(0.902)	0	0	0
24/03/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,453.0000	1,456.0000	0.206	0	0	0
24/03/2009	€ / R 2009/09/14	12.95	Put	Currency Future	753.0000	748.0000	(0.664)	0	0	0
24/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,290.0000	1,291.0000	0.078	0	0	0
24/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	578.0000	538.0000	(6.920)	0	0	0
24/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	858.0000	814.0000	(5.128)	0	0	0
24/03/2009	€ / R 2009/09/14	14.15	Call	Currency Future	562.0000	523.0000	(6.940)	0	0	0
24/03/2009	€ / R 2009/09/14	12.95	Call	Currency Future	994.0000	945.0000	(4.930)	0	0	0
24/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	546.0000	508.0000	(6.960)	0	0	0
24/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,487.0000	1,491.0000	0.269	0	0	0
24/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	966.0000	967.0000	0.104	0	0	0
24/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,521.0000	1,525.0000	0.263	0	0	0
24/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	822.0000	780.0000	(5.109)	0	0	0
24/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,014.0000	965.0000	(4.832)	0	0	0
24/03/2009	€ / R 2009/09/14	13.70	Call	Currency Future	718.0000	675.0000	(5.989)	0	0	0
24/03/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,258.0000	1,259.0000	0.079	0	0	0
24/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	723.0000	717.0000	(0.830)	0	0	0
24/03/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,227.0000	1,227.0000	-	0	0	0
24/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	738.0000	694.0000	(5.962)	0	0	0
24/03/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,590.0000	1,595.0000	0.314	0	0	0
24/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,354.0000	1,356.0000	0.148	0	0	0
24/03/2009	€ / R 2009/09/14	14.25	Call	Currency Future	531.0000	493.0000	(7.156)	0	0	0
24/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	645.0000	603.0000	(6.512)	0	0	0
24/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	813.0000	811.0000	(0.246)	0	0	0
24/03/2009	€ / R 2009/09/14	13.75	Call	Currency Future	699.0000	656.0000	(6.152)	0	0	0
24/03/2009	€ / R 2009/09/14	12.85	Put	Currency Future	694.0000	688.0000	(0.865)	0	0	0
24/03/2009	€ / R 2009/09/14	12.85	Call	Currency Future	1,035.0000	985.0000	(4.831)	0	0	0
24/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,196.0000	1,196.0000	-	0	0	0
24/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	966.0000	967.0000	0.104	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,354.0000	1,356.0000	0.148	0	0	0
24/03/2009	€ / R 2009/09/14	13.05	Call	Currency Future	954.0000	908.0000	(4.822)	0	0	0
24/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,031.0000	1,033.0000	0.194	0	0	0
24/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,166.0000	1,165.0000	(0.086)	0	0	0
24/03/2009	€ / R 2009/09/14	13.95	Call	Currency Future	628.0000	586.0000	(6.688)	0	0	0
24/03/2009	€ / R 2009/09/14	13.60	Call	Currency Future	757.0000	713.0000	(5.812)	0	0	0
24/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	843.0000	841.0000	(0.237)	0	0	0
24/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,386.0000	1,389.0000	0.216	0	0	0
24/03/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,321.0000	1,323.0000	0.151	0	0	0
24/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	663.0000	621.0000	(6.335)	0	0	0
24/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,419.0000	1,423.0000	0.282	0	0	0
24/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	645.0000	603.0000	(6.512)	0	0	0
24/03/2009	€ / R 2009/09/14	14.00	Call	Currency Future	611.0000	570.0000	(6.710)	0	0	0
24/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	934.0000	888.0000	(4.925)	0	0	0
24/03/2009	€ / R 2009/09/14	13.20	Put	Currency Future	904.0000	903.0000	(0.111)	0	0	0
24/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,555.0000	1,560.0000	0.322	0	0	0
24/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,132.0000	1,135.0000	0.265	0	0	0
24/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	773.0000	732.0000	(5.304)	0	0	0
24/03/2009	€ / R 2009/09/14	13.20	Call	Currency Future	895.0000	850.0000	(5.028)	0	0	0
24/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	488.0000	451.0000	(7.582)	0	0	0
24/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,696.0000	1,703.0000	0.413	0	0	0
24/03/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,625.0000	1,631.0000	0.369	0	0	0
24/03/2009	€ / R 2009/09/14	14.50	Call	Currency Future	460.0000	424.0000	(7.826)	0	0	0
24/03/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,098.0000	1,101.0000	0.273	0	0	0
24/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	516.0000	479.0000	(7.171)	0	0	0
24/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	578.0000	538.0000	(6.920)	0	0	0
24/03/2009	€ / R 2009/09/14	13.50	Call	Currency Future	789.0000	748.0000	(5.196)	0	0	0
24/03/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,769.0000	1,777.0000	0.452	0	0	0
24/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,696.0000	1,703.0000	0.413	0	0	0
24/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,487.0000	1,491.0000	0.269	0	0	0
24/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,166.0000	1,165.0000	(0.086)	0	0	0
24/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	488.0000	451.0000	(7.582)	0	0	0
24/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,290.0000	1,291.0000	0.078	0	0	0
24/03/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,625.0000	1,631.0000	0.369	0	0	0
24/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	681.0000	638.0000	(6.314)	0	0	0
24/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	516.0000	479.0000	(7.171)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R	2009/09/14	14.60	Call	Currency Future	434.0000	399.0000	(8.065)	0	0	0
24/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	757.0000	713.0000	(5.812)	0	0	0
24/03/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,843.0000	1,852.0000	0.488	0	0	0
24/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	954.0000	908.0000	(4.822)	0	0	0
24/03/2009	€ / R	2009/09/14	13.05	Put	Currency Future	813.0000	811.0000	(0.246)	0	0	0
24/03/2009	€ / R	2009/09/14	13.15	Put	Currency Future	873.0000	872.0000	(0.115)	0	0	0
24/03/2009	€ / R	2009/09/14	13.15	Call	Currency Future	915.0000	869.0000	(5.027)	0	0	0
24/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,196.0000	1,196.0000	-	0	0	0
24/03/2009	€ / R	2009/09/14	13.65	Call	Currency Future	738.0000	694.0000	(5.962)	0	0	0
24/03/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,064.0000	1,066.0000	0.188	0	0	0
24/03/2009	€ / R	2009/09/14	13.45	Call	Currency Future	805.0000	764.0000	(5.093)	0	0	0
24/03/2009	€ / R	2009/09/14	13.25	Call	Currency Future	876.0000	832.0000	(5.023)	0	0	0
24/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	999.0000	1,000.0000	0.100	0	0	0
24/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	840.0000	797.0000	(5.119)	0	0	0
24/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	840.0000	797.0000	(5.119)	0	0	0
24/03/2009	€ / R	2009/09/14	13.25	Put	Currency Future	935.0000	935.0000	-	0	0	0
24/03/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,031.0000	1,033.0000	0.194	0	0	0
24/03/2009	€ / R	2009/09/14	13.40	Call	Currency Future	822.0000	780.0000	(5.109)	0	0	0
24/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	999.0000	1,000.0000	0.100	0	0	0
24/03/2009	€ / R	2009/12/14			Currency Future	13.3572	13.3072	(0.374)	0.0000	0.0000	0
24/03/2009	€ / R	2009/12/14	12.95	Put	Currency Future	0.0000	876.0000	100.000	0	0	0
24/03/2009	€ / R	2009/12/14	12.95	Call	Currency Future	0.0000	1,233.0000	100.000	0	0	0
24/03/2009	€ / R	2009/12/14	13.75	Call	Currency Future	1,004.0000	944.0000	(5.976)	0	0	0
24/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	632.0000	581.0000	(8.070)	0	0	0
24/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,143.0000	1,083.0000	(5.249)	0	0	0
24/03/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,136.0000	1,126.0000	(0.880)	0	0	0
24/03/2009	€ / R	2009/12/14	13.65	Call	Currency Future	1,037.0000	980.0000	(5.497)	0	0	0
24/03/2009	€ / R	2009/12/14	13.15	Put	Currency Future	1,015.0000	1,001.0000	(1.379)	0	0	0
24/03/2009	€ / R	2009/12/14	13.15	Call	Currency Future	1,222.0000	1,159.0000	(5.155)	0	0	0
24/03/2009	€ / R	2009/12/14	13.05	Put	Currency Future	954.0000	938.0000	(1.677)	0	0	0
24/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,457.0000	1,448.0000	(0.618)	0	0	0
24/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,074.0000	1,063.0000	(1.024)	0	0	0
24/03/2009	€ / R	2009/12/14	13.05	Call	Currency Future	1,261.0000	1,196.0000	(5.155)	0	0	0
24/03/2009	€ / R	2009/12/14	13.75	Put	Currency Future	1,397.0000	1,387.0000	(0.716)	0	0	0
24/03/2009	€ / R	2009/12/14	13.95	Call	Currency Future	926.0000	867.0000	(6.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R 2009/12/14	13.85	Call	Currency Future	964.0000	905.0000	(6.120)	0	0	0
24/03/2009	€ / R 2009/12/14	14.05	Put	Currency Future	1,581.0000	1,574.0000	(0.443)	0	0	0
24/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	888.0000	831.0000	(6.419)	0	0	0
24/03/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,167.0000	1,158.0000	(0.771)	0	0	0
24/03/2009	€ / R 2009/12/14	13.25	Call	Currency Future	1,182.0000	1,121.0000	(5.161)	0	0	0
24/03/2009	€ / R 2009/12/14	13.40	Call	Currency Future	1,124.0000	1,065.0000	(5.249)	0	0	0
24/03/2009	€ / R 2009/12/14	13.80	Call	Currency Future	984.0000	925.0000	(5.996)	0	0	0
24/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,105.0000	1,094.0000	(0.995)	0	0	0
24/03/2009	€ / R 2009/12/14	13.20	Put	Currency Future	1,044.0000	1,033.0000	(1.054)	0	0	0
24/03/2009	€ / R 2009/12/14	14.85	Put	Currency Future	2,124.0000	2,124.0000	-	0	0	0
24/03/2009	€ / R 2009/12/14	13.20	Call	Currency Future	1,201.0000	1,140.0000	(5.079)	0	0	0
24/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,162.0000	1,102.0000	(5.164)	0	0	0
24/03/2009	€ / R 2009/12/14	13.95	Put	Currency Future	1,519.0000	1,510.0000	(0.592)	0	0	0
24/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,427.0000	1,417.0000	(0.701)	0	0	0
24/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,488.0000	1,479.0000	(0.605)	0	0	0
24/03/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,136.0000	1,126.0000	(0.880)	0	0	0
24/03/2009	€ / R 2009/12/14	14.15	Call	Currency Future	852.0000	796.0000	(6.573)	0	0	0
24/03/2009	€ / R 2009/12/14	14.15	Put	Currency Future	1,645.0000	1,638.0000	(0.426)	0	0	0
24/03/2009	€ / R 2009/12/14	13.35	Call	Currency Future	1,143.0000	1,083.0000	(5.249)	0	0	0
24/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	945.0000	886.0000	(6.243)	0	0	0
24/03/2009	€ / R 2009/12/14	14.25	Call	Currency Future	817.0000	762.0000	(6.732)	0	0	0
24/03/2009	€ / R 2009/12/14	14.00	Put	Currency Future	1,550.0000	1,542.0000	(0.516)	0	0	0
24/03/2009	€ / R 2009/12/14	14.00	Call	Currency Future	907.0000	849.0000	(6.395)	0	0	0
24/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,330.0000	1,323.0000	(0.526)	0	0	0
24/03/2009	€ / R 2009/12/14	14.25	Put	Currency Future	1,710.0000	1,704.0000	(0.351)	0	0	0
24/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,330.0000	1,323.0000	(0.526)	0	0	0
24/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	1,037.0000	980.0000	(5.497)	0	0	0
24/03/2009	€ / R 2009/12/14	13.85	Put	Currency Future	1,457.0000	1,448.0000	(0.618)	0	0	0
24/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	1,015.0000	1,001.0000	(1.379)	0	0	0
24/03/2009	€ / R 2009/12/14	13.85	Call	Currency Future	964.0000	905.0000	(6.120)	0	0	0
24/03/2009	€ / R 2009/12/14	13.15	Call	Currency Future	1,222.0000	1,159.0000	(5.155)	0	0	0
24/03/2009	€ / R 2009/12/14	13.10	Call	Currency Future	1,241.0000	1,178.0000	(5.077)	0	0	0
24/03/2009	€ / R 2009/12/14	14.05	Put	Currency Future	1,581.0000	1,574.0000	(0.443)	0	0	0
24/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	945.0000	886.0000	(6.243)	0	0	0
24/03/2009	€ / R 2009/12/14	13.10	Put	Currency Future	984.0000	971.0000	(1.321)	0	0	0
24/03/2009	€ / R 2009/12/14	13.80	Call	Currency Future	984.0000	925.0000	(5.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,105.0000	1,094.0000	(0.995)	0	0	0
24/03/2009	€ / R	2009/12/14	13.80	Put	Currency Future	1,427.0000	1,417.0000	(0.701)	0	0	0
24/03/2009	€ / R	2009/12/14	14.05	Call	Currency Future	888.0000	831.0000	(6.419)	0	0	0
24/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	1,124.0000	1,065.0000	(5.249)	0	0	0
24/03/2009	€ / R	2009/12/14	13.30	Call	Currency Future	1,162.0000	1,102.0000	(5.164)	0	0	0
24/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,167.0000	1,158.0000	(0.771)	0	0	0
24/03/2009	€ / R	2009/12/14	14.10	Put	Currency Future	1,613.0000	1,606.0000	(0.434)	0	0	0
24/03/2009	€ / R	2009/12/14	13.90	Put	Currency Future	1,488.0000	1,479.0000	(0.605)	0	0	0
24/03/2009	€ / R	2009/12/14	14.10	Call	Currency Future	870.0000	813.0000	(6.552)	0	0	0
24/03/2009	€ / R	2009/12/14	13.50	Call	Currency Future	1,088.0000	1,030.0000	(5.331)	0	0	0
24/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	1,054.0000	996.0000	(5.503)	0	0	0
24/03/2009	€ / R	2009/12/14	13.70	Call	Currency Future	1,020.0000	964.0000	(5.490)	0	0	0
24/03/2009	€ / R	2009/12/14	13.70	Put	Currency Future	1,363.0000	1,357.0000	(0.440)	0	0	0
24/03/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,199.0000	1,190.0000	(0.751)	0	0	0
24/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,296.0000	1,289.0000	(0.540)	0	0	0
24/03/2009	€ / R	2009/12/14	13.55	Call	Currency Future	1,071.0000	1,013.0000	(5.415)	0	0	0
24/03/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,263.0000	1,256.0000	(0.554)	0	0	0
24/03/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,263.0000	1,256.0000	(0.554)	0	0	0
24/03/2009	€ / R	2009/12/14	13.45	Call	Currency Future	1,106.0000	1,047.0000	(5.335)	0	0	0
24/03/2009	€ / R	2009/12/14	13.50	Put	Currency Future	1,231.0000	1,223.0000	(0.650)	0	0	0
24/03/2009	€ / R	2009/12/14	13.55	Call	Currency Future	1,071.0000	1,013.0000	(5.415)	0	0	0
24/03/2009	AL13	2009/05/07			Index Future	243.1000	243.0830	(0.007)	0.0000	0.0000	7
24/03/2009	ALBI	2009/05/07			Index Future	294.5500	294.4540	(0.033)	0.0000	0.0000	637
24/03/2009	ALBI	2009/08/06			Index Future	300.4420	300.3510	(0.030)	0.0000	0.0000	0
24/03/2009	ALBI	2009/11/05			Index Future	291.1780	291.1680	(0.003)	0.0000	0.0000	0
24/03/2009	CRD1	2009/05/07			Index Future	125.3960	125.1940	(0.161)	0.0000	0.0000	0
24/03/2009	CRD1	2009/08/06			Index Future	127.9040	127.7010	(0.159)	0.0000	0.0000	2
24/03/2009	CRD1	2009/11/05			Index Future	130.1500	129.9460	(0.157)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	GOVI	2009/05/07			jGovi	296.4210	296.3340	(0.029)	0.0000	0.0000	186
24/03/2009	GOVI	2009/08/06			jGovi	302.3510	302.2675	(0.028)	0.0000	0.0000	6
24/03/2009	GOVI	2009/11/05			jGovi	307.6610	307.5810	(0.026)	0.0000	0.0000	0
24/03/2009	ILBI	2009/05/07			Index Future	342.3040	342.3040	-	0.0000	0.0000	2
24/03/2009	ILBI	2009/08/06			Index Future	350.9840	350.9840	-	0.0000	0.0000	0
24/03/2009	ILBI	2009/11/05			Index Future	337.9820	340.7430	0.817	0.0000	0.0000	0
24/03/2009	J153	2010/08/31			jSwap	7.4990	7.4950	(0.053)	0.0000	0.0000	0
24/03/2009	J157	2015/09/15			jSwap	8.4050	8.3610	(0.523)	0.0000	0.0000	0
24/03/2009	J186	2026/12/21			jSwap	8.0780	8.0290	(0.607)	0.0000	0.0000	0
24/03/2009	J201	2014/12/22			jSwap	8.4630	8.4210	(0.496)	0.0000	0.0000	0
24/03/2009	J203	2017/09/15			jSwap	8.5010	8.4610	(0.471)	0.0000	0.0000	0
24/03/2009	J204	2018/12/21			jSwap	8.5990	8.5610	(0.442)	0.0000	0.0000	0
24/03/2009	J207	2020/01/15			jSwap	8.5430	8.5020	(0.480)	0.0000	0.0000	0
24/03/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
24/03/2009	JFRA	2009/05/07			jFra	7.9640	7.8600	(1.306)	0.0000	0.0000	0
24/03/2009	JFRA	2009/08/06			jFra	6.6530	6.6700	0.256	0.0000	0.0000	0
24/03/2009	JFRA	2009/11/05			jFra	6.5910	6.6080	0.258	0.0000	0.0000	0
24/03/2009	JN02	2009/05/07			jNote	7.2380	7.2370	(0.014)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	JN02	2009/08/06			jNote	7.2500	7.2620	0.166	0.0000	0.0000	0
24/03/2009	JN05	2009/05/07			jNote	8.0800	8.0360	(0.545)	0.0000	0.0000	0
24/03/2009	JN05	2009/08/06			jNote	8.1320	8.0890	(0.529)	0.0000	0.0000	0
24/03/2009	JN10	2009/05/07			jNote	8.3790	8.3350	(0.525)	0.0000	0.0000	0
24/03/2009	JN10	2009/08/06			jNote	8.3900	8.3460	(0.524)	0.0000	0.0000	0
24/03/2009	JROD	2009/03/31			jRod	10.6310	10.6340	0.028	0.0000	0.0000	0
24/03/2009	JROD	2009/04/30			jRod	10.0540	10.0530	(0.010)	0.0000	0.0000	0
24/03/2009	JROD	2009/05/29			jRod	9.5040	9.4840	(0.210)	0.0000	0.0000	0
24/03/2009	JROD	2009/06/30			jRod	9.7160	9.6920	(0.247)	0.0000	0.0000	0
24/03/2009	OTH1	2009/05/07			Index Future	284.4320	284.3040	(0.045)	0.0000	0.0000	0
24/03/2009	OTH1	2009/08/06			Index Future	290.1210	289.9970	(0.043)	0.0000	0.0000	3
24/03/2009	OTH1	2009/11/05			Index Future	295.2160	295.0940	(0.041)	0.0000	0.0000	0
24/03/2009	R153	2009/05/07			Bond Future	6.2920	6.2980	0.095	0.0000	0.0000	3,022
24/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,769.0000	3,761.0000	(0.212)	0	0	0
24/03/2009	R153	2009/08/06			Bond Future	5.6780	5.6840	0.106	0.0000	0.0000	0
24/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,457.0000	4,451.0000	(0.135)	0	0	0
24/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
24/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
24/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,209.0000	4,203.0000	(0.143)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
24/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	65.0000	65.0000	-	0	0	0
24/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,286.0000	1,286.0000	-	0	0	0
24/03/2009	R157	2009/05/07			Bond Future	7.7970	7.7980	0.013	0.0000	0.0000	10,191
24/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,250.0000	4,232.0000	(0.424)	0	0	0
24/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,031.0000	1,008.0000	(2.231)	0	0	386
24/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	234.0000	223.0000	(4.701)	0	0	0
24/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	351.0000	338.0000	(3.704)	0	0	0
24/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,038.0000	8,033.0000	(0.062)	0	0	0
24/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,077.0000	7,059.0000	(0.254)	0	0	0
24/03/2009	R157	2009/08/06			Bond Future	7.7710	7.7720	0.013	0.0000	0.0000	5,000
24/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,215.0000	9,199.0000	(0.174)	0	0	0
24/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,282.0000	1,272.0000	(0.780)	0	0	0
24/03/2009	R157	2009/11/05			Bond Future	7.8500	7.8500	-	0.0000	0.0000	0
24/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,143.0000	4,132.0000	(0.266)	0	0	0
24/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,038.0000	6,027.0000	(0.182)	0	0	0
24/03/2009	R157	2010/02/04			Bond Future	7.9350	7.9350	-	0.0000	0.0000	0
24/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,566.0000	5,557.0000	(0.162)	0	0	0
24/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,520.0000	6,510.0000	(0.153)	0	0	0
24/03/2009	R186	2009/05/07			Bond Future	8.3470	8.3580	0.132	0.0000	0.0000	12,905
24/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	138.0000	126.0000	(8.696)	0	0	97
24/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,577.0000	6,600.0000	0.350	0	0	0
24/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	8,448.0000	8,322.0000	(1.491)	0	0	0
24/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,894.0000	1,883.0000	(0.581)	0	0	0
24/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,048.0000	22,151.0000	0.467	0	0	0
24/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	2,860.0000	2,768.0000	(3.217)	0	0	2,500
24/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	814.0000	769.0000	(5.528)	0	0	4,930
24/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	13,171.0000	13,241.0000	0.531	0	0	0
24/03/2009	R186	2009/08/06			Bond Future	8.3440	8.3540	0.120	0.0000	0.0000	2,500
24/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,750.0000	13,789.0000	0.284	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,478.0000	4,413.0000	(1.452)	0	0	35
24/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,243.0000	5,250.0000	0.134	0	0	0
24/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	11,781.0000	11,684.0000	(0.823)	0	0	0
24/03/2009	R186	2009/11/05			Bond Future	8.3890	8.4000	0.131	0.0000	0.0000	0
24/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,170.0000	16,216.0000	0.284	0	0	0
24/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	6,512.0000	6,445.0000	(1.029)	0	0	5,000
24/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,666.0000	7,685.0000	0.248	0	0	5,000
24/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	13,693.0000	13,599.0000	(0.686)	0	0	0
24/03/2009	R186	2010/02/04			Bond Future	8.4350	8.4460	0.130	0.0000	0.0000	0
24/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	12,055.0000	11,976.0000	(0.655)	0	0	0
24/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,948.0000	13,980.0000	0.229	0	0	0
24/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
24/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	504.0000	497.0000	(1.389)	0	0	0
24/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	971.0000	963.0000	(0.824)	0	0	0
24/03/2009	R201	2009/05/07			Bond Future	7.8410	7.8310	(0.128)	0.0000	0.0000	2
24/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,387.0000	6,422.0000	0.548	0	0	0
24/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	172.0000	160.0000	(6.977)	0	0	0
24/03/2009	R201	2009/08/06			Bond Future	7.8040	7.7930	(0.141)	0.0000	0.0000	0
24/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,003.0000	985.0000	(1.795)	0	0	0
24/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,161.0000	7,191.0000	0.419	0	0	0
24/03/2009	R201	2009/11/05			Bond Future	7.8670	7.8560	(0.140)	0.0000	0.0000	0
24/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,812.0000	4,778.0000	(0.707)	0	0	0
24/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,242.0000	3,255.0000	0.401	0	0	0
24/03/2009	R201	2010/02/04			Bond Future	7.9350	7.9220	(0.164)	0.0000	0.0000	0
24/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,921.0000	3,938.0000	0.434	0	0	0
24/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,701.0000	5,666.0000	(0.614)	0	0	0
24/03/2009	R203	2009/05/07			Bond Future	8.2780	8.2790	0.012	0.0000	0.0000	0
24/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,105.0000	5,078.0000	(0.529)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	935.0000	914.0000	(2.246)	0	0	0
24/03/2009	R203	2009/08/06			Bond Future	8.2670	8.2670	-	0.0000	0.0000	0
24/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,233.0000	2,219.0000	(0.627)	0	0	0
24/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,746.0000	7,731.0000	(0.194)	0	0	0
24/03/2009	R203	2009/11/05			Bond Future	8.3340	8.3340	-	0.0000	0.0000	0
24/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,479.0000	8,467.0000	(0.142)	0	0	0
24/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,612.0000	3,601.0000	(0.305)	0	0	0
24/03/2009	R203	2010/02/04			Bond Future	8.4050	8.4050	-	0.0000	0.0000	0
24/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,378.0000	6,368.0000	(0.157)	0	0	0
24/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,515.0000	7,504.0000	(0.146)	0	0	0
24/03/2009	R204	2009/05/07			Bond Future	8.3020	8.3030	0.012	0.0000	0.0000	305
24/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	4,927.0000	4,906.0000	(0.426)	0	0	0
24/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,281.0000	1,253.0000	(2.186)	0	0	750
24/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,354.0000	4,322.0000	(0.735)	0	0	0
24/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,519.0000	1,494.0000	(1.646)	0	0	750
24/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,061.0000	1,039.0000	(2.074)	0	0	0
24/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,433.0000	5,403.0000	(0.552)	0	0	0
24/03/2009	R204	2009/08/06			Bond Future	8.2960	8.2960	-	0.0000	0.0000	0
24/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,501.0000	2,485.0000	(0.640)	0	0	0
24/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,318.0000	8,302.0000	(0.192)	0	0	0
24/03/2009	R204	2009/11/05			Bond Future	8.3560	8.3550	(0.012)	0.0000	0.0000	0
24/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,937.0000	3,926.0000	(0.279)	0	0	0
24/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,436.0000	9,420.0000	(0.170)	0	0	0
24/03/2009	R204	2010/02/04			Bond Future	8.4170	8.4170	-	0.0000	0.0000	0
24/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,344.0000	8,332.0000	(0.144)	0	0	0
24/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,018.0000	7,006.0000	(0.171)	0	0	0
24/03/2009	R206	2009/05/07			Bond Future	7.7550	7.7660	0.142	7.8200	7.8200	2,834
24/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	194.0000	191.0000	(1.546)	0	0	0

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24/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,837.0000	4,791.0000	(0.951)	0	0	0
24/03/2009	R206	2009/08/06			Bond Future	7.7080	7.7200	0.156	0.0000	0.0000	0
24/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,208.0000	6,166.0000	(0.677)	0	0	0
24/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	736.0000	738.0000	0.272	0	0	0
24/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,152.0000	4,172.0000	0.482	0	0	0
24/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,510.0000	1,485.0000	(1.656)	0	0	300
24/03/2009	R206	2009/11/05			Bond Future	7.7720	7.7830	0.142	0.0000	0.0000	0
24/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,715.0000	3,729.0000	0.377	0	0	0
24/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,760.0000	2,735.0000	(0.906)	0	0	0
24/03/2009	R206	2010/02/04			Bond Future	7.8410	7.8530	0.153	0.0000	0.0000	0
24/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,396.0000	4,411.0000	0.341	0	0	0
24/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,261.0000	3,237.0000	(0.736)	0	0	0
24/03/2009	R207	2009/05/07			Bond Future	8.3150	8.3250	0.120	0.0000	0.0000	0
24/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,525.0000	5,449.0000	(1.376)	0	0	0
24/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,116.0000	1,107.0000	(0.806)	0	0	0
24/03/2009	R207	2009/08/06			Bond Future	8.3100	8.3210	0.132	0.0000	0.0000	0
24/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,647.0000	2,652.0000	0.189	0	0	0
24/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,549.0000	8,482.0000	(0.784)	0	0	0
24/03/2009	R207	2009/11/05			Bond Future	8.3640	8.3740	0.120	0.0000	0.0000	0
24/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,080.0000	4,041.0000	(0.956)	0	0	0
24/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,858.0000	9,884.0000	0.264	0	0	0
24/03/2009	R207	2010/02/04			Bond Future	8.4190	8.4300	0.131	0.0000	0.0000	0
24/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,493.0000	8,514.0000	0.247	0	0	0
24/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,420.0000	7,371.0000	(0.660)	0	0	0
24/03/2009	R208	2009/05/07			Bond Future	8.3490	8.3670	0.216	0.0000	0.0000	0
24/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,729.0000	1,741.0000	0.694	0	0	0
24/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,419.0000	4,308.0000	(2.512)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	R208	2009/08/06			Bond Future	8.3620	8.3830	0.251	0.0000	0.0000	0
24/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,825.0000	2,851.0000	0.920	0	0	0
24/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,570.0000	8,454.0000	(1.354)	0	0	0
24/03/2009	R208	2009/11/05			Bond Future	8.4220	8.4450	0.273	0.0000	0.0000	0
24/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,366.0000	9,439.0000	0.779	0	0	0
24/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,747.0000	4,667.0000	(1.685)	0	0	0
24/03/2009	R208	2010/02/04			Bond Future	8.5100	8.5330	0.270	0.0000	0.0000	0
24/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,270.0000	8,176.0000	(1.137)	0	0	0
24/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,335.0000	8,390.0000	0.660	0	0	0
24/03/2009	R209	2009/05/07			Bond Future	8.1380	8.1480	0.123	0.0000	0.0000	5,493
24/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,359.0000	8,257.0000	(1.220)	0	0	0
24/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,151.0000	1,139.0000	(1.043)	0	0	0
24/03/2009	R209	2009/08/06			Bond Future	8.1300	8.1400	0.123	0.0000	0.0000	0
24/03/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,181.0000	7,201.0000	0.279	0	0	0
24/03/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,993.0000	5,923.0000	(1.168)	0	0	2,000
24/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,159.0000	4,167.0000	0.192	0	0	0
24/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	9,457.0000	9,374.0000	(0.878)	0	0	0
24/03/2009	R209	2009/11/05			Bond Future	8.1600	8.1700	0.123	0.0000	0.0000	0
24/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3,822.0000	3,827.0000	0.131	0	0	2,500
24/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	5,471.0000	5,417.0000	(0.987)	0	0	0
24/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	16,240.0000	16,155.0000	(0.523)	0	0	0
24/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,356.0000	14,391.0000	0.244	0	0	0
24/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	4,670.0000	4,620.0000	(1.071)	0	0	5,000
24/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,271.0000	16,311.0000	0.246	0	0	0
24/03/2009	R209	2010/02/04			Bond Future	8.1900	8.2010	0.134	0.0000	0.0000	0
24/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,237.0000	5,246.0000	0.172	0	0	0
24/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	19,032.0000	18,943.0000	(0.468)	0	0	0
24/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,958.0000	14,992.0000	0.227	0	0	0
24/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,410.0000	8,346.0000	(0.761)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	TRT1	2009/05/07			Index Future	292.6410	292.5500	(0.031)	0.0000	0.0000	0
24/03/2009	TRT1	2009/08/06			Index Future	298.4950	298.4080	(0.029)	0.0000	0.0000	100
24/03/2009	TRT1	2009/11/05			Index Future	303.7370	303.6530	(0.028)	0.0000	0.0000	0
24/03/2009	ZAAD	2009/06/12			Currency Future	6.6770	6.6624	(0.219)	6.7100	6.7100	8,904
24/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	949.0000	955.0000	0.632	0	0	0
24/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	234.0000	223.0000	(4.701)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	266.0000	255.0000	(4.135)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	249.0000	238.0000	(4.418)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	442.0000	447.0000	1.131	0	0	0
24/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	398.0000	385.0000	(3.266)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	182.0000	173.0000	(4.945)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	407.0000	411.0000	0.983	0	0	0
24/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	284.0000	273.0000	(3.873)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	372.0000	376.0000	1.075	0	0	0
24/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	171.0000	173.0000	1.170	0	0	0
24/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	595.0000	596.0000	0.168	0	0	0
24/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	194.0000	197.0000	1.546	0	0	0
24/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	555.0000	561.0000	1.081	0	0	0
24/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	248.0000	250.0000	0.806	0	0	0
24/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	307.0000	310.0000	0.977	0	0	0
24/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	220.0000	222.0000	0.909	0	0	0
24/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	631.0000	633.0000	0.317	0	0	0
24/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	479.0000	484.0000	1.044	0	0	0
24/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	172.0000	159.0000	(7.558)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	325.0000	312.0000	(4.000)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	347.0000	334.0000	(3.746)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	206.0000	196.0000	(4.854)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	371.0000	359.0000	(3.235)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	277.0000	280.0000	1.083	0	0	0
24/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	479.0000	484.0000	1.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	219.0000	209.0000	(4.566)	0	0	0
24/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,638.0000	1,650.0000	0.733	0	0	0
24/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	304.0000	292.0000	(3.947)	0	0	0
24/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,353.0000	1,363.0000	0.739	0	0	0
24/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,542.0000	1,554.0000	0.778	0	0	0
24/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	304.0000	292.0000	(3.947)	0	0	0
24/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	372.0000	376.0000	1.075	0	0	0
24/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	307.0000	310.0000	0.977	0	0	0
24/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,035.0000	1,042.0000	0.676	0	0	0
24/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	219.0000	209.0000	(4.566)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	339.0000	343.0000	1.180	0	0	0
24/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	284.0000	273.0000	(3.873)	0	0	0
24/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	442.0000	447.0000	1.131	0	0	0
24/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	824.0000	829.0000	0.607	0	0	0
24/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	277.0000	280.0000	1.083	0	0	0
24/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	194.0000	184.0000	(5.155)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,260.0000	1,270.0000	0.794	0	0	0
24/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	249.0000	238.0000	(4.418)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	668.0000	670.0000	0.299	0	0	0
24/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	517.0000	522.0000	0.967	0	0	0
24/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	744.0000	748.0000	0.538	0	0	0
24/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,169.0000	1,177.0000	0.684	0	0	0
24/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	182.0000	173.0000	(4.945)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	564.0000	550.0000	(2.482)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	949.0000	955.0000	0.632	0	0	0
24/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	527.0000	513.0000	(2.657)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	642.0000	627.0000	(2.336)	0	0	0
24/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	724.0000	709.0000	(2.072)	0	0	0
24/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,542.0000	1,554.0000	0.778	0	0	0
24/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	65.0000	65.0000	-	0	0	0
24/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	87.0000	87.0000	-	0	0	0
24/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	744.0000	748.0000	0.538	0	0	0
24/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	602.0000	588.0000	(2.326)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
24/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,079.0000	1,087.0000	0.741	0	0	0
24/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
24/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	602.0000	588.0000	(2.326)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,079.0000	1,087.0000	0.741	0	0	0
24/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	491.0000	478.0000	(2.648)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	55.0000	55.0000	-	0	0	0
24/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,447.0000	1,458.0000	0.760	0	0	0
24/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	114.0000	116.0000	1.754	0	0	0
24/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	100.0000	101.0000	1.000	0	0	0
24/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	101.0000	91.0000	(9.901)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	458.0000	445.0000	(2.838)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	907.0000	912.0000	0.551	0	0	0
24/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	491.0000	478.0000	(2.648)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	555.0000	561.0000	1.081	0	0	0
24/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
24/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	131.0000	133.0000	1.527	0	0	0
24/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	234.0000	223.0000	(4.701)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	682.0000	668.0000	(2.053)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	407.0000	411.0000	0.983	0	0	0
24/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	47.0000	47.0000	-	0	0	0
24/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	784.0000	788.0000	0.510	0	0	0
24/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	564.0000	550.0000	(2.482)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	865.0000	870.0000	0.578	0	0	0
24/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	87.0000	87.0000	-	0	0	0
24/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	92.0000	82.0000	(10.870)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,169.0000	1,177.0000	0.684	0	0	0
24/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	150.0000	152.0000	1.333	0	0	0
24/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	132.0000	121.0000	(8.333)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	992.0000	998.0000	0.605	0	0	0
24/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	101.0000	91.0000	(9.901)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,260.0000	1,270.0000	0.794	0	0	0
24/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	824.0000	829.0000	0.607	0	0	0
24/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	705.0000	709.0000	0.567	0	0	0
24/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	631.0000	633.0000	0.317	0	0	0
24/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	171.0000	173.0000	1.170	0	0	0
24/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	398.0000	385.0000	(3.266)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	220.0000	222.0000	0.909	0	0	0
24/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	347.0000	334.0000	(3.746)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	427.0000	414.0000	(3.044)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	145.0000	133.0000	(8.276)	0	0	0
24/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	668.0000	670.0000	0.299	0	0	0
24/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	427.0000	414.0000	(3.044)	0	0	0
24/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	150.0000	152.0000	1.333	0	0	0
24/03/2009	ZAAD	2009/09/14			Currency Future	6.7382	6.7229	(0.227)	0.0000	0.0000	140
24/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	391.0000	393.0000	0.512	0	0	0
24/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	520.0000	506.0000	(2.692)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	499.0000	486.0000	(2.605)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	195.0000	197.0000	1.026	0	0	0
24/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	361.0000	363.0000	0.554	0	0	0
24/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	212.0000	214.0000	0.943	0	0	0
24/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	343.0000	333.0000	(2.915)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	404.0000	393.0000	(2.723)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	331.0000	333.0000	0.604	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	343.0000	333.0000	(2.915)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	229.0000	220.0000	(3.930)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	304.0000	306.0000	0.658	0	0	0
24/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	479.0000	466.0000	(2.714)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	516.0000	520.0000	0.775	0	0	0
24/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	650.0000	637.0000	(2.000)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,016.0000	1,023.0000	0.689	0	0	0
24/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	550.0000	554.0000	0.727	0	0	0
24/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	683.0000	670.0000	(1.903)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	204.0000	196.0000	(3.922)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	763.0000	768.0000	0.655	0	0	0
24/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	692.0000	697.0000	0.723	0	0	0
24/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	254.0000	256.0000	0.787	0	0	0
24/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	483.0000	487.0000	0.828	0	0	0
24/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	655.0000	660.0000	0.763	0	0	0
24/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	256.0000	247.0000	(3.516)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	832.0000	838.0000	0.721	0	0	0
24/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	692.0000	697.0000	0.723	0	0	0
24/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	388.0000	377.0000	(2.835)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	592.0000	579.0000	(2.196)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	483.0000	487.0000	0.828	0	0	0
24/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	479.0000	466.0000	(2.714)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	867.0000	874.0000	0.807	0	0	0
24/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	270.0000	261.0000	(3.333)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	330.0000	320.0000	(3.030)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	550.0000	554.0000	0.727	0	0	0
24/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	278.0000	280.0000	0.719	0	0	0
24/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	452.0000	455.0000	0.664	0	0	0
24/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	391.0000	393.0000	0.512	0	0	0
24/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	940.0000	947.0000	0.745	0	0	0
24/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	542.0000	529.0000	(2.399)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	566.0000	553.0000	(2.297)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	440.0000	428.0000	(2.727)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	655.0000	660.0000	0.763	0	0	0
24/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	904.0000	910.0000	0.664	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	619.0000	606.0000	(2.100)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	388.0000	377.0000	(2.835)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	330.0000	320.0000	(3.030)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	270.0000	261.0000	(3.333)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	797.0000	803.0000	0.753	0	0	0
24/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	422.0000	410.0000	(2.844)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	584.0000	588.0000	0.685	0	0	0
24/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	242.0000	233.0000	(3.719)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	278.0000	280.0000	0.719	0	0	0
24/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	422.0000	410.0000	(2.844)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	459.0000	447.0000	(2.614)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	763.0000	768.0000	0.655	0	0	0
24/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	285.0000	276.0000	(3.158)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	301.0000	291.0000	(3.322)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	317.0000	307.0000	(3.155)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	729.0000	735.0000	0.823	0	0	0
24/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	216.0000	208.0000	(3.704)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	231.0000	233.0000	0.866	0	0	0
24/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	421.0000	424.0000	0.713	0	0	0
24/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	904.0000	910.0000	0.664	0	0	0
24/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	729.0000	735.0000	0.823	0	0	0
24/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	421.0000	424.0000	0.713	0	0	0
24/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	832.0000	838.0000	0.721	0	0	0
24/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	357.0000	347.0000	(2.801)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	520.0000	506.0000	(2.692)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	459.0000	447.0000	(2.614)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	317.0000	307.0000	(3.155)	0	0	0
24/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	978.0000	985.0000	0.716	0	0	0
24/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	619.0000	624.0000	0.808	0	0	0
24/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	331.0000	333.0000	0.604	0	0	0
24/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	242.0000	233.0000	(3.719)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	592.0000	579.0000	(2.196)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	254.0000	256.0000	0.787	0	0	0
24/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	566.0000	553.0000	(2.297)	0	0	0
24/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	584.0000	588.0000	0.685	0	0	0
24/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	372.0000	361.0000	(2.957)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	372.0000	361.0000	(2.957)	0	0	0
24/03/2009	ZAAD	2009/12/14			Currency Future	6.7923	6.7723	(0.294)	0.0000	0.0000	0
24/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	555.0000	541.0000	(2.523)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	501.0000	507.0000	1.198	0	0	0
24/03/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	536.0000	523.0000	(2.425)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	593.0000	579.0000	(2.361)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	594.0000	601.0000	1.178	0	0	0
24/03/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	354.0000	358.0000	1.130	0	0	0
24/03/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	697.0000	680.0000	(2.439)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	470.0000	475.0000	1.064	0	0	0
24/03/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	502.0000	489.0000	(2.590)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	470.0000	475.0000	1.064	0	0	0
24/03/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	902.0000	911.0000	0.998	0	0	0
24/03/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	660.0000	667.0000	1.061	0	0	0
24/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	612.0000	597.0000	(2.451)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	562.0000	568.0000	1.068	0	0	0
24/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	720.0000	704.0000	(2.222)	0	0	0
24/03/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	471.0000	458.0000	(2.760)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	627.0000	633.0000	0.957	0	0	0
24/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	519.0000	506.0000	(2.505)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	410.0000	414.0000	0.976	0	0	0
24/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	627.0000	633.0000	0.957	0	0	0
24/03/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	652.0000	636.0000	(2.454)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	574.0000	560.0000	(2.439)	0	0	0
24/03/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	395.0000	383.0000	(3.038)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	354.0000	358.0000	1.130	0	0	0
24/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	328.0000	332.0000	1.220	0	0	0
24/03/2009	ZAAD	2009/12/14	6.35	Call	Currency Future	750.0000	734.0000	(2.133)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	519.0000	506.0000	(2.505)	0	0	0
24/03/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	837.0000	845.0000	0.956	0	0	0
24/03/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	308.0000	311.0000	0.974	0	0	0
24/03/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	632.0000	616.0000	(2.532)	0	0	0
24/03/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	697.0000	680.0000	(2.439)	0	0	0
24/03/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	764.0000	772.0000	1.047	0	0	0
24/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	442.0000	430.0000	(2.715)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/03/2009	ZAAD 2009/12/14	6.80	Call	Currency Future	555.0000	541.0000	(2.523)	0	0	0
24/03/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	781.0000	764.0000	(2.177)	0	0	0
24/03/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	800.0000	808.0000	1.000	0	0	0
24/03/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	288.0000	292.0000	1.389	0	0	0
24/03/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	729.0000	736.0000	0.960	0	0	0
24/03/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	442.0000	430.0000	(2.715)	0	0	0
24/03/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	429.0000	417.0000	(2.797)	0	0	0
24/03/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	502.0000	489.0000	(2.590)	0	0	0
24/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	660.0000	667.0000	1.061	0	0	0
24/03/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	720.0000	704.0000	(2.222)	0	0	0
24/03/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	800.0000	808.0000	1.000	0	0	0
24/03/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	328.0000	332.0000	1.220	0	0	0
24/03/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	869.0000	877.0000	0.921	0	0	0
24/03/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	381.0000	385.0000	1.050	0	0	0
24/03/2009	ZAAD 2009/12/14	7.25	Call	Currency Future	412.0000	400.0000	(2.913)	0	0	0
24/03/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	456.0000	444.0000	(2.632)	0	0	0
24/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	612.0000	597.0000	(2.451)	0	0	0
24/03/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	694.0000	701.0000	1.009	0	0	0
24/03/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	486.0000	473.0000	(2.675)	0	0	0
24/03/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	440.0000	444.0000	0.909	0	0	0
24/03/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	674.0000	658.0000	(2.374)	0	0	0
24/03/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	531.0000	537.0000	1.130	0	0	0
24/03/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	562.0000	568.0000	1.068	0	0	0

Grand Total: **370,771**