



Derivatives High/Low Report

High/Low for 26/03/2009

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
26/03/2009	\$ / R 2009/06/12			Currency Future	9.5752	9.5694	(0.061)	9.6100	9.5000	156,809
26/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	475.0000	450.0000	(5.263)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,275.0000	1,259.0000	(1.255)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	869.0000	853.0000	(1.841)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,616.0000	1,603.0000	(0.804)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	906.0000	891.0000	(1.656)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	480.0000	461.0000	(3.958)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,065.0000	1,047.0000	(1.690)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	455.0000	430.0000	(5.495)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	543.0000	524.0000	(3.499)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,277.0000	1,265.0000	(0.940)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	418.0000	393.0000	(5.981)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,701.0000	1,689.0000	(0.705)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,190.0000	1,173.0000	(1.429)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	231.0000	208.0000	(9.957)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,106.0000	1,092.0000	(1.266)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	449.0000	431.0000	(4.009)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	215.0000	192.0000	(10.698)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	171.0000	160.0000	(6.433)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,321.0000	1,310.0000	(0.833)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	2,147.0000	2,140.0000	(0.326)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	731.0000	712.0000	(2.599)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	906.0000	891.0000	(1.656)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	291.0000	266.0000	(8.591)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	120.0000	102.0000	(15.000)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	81.0000	73.0000	(9.877)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	157.0000	146.0000	(7.006)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	72.0000	59.0000	(18.056)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	796.0000	779.0000	(2.136)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	314.0000	290.0000	(7.643)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	984.0000	966.0000	(1.829)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	81.0000	73.0000	(9.877)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	644.0000	625.0000	(2.950)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	789.0000	770.0000	(2.408)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	314.0000	290.0000	(7.643)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	945.0000	929.0000	(1.693)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,106.0000	1,092.0000	(1.266)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	865.0000	847.0000	(2.081)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.45	Put	Currency Future	1,106.0000	1,089.0000	(1.537)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	200.0000	178.0000	(11.000)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,232.0000	1,216.0000	(1.299)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	175.0000	153.0000	(12.571)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	120.0000	110.0000	(8.333)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	157.0000	137.0000	(12.739)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	1,366.0000	1,355.0000	(0.805)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	1,457.0000	1,447.0000	(0.686)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	401.0000	376.0000	(6.234)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	1,532.0000	1,517.0000	(0.979)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	369.0000	345.0000	(6.504)	0	0	1
26/03/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	68.0000	55.0000	(19.118)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	144.0000	133.0000	(7.639)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	511.0000	492.0000	(3.718)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,024.0000	1,009.0000	(1.465)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	543.0000	524.0000	(3.499)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	436.0000	411.0000	(5.734)	0	0	1
26/03/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	3,242.0000	3,243.0000	0.031	0	0	0
26/03/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	57.0000	46.0000	(19.298)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,190.0000	1,177.0000	(1.092)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	264.0000	250.0000	(5.303)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	302.0000	278.0000	(7.947)	0	0	2,000
26/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	789.0000	770.0000	(2.408)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,405.0000	1,390.0000	(1.068)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	171.0000	160.0000	(6.433)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	65.0000	58.0000	(10.769)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,318.0000	1,302.0000	(1.214)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	1,065.0000	1,047.0000	(1.690)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,331.0000	2,326.0000	(0.215)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	99.0000	90.0000	(9.091)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,190.0000	1,177.0000	(1.092)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	480.0000	461.0000	(3.958)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	827.0000	808.0000	(2.297)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	193.0000	171.0000	(11.399)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,449.0000	1,434.0000	(1.035)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	585.0000	564.0000	(3.590)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	455.0000	430.0000	(5.495)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	181.0000	159.0000	(12.155)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	984.0000	969.0000	(1.524)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	310.0000	294.0000	(5.161)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	576.0000	557.0000	(3.299)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	17.0000	12.0000	(29.412)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	109.0000	99.0000	(9.174)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	224.0000	211.0000	(5.804)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,064.0000	1,050.0000	(1.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	418.0000	393.0000	(5.981)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	240.0000	217.0000	(9.583)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	187.0000	165.0000	(11.765)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	2,193.0000	2,186.0000	(0.319)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,024.0000	1,009.0000	(1.465)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	640.0000	619.0000	(3.281)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,472.0000	2,468.0000	(0.162)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,574.0000	1,560.0000	(0.889)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	796.0000	779.0000	(2.136)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	699.0000	680.0000	(2.718)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	181.0000	159.0000	(12.155)	0	0	220
26/03/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	944.0000	925.0000	(2.013)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	149.0000	129.0000	(13.423)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	1,550.0000	1,540.0000	(0.645)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	269.0000	245.0000	(8.922)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,745.0000	1,733.0000	(0.688)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	669.0000	649.0000	(2.990)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	984.0000	969.0000	(1.524)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,024.0000	1,006.0000	(1.758)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	1,190.0000	1,173.0000	(1.429)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	89.0000	81.0000	(8.989)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	50.0000	40.0000	(20.000)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	1,024.0000	1,006.0000	(1.758)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,658.0000	1,646.0000	(0.724)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	215.0000	192.0000	(10.698)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	385.0000	360.0000	(6.494)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	157.0000	146.0000	(7.006)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	2,239.0000	2,233.0000	(0.268)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,405.0000	1,390.0000	(1.068)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	259.0000	235.0000	(9.266)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	166.0000	145.0000	(12.651)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	175.0000	153.0000	(12.571)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	679.0000	660.0000	(2.798)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	832.0000	815.0000	(2.043)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	64.0000	52.0000	(18.750)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	279.0000	255.0000	(8.602)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,788.0000	1,777.0000	(0.615)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	419.0000	401.0000	(4.296)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	72.0000	65.0000	(9.722)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	2,055.0000	2,047.0000	(0.389)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,701.0000	1,689.0000	(0.705)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,876.0000	1,866.0000	(0.533)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	355.0000	330.0000	(7.042)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,148.0000	1,134.0000	(1.220)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,425.0000	2,421.0000	(0.165)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	1,148.0000	1,131.0000	(1.481)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	865.0000	847.0000	(2.081)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	205.0000	193.0000	(5.854)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,519.0000	2,516.0000	(0.119)	0	0	0
26/03/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	113.0000	96.0000	(15.044)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,449.0000	1,434.0000	(1.035)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	610.0000	591.0000	(3.115)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	763.0000	745.0000	(2.359)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	223.0000	200.0000	(10.314)	0	0	2,500
26/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	291.0000	266.0000	(8.591)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	362.0000	346.0000	(4.420)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	35.0000	27.0000	(22.857)	0	0	0
26/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	279.0000	255.0000	(8.602)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	475.0000	450.0000	(5.263)	0	0	0
26/03/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	244.0000	230.0000	(5.738)	0	0	0
26/03/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,233.0000	1,221.0000	(0.973)	0	0	0
26/03/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,614.0000	2,611.0000	(0.115)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	827.0000	808.0000	(2.297)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	752.0000	733.0000	(2.527)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	449.0000	431.0000	(4.009)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,490.0000	1,475.0000	(1.007)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	537.0000	515.0000	(4.097)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	188.0000	176.0000	(6.383)	0	0	0
26/03/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	2,709.0000	2,707.0000	(0.074)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	904.0000	886.0000	(1.991)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	341.0000	316.0000	(7.331)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,490.0000	1,475.0000	(1.007)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	107.0000	91.0000	(14.953)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	699.0000	680.0000	(2.718)	0	0	0
26/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,519.0000	2,516.0000	(0.119)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	200.0000	178.0000	(11.000)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	715.0000	696.0000	(2.657)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,362.0000	1,346.0000	(1.175)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	166.0000	145.0000	(12.651)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	224.0000	211.0000	(5.804)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	2,055.0000	2,047.0000	(0.389)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	679.0000	660.0000	(2.798)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	585.0000	564.0000	(3.590)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	2,285.0000	2,279.0000	(0.263)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	302.0000	278.0000	(7.947)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	1,412.0000	1,401.0000	(0.779)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	60.0000	49.0000	(18.333)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	904.0000	886.0000	(1.991)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,658.0000	1,646.0000	(0.724)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,064.0000	1,050.0000	(1.316)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	610.0000	591.0000	(3.115)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	208.0000	185.0000	(11.058)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	362.0000	346.0000	(4.420)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	264.0000	250.0000	(5.303)	0	0	0
26/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	44.0000	35.0000	(20.455)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	385.0000	360.0000	(6.494)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	537.0000	515.0000	(4.097)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	310.0000	294.0000	(5.161)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.90	Call	Currency Future	53.0000	43.0000	(18.868)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,275.0000	1,259.0000	(1.255)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	355.0000	330.0000	(7.042)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,233.0000	1,221.0000	(0.973)	0	0	0
26/03/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	42.0000	33.0000	(21.429)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.20	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,378.0000	2,373.0000	(0.210)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	832.0000	815.0000	(2.043)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	81.0000	67.0000	(17.284)	0	0	0
26/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
26/03/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	2,567.0000	2,563.0000	(0.156)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	640.0000	619.0000	(3.281)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	90.0000	76.0000	(15.556)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,232.0000	1,216.0000	(1.299)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	1,965.0000	1,956.0000	(0.458)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	327.0000	302.0000	(7.645)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	85.0000	71.0000	(16.471)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	2,010.0000	2,002.0000	(0.398)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	259.0000	235.0000	(9.266)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,921.0000	1,911.0000	(0.521)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	76.0000	63.0000	(17.105)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	96.0000	80.0000	(16.667)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	107.0000	91.0000	(14.953)	0	0	0
26/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	984.0000	966.0000	(1.829)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	715.0000	696.0000	(2.657)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	341.0000	316.0000	(7.331)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	644.0000	625.0000	(2.950)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	369.0000	345.0000	(6.504)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	436.0000	411.0000	(5.734)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,832.0000	1,821.0000	(0.600)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	2,101.0000	2,093.0000	(0.381)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	511.0000	492.0000	(3.718)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,921.0000	1,911.0000	(0.521)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	96.0000	80.0000	(16.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,832.0000	1,821.0000	(0.600)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,616.0000	1,603.0000	(0.804)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	101.0000	86.0000	(14.851)	0	0	0
26/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,876.0000	1,866.0000	(0.533)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	390.0000	373.0000	(4.359)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	515.0000	493.0000	(4.272)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	335.0000	319.0000	(4.776)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	561.0000	539.0000	(3.922)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	515.0000	493.0000	(4.272)	0	0	0
26/03/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	0.0000	590.0000	100.000	0	0	0
26/03/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	0.0000	271.0000	100.000	0	0	0
26/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	0.0000	319.0000	100.000	0	0	0
26/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	0.0000	539.0000	100.000	0	0	0
26/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	390.0000	373.0000	(4.359)	0	0	0
26/03/2009	\$ / R	2009/09/14			Currency Future	9.7097	9.7060	(0.038)	9.6900	9.6700	2,153
26/03/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,369.0000	1,348.0000	(1.534)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	605.0000	577.0000	(4.628)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	795.0000	770.0000	(3.145)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	379.0000	354.0000	(6.596)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,028.0000	1,003.0000	(2.432)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	895.0000	871.0000	(2.682)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,092.0000	1,068.0000	(2.198)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,227.0000	1,204.0000	(1.874)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	537.0000	509.0000	(5.214)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	340.0000	315.0000	(7.353)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	502.0000	474.0000	(5.578)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	537.0000	509.0000	(5.214)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,480.0000	1,459.0000	(1.419)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	316.0000	292.0000	(7.595)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	340.0000	315.0000	(7.353)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,556.0000	1,536.0000	(1.285)	0	0	0
26/03/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	1,028.0000	1,003.0000	(2.432)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,833.0000	1,815.0000	(0.982)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,193.0000	1,170.0000	(1.928)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	731.0000	706.0000	(3.420)	0	0	0
26/03/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,349.0000	3,343.0000	(0.179)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	407.0000	381.0000	(6.388)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	690.0000	662.0000	(4.058)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	242.0000	221.0000	(8.678)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,159.0000	1,135.0000	(2.071)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	407.0000	381.0000	(6.388)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,262.0000	1,240.0000	(1.743)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	637.0000	609.0000	(4.396)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	437.0000	410.0000	(6.178)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,298.0000	1,275.0000	(1.772)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	654.0000	626.0000	(4.281)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	422.0000	396.0000	(6.161)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	709.0000	681.0000	(3.949)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,060.0000	1,036.0000	(2.264)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	519.0000	492.0000	(5.202)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	828.0000	803.0000	(3.019)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	469.0000	441.0000	(5.970)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	700.0000	675.0000	(3.571)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	502.0000	474.0000	(5.578)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	485.0000	458.0000	(5.567)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	422.0000	396.0000	(6.161)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	393.0000	367.0000	(6.616)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,298.0000	1,275.0000	(1.772)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,262.0000	1,240.0000	(1.743)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,125.0000	1,102.0000	(2.044)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,333.0000	1,311.0000	(1.650)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	485.0000	458.0000	(5.567)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	996.0000	972.0000	(2.410)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	453.0000	426.0000	(5.960)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,125.0000	1,102.0000	(2.044)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,480.0000	1,459.0000	(1.419)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,406.0000	1,384.0000	(1.565)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	574.0000	546.0000	(4.878)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	556.0000	528.0000	(5.036)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	965.0000	940.0000	(2.591)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	768.0000	742.0000	(3.385)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	366.0000	340.0000	(7.104)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	574.0000	546.0000	(4.878)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	1,092.0000	1,068.0000	(2.198)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	965.0000	940.0000	(2.591)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	353.0000	328.0000	(7.082)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,443.0000	1,422.0000	(1.455)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	621.0000	593.0000	(4.509)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	828.0000	803.0000	(3.019)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	637.0000	609.0000	(4.396)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,443.0000	1,422.0000	(1.455)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	353.0000	328.0000	(7.082)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	393.0000	367.0000	(6.616)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	861.0000	837.0000	(2.787)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	589.0000	561.0000	(4.754)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	930.0000	905.0000	(2.688)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,333.0000	1,311.0000	(1.650)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,159.0000	1,135.0000	(2.071)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	272.0000	249.0000	(8.456)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,712.0000	1,693.0000	(1.110)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	469.0000	441.0000	(5.970)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	282.0000	259.0000	(8.156)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	762.0000	738.0000	(3.150)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,518.0000	1,497.0000	(1.383)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	672.0000	644.0000	(4.167)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	233.0000	212.0000	(9.013)	0	0	0
26/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	328.0000	303.0000	(7.622)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	700.0000	675.0000	(3.571)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	1,752.0000	1,733.0000	(1.084)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	1,873.0000	1,856.0000	(0.908)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,673.0000	1,653.0000	(1.195)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	262.0000	239.0000	(8.779)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	749.0000	722.0000	(3.605)	0	0	0
26/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	282.0000	259.0000	(8.156)	0	0	0
26/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	709.0000	681.0000	(3.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	640.0000	616.0000	(3.750)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	252.0000	230.0000	(8.730)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,633.0000	1,614.0000	(1.164)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	293.0000	270.0000	(7.850)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	1,792.0000	1,774.0000	(1.004)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,673.0000	1,653.0000	(1.195)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	669.0000	645.0000	(3.587)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	672.0000	644.0000	(4.167)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	762.0000	738.0000	(3.150)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	556.0000	528.0000	(5.036)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	996.0000	972.0000	(2.410)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	467.0000	447.0000	(4.283)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,595.0000	1,575.0000	(1.254)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	877.0000	853.0000	(2.737)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	304.0000	281.0000	(7.566)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,518.0000	1,497.0000	(1.383)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	729.0000	701.0000	(3.841)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,712.0000	1,693.0000	(1.110)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	328.0000	303.0000	(7.622)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	272.0000	249.0000	(8.456)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	293.0000	270.0000	(7.850)	0	0	0
26/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,633.0000	1,614.0000	(1.164)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	669.0000	645.0000	(3.587)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	729.0000	701.0000	(3.841)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	609.0000	586.0000	(3.777)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	589.0000	561.0000	(4.754)	0	0	0
26/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	930.0000	905.0000	(2.688)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	579.0000	557.0000	(3.800)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	788.0000	763.0000	(3.173)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.40	Put	Currency Future	520.0000	499.0000	(4.038)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.40	Call	Currency Future	830.0000	805.0000	(3.012)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.10	Put	Currency Future	369.0000	351.0000	(4.878)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	768.0000	742.0000	(3.385)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	549.0000	528.0000	(3.825)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	809.0000	784.0000	(3.090)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	392.0000	374.0000	(4.592)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/09/14	9.10	Call	Currency Future	978.0000	957.0000	(2.147)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	952.0000	930.0000	(2.311)	0	0	0
26/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	609.0000	586.0000	(3.777)	0	0	0
26/03/2009	\$ / R	2009/12/14			Currency Future	9.8280	9.8269	(0.011)	9.8100	9.8100	550
26/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	894.0000	868.0000	(2.908)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	576.0000	547.0000	(5.035)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,239.0000	2,211.0000	(1.251)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	619.0000	590.0000	(4.685)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	467.0000	438.0000	(6.210)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,591.0000	1,563.0000	(1.760)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	654.0000	625.0000	(4.434)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	679.0000	650.0000	(4.271)	0	0	9,530
26/03/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	948.0000	922.0000	(2.743)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	1,476.0000	1,448.0000	(1.897)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,401.0000	1,373.0000	(1.999)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	876.0000	849.0000	(3.082)	0	0	10,115
26/03/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,844.0000	2,817.0000	(0.949)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	372.0000	344.0000	(7.527)	0	0	114
26/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	894.0000	868.0000	(2.908)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,291.0000	1,263.0000	(2.169)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	916.0000	891.0000	(2.729)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	825.0000	797.0000	(3.394)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	666.0000	637.0000	(4.354)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	808.0000	781.0000	(3.342)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	1,909.0000	1,882.0000	(1.414)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,844.0000	2,817.0000	(0.949)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	483.0000	455.0000	(5.797)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,438.0000	1,410.0000	(1.947)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,255.0000	1,227.0000	(2.231)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	747.0000	719.0000	(3.748)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	3,472.0000	3,447.0000	(0.720)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	841.0000	814.0000	(3.210)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,219.0000	1,192.0000	(2.215)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	300.0000	274.0000	(8.667)	0	0	9,530
26/03/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	1,013.0000	987.0000	(2.567)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	2,155.0000	2,128.0000	(1.253)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,080.0000	1,054.0000	(2.407)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	733.0000	704.0000	(3.956)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	630.0000	601.0000	(4.603)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,160.0000	1,142.0000	(1.552)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	913.0000	886.0000	(2.957)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	532.0000	515.0000	(3.195)	0	0	1,000
26/03/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	537.0000	509.0000	(5.214)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	372.0000	344.0000	(7.527)	0	0	10,100
26/03/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	885.0000	859.0000	(2.938)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	566.0000	537.0000	(5.124)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,868.0000	1,841.0000	(1.445)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,788.0000	1,760.0000	(1.566)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	546.0000	518.0000	(5.128)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	1,047.0000	1,020.0000	(2.579)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,552.0000	1,524.0000	(1.804)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,514.0000	1,486.0000	(1.849)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,591.0000	1,563.0000	(1.760)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	556.0000	527.0000	(5.216)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	642.0000	613.0000	(4.517)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	619.0000	590.0000	(4.685)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,828.0000	1,801.0000	(1.477)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	916.0000	891.0000	(2.729)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	719.0000	690.0000	(4.033)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,990.0000	1,963.0000	(1.357)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	383.0000	356.0000	(7.050)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	377.0000	350.0000	(7.162)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	284.0000	275.0000	(3.169)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	692.0000	663.0000	(4.191)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,197.0000	2,169.0000	(1.274)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,512.0000	1,502.0000	(0.661)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,364.0000	1,336.0000	(2.053)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,669.0000	1,641.0000	(1.678)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	389.0000	362.0000	(6.941)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,755.0000	2,729.0000	(0.944)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,711.0000	2,685.0000	(0.959)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	319.0000	292.0000	(8.464)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,690.0000	3,666.0000	(0.650)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,291.0000	3,265.0000	(0.790)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	250.0000	226.0000	(9.600)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	1,149.0000	1,122.0000	(2.350)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	475.0000	446.0000	(6.105)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,091.0000	1,070.0000	(1.925)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	705.0000	676.0000	(4.113)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	532.0000	515.0000	(3.195)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,911.0000	3,889.0000	(0.563)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,327.0000	1,300.0000	(2.035)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,693.0000	1,686.0000	(0.413)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	338.0000	327.0000	(3.254)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,296.0000	1,281.0000	(1.157)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	597.0000	568.0000	(4.858)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,822.0000	3,799.0000	(0.602)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	418.0000	405.0000	(3.110)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,708.0000	1,681.0000	(1.581)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,416.0000	1,404.0000	(0.847)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	215.0000	209.0000	(2.791)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	852.0000	828.0000	(2.817)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	613.0000	593.0000	(3.263)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,336.0000	3,311.0000	(0.749)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,160.0000	1,142.0000	(1.552)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,009.0000	2,004.0000	(0.249)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	239.0000	216.0000	(9.623)	0	0	0
26/03/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	139.0000	136.0000	(2.158)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	131.0000	127.0000	(3.053)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	309.0000	283.0000	(8.414)	0	0	0
26/03/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,407.0000	4,388.0000	(0.431)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	1,967.0000	1,963.0000	(0.203)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	808.0000	781.0000	(3.342)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,547.0000	1,538.0000	(0.582)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,558.0000	3,534.0000	(0.675)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	314.0000	288.0000	(8.280)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,748.0000	1,720.0000	(1.602)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	1,080.0000	1,054.0000	(2.407)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	269.0000	261.0000	(2.974)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	286.0000	261.0000	(8.741)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,307.0000	2,305.0000	(0.087)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,186.0000	1,169.0000	(1.433)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	3,022.0000	2,996.0000	(0.860)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,281.0000	2,254.0000	(1.184)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	777.0000	749.0000	(3.604)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	586.0000	557.0000	(4.949)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	218.0000	196.0000	(10.092)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.45	Put	Currency Future	241.0000	234.0000	(2.905)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	4,045.0000	4,024.0000	(0.519)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	930.0000	905.0000	(2.688)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	4,090.0000	4,069.0000	(0.513)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	377.0000	365.0000	(3.183)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	508.0000	492.0000	(3.150)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,447.0000	1,436.0000	(0.760)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,355.0000	1,341.0000	(1.033)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	319.0000	309.0000	(3.135)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.45	Call	Currency Future	1,619.0000	1,611.0000	(0.494)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,323.0000	2,296.0000	(1.162)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	459.0000	430.0000	(6.318)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,220.0000	2,217.0000	(0.135)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,381.0000	3,356.0000	(0.739)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	429.0000	401.0000	(6.527)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	451.0000	423.0000	(6.208)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	355.0000	328.0000	(7.606)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,113.0000	1,094.0000	(1.707)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,451.0000	2,424.0000	(1.102)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	585.0000	567.0000	(3.077)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	859.0000	832.0000	(3.143)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,977.0000	2,951.0000	(0.873)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	981.0000	955.0000	(2.650)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	443.0000	415.0000	(6.321)	0	0	0
26/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,361.0000	4,342.0000	(0.436)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	585.0000	567.0000	(3.077)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,927.0000	1,922.0000	(0.259)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	149.0000	145.0000	(2.685)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	180.0000	175.0000	(2.778)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	203.0000	197.0000	(2.956)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,479.0000	1,469.0000	(0.676)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,731.0000	1,724.0000	(0.404)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	301.0000	292.0000	(2.990)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,788.0000	1,760.0000	(1.566)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,113.0000	1,094.0000	(1.707)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	518.0000	490.0000	(5.405)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	566.0000	537.0000	(5.124)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,136.0000	1,117.0000	(1.673)	0	0	0
26/03/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	189.0000	169.0000	(10.582)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,990.0000	1,963.0000	(1.357)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	558.0000	540.0000	(3.226)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,808.0000	1,802.0000	(0.332)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	159.0000	155.0000	(2.516)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,731.0000	1,724.0000	(0.404)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	1,887.0000	1,881.0000	(0.318)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,408.0000	2,381.0000	(1.121)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	268.0000	243.0000	(9.328)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	304.0000	278.0000	(8.553)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,426.0000	3,402.0000	(0.701)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	203.0000	197.0000	(2.956)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,888.0000	2,862.0000	(0.900)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,365.0000	2,338.0000	(1.142)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	149.0000	145.0000	(2.685)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	169.0000	165.0000	(2.367)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	1,927.0000	1,922.0000	(0.259)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	1,847.0000	1,841.0000	(0.325)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,050.0000	2,046.0000	(0.195)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	459.0000	430.0000	(6.318)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,220.0000	2,217.0000	(0.135)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,336.0000	3,311.0000	(0.749)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	233.0000	211.0000	(9.442)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	92.0000	91.0000	(1.087)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	122.0000	119.0000	(2.459)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,808.0000	1,802.0000	(0.332)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	485.0000	469.0000	(3.299)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	436.0000	408.0000	(6.422)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,955.0000	3,934.0000	(0.531)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,668.0000	2,641.0000	(1.012)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	357.0000	345.0000	(3.361)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	396.0000	368.0000	(7.071)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	180.0000	175.0000	(2.778)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,213.0000	1,196.0000	(1.401)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,385.0000	1,372.0000	(0.939)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	314.0000	288.0000	(8.280)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	699.0000	677.0000	(3.147)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	350.0000	323.0000	(7.714)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	256.0000	232.0000	(9.375)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	198.0000	178.0000	(10.101)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	397.0000	384.0000	(3.275)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	329.0000	302.0000	(8.207)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	3,778.0000	3,755.0000	(0.609)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,270.0000	4,251.0000	(0.445)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,494.0000	2,467.0000	(1.083)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,799.0000	2,773.0000	(0.929)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	422.0000	394.0000	(6.635)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,201.0000	3,175.0000	(0.812)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	2,177.0000	2,174.0000	(0.138)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,646.0000	3,622.0000	(0.658)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	286.0000	261.0000	(8.741)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,583.0000	1,574.0000	(0.569)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	485.0000	469.0000	(3.299)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	422.0000	394.0000	(6.635)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,213.0000	1,196.0000	(1.401)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,027.0000	1,004.0000	(2.240)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,006.0000	983.0000	(2.286)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,558.0000	3,534.0000	(0.675)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	274.0000	249.0000	(9.124)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,291.0000	3,265.0000	(0.790)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	728.0000	706.0000	(3.022)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	319.0000	292.0000	(8.464)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	792.0000	765.0000	(3.409)	0	0	0
26/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,114.0000	1,088.0000	(2.334)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,486.0000	2,484.0000	(0.080)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,180.0000	4,160.0000	(0.478)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	58.0000	58.0000	-	0	0	0
26/03/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	208.0000	187.0000	(10.096)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,932.0000	2,906.0000	(0.887)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	99.0000	97.0000	(2.020)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	397.0000	384.0000	(3.275)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	949.0000	924.0000	(2.634)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,325.0000	1,311.0000	(1.057)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	360.0000	333.0000	(7.500)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	2,092.0000	2,088.0000	(0.191)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	408.0000	381.0000	(6.618)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,580.0000	2,554.0000	(1.008)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	4,135.0000	4,114.0000	(0.508)	0	0	0
26/03/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	821.0000	797.0000	(2.923)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	509.0000	481.0000	(5.501)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	255.0000	247.0000	(3.137)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	2,031.0000	2,004.0000	(1.329)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,668.0000	2,641.0000	(1.012)	0	0	0
26/03/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	114.0000	112.0000	(1.754)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	415.0000	387.0000	(6.747)	0	0	0
26/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	357.0000	345.0000	(3.361)	0	0	0
26/03/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	244.0000	221.0000	(9.426)	0	0	0
26/03/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,537.0000	2,510.0000	(1.064)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	396.0000	368.0000	(7.071)	0	0	0
26/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	345.0000	318.0000	(7.826)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	1,385.0000	1,372.0000	(0.939)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	1,069.0000	1,048.0000	(1.964)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	213.0000	191.0000	(10.329)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	3,112.0000	3,086.0000	(0.835)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	3,866.0000	3,844.0000	(0.569)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	3,067.0000	3,041.0000	(0.848)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	641.0000	621.0000	(3.120)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,408.0000	2,381.0000	(1.121)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	191.0000	186.0000	(2.618)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	1,769.0000	1,763.0000	(0.339)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,325.0000	1,311.0000	(1.057)	0	0	0
26/03/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	86.0000	84.0000	(2.326)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	4,000.0000	3,979.0000	(0.525)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,355.0000	1,341.0000	(1.033)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	228.0000	206.0000	(9.649)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	377.0000	365.0000	(3.183)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	436.0000	408.0000	(6.422)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	340.0000	313.0000	(7.941)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.25	Put	Currency Future	1,950.0000	1,922.0000	(1.436)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,281.0000	2,254.0000	(1.184)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.25	Call	Currency Future	528.0000	499.0000	(5.492)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	500.0000	472.0000	(5.600)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.45	Put	Currency Future	669.0000	649.0000	(2.990)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	1,656.0000	1,648.0000	(0.483)	0	0	0
26/03/2009	\$ / R	2009/12/14	7.65	Call	Currency Future	2,264.0000	2,261.0000	(0.133)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	3,733.0000	3,711.0000	(0.589)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	261.0000	237.0000	(9.195)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	2,072.0000	2,045.0000	(1.303)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	1,268.0000	1,252.0000	(1.262)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	228.0000	221.0000	(3.070)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	987.0000	963.0000	(2.432)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	777.0000	749.0000	(3.604)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	759.0000	736.0000	(3.030)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	429.0000	401.0000	(6.527)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,149.0000	1,122.0000	(2.350)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	440.0000	425.0000	(3.409)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,451.0000	2,424.0000	(1.102)	0	0	0
26/03/2009	\$ / R	2009/12/14	9.45	Call	Currency Future	1,047.0000	1,026.0000	(2.006)	0	0	0
26/03/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,494.0000	2,467.0000	(1.083)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.05	Put	Currency Future	3,515.0000	3,491.0000	(0.683)	0	0	0
26/03/2009	\$ / R	2009/12/14	13.05	Call	Currency Future	293.0000	268.0000	(8.532)	0	0	0
26/03/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	45.0000	45.0000	-	0	0	0
26/03/2009	\$ / R	2009/12/14	7.25	Call	Currency Future	2,623.0000	2,622.0000	(0.038)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,479.0000	1,469.0000	(0.676)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	301.0000	292.0000	(2.990)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.55	Call	Currency Future	679.0000	650.0000	(4.271)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.65	Put	Currency Future	3,156.0000	3,130.0000	(0.824)	0	0	0
26/03/2009	\$ / R	2009/12/14	12.65	Call	Currency Future	334.0000	307.0000	(8.084)	0	0	0
26/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,401.0000	1,373.0000	(1.999)	0	0	0
26/03/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	41.0000	41.0000	-	0	0	0
26/03/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	1,512.0000	1,502.0000	(0.661)	0	0	0
26/03/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	284.0000	275.0000	(3.169)	0	0	0
26/03/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	2,669.0000	2,668.0000	(0.037)	0	0	0
26/03/2009	\$ / R	2010/03/15			Currency Future	9.9462	9.9464	0.002	0.0000	0.0000	0
26/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,061.0000	1,014.0000	(4.430)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	854.0000	806.0000	(5.621)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	630.0000	584.0000	(7.302)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	991.0000	943.0000	(4.844)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,408.0000	2,362.0000	(1.910)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,195.0000	1,147.0000	(4.017)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	604.0000	559.0000	(7.450)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,472.0000	1,423.0000	(3.329)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	868.0000	820.0000	(5.530)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	677.0000	631.0000	(6.795)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,065.0000	1,017.0000	(4.507)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,655.0000	1,607.0000	(2.900)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,081.0000	2,034.0000	(2.259)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,806.0000	1,759.0000	(2.602)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	801.0000	753.0000	(5.993)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	2,081.0000	2,034.0000	(2.259)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	677.0000	631.0000	(6.795)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	776.0000	729.0000	(6.057)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	660.0000	613.0000	(7.121)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,436.0000	1,388.0000	(3.343)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	753.0000	705.0000	(6.375)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	687.0000	641.0000	(6.696)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	2,001.0000	1,954.0000	(2.349)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	2,154.0000	2,107.0000	(2.182)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,202.0000	2,156.0000	(2.089)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	882.0000	834.0000	(5.442)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	648.0000	602.0000	(7.099)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	621.0000	576.0000	(7.246)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	741.0000	694.0000	(6.343)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,325.0000	2,279.0000	(1.978)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,284.0000	2,238.0000	(2.014)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,845.0000	1,797.0000	(2.602)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,065.0000	1,017.0000	(4.507)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	658.0000	611.0000	(7.143)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,061.0000	1,014.0000	(4.430)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	2,162.0000	2,115.0000	(2.174)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,962.0000	1,915.0000	(2.396)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	2,121.0000	2,075.0000	(2.169)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	708.0000	661.0000	(6.638)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,768.0000	1,720.0000	(2.715)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	698.0000	651.0000	(6.734)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,618.0000	1,570.0000	(2.967)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	1,003.0000	955.0000	(4.786)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	667.0000	621.0000	(6.897)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,099.0000	1,052.0000	(4.277)	0	0	27,539
26/03/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	764.0000	717.0000	(6.152)	0	0	0
26/03/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,876.0000	2,832.0000	(1.530)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	2,041.0000	1,994.0000	(2.303)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,508.0000	1,460.0000	(3.183)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	991.0000	943.0000	(4.844)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,730.0000	1,682.0000	(2.775)	0	0	0
26/03/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	522.0000	479.0000	(8.238)	0	0	27,539
26/03/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,195.0000	1,147.0000	(4.017)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	789.0000	741.0000	(6.084)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	814.0000	766.0000	(5.897)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,243.0000	2,197.0000	(2.051)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	854.0000	806.0000	(5.621)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	897.0000	849.0000	(5.351)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,508.0000	1,460.0000	(3.183)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	1,245.0000	1,201.0000	(3.534)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,121.0000	2,075.0000	(2.169)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,884.0000	1,836.0000	(2.548)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,581.0000	1,533.0000	(3.036)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	460.0000	428.0000	(6.957)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	630.0000	584.0000	(7.302)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	369.0000	331.0000	(10.298)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	799.0000	754.0000	(5.632)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	827.0000	779.0000	(5.804)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	667.0000	621.0000	(6.897)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,284.0000	2,238.0000	(2.014)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,401.0000	1,352.0000	(3.498)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,655.0000	1,607.0000	(2.900)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,623.0000	3,585.0000	(1.049)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	314.0000	280.0000	(10.828)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	730.0000	683.0000	(6.438)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	1,607.0000	1,574.0000	(2.054)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.00	Call	Currency Future	399.0000	360.0000	(9.774)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,692.0000	1,644.0000	(2.837)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	639.0000	593.0000	(7.199)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	424.0000	384.0000	(9.434)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	801.0000	753.0000	(5.993)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	328.0000	302.0000	(7.927)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,923.0000	1,875.0000	(2.496)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	855.0000	809.0000	(5.380)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,328.0000	3,287.0000	(1.232)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.40	Put	Currency Future	3,794.0000	3,758.0000	(0.949)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,201.0000	1,155.0000	(3.830)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	1,043.0000	996.0000	(4.506)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	719.0000	672.0000	(6.537)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	290.0000	257.0000	(11.379)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.00	Put	Currency Future	1,097.0000	1,049.0000	(4.376)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	308.0000	274.0000	(11.039)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	4,012.0000	3,977.0000	(0.872)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	302.0000	268.0000	(11.258)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	327.0000	292.0000	(10.703)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	4,056.0000	4,021.0000	(0.863)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,315.0000	1,273.0000	(3.194)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	718.0000	676.0000	(5.850)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	382.0000	353.0000	(7.592)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	789.0000	741.0000	(6.084)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	942.0000	894.0000	(5.096)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,692.0000	1,644.0000	(2.837)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,296.0000	1,248.0000	(3.704)	0	0	0
26/03/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	267.0000	235.0000	(11.985)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,728.0000	1,699.0000	(1.678)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	4,144.0000	4,110.0000	(0.820)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,925.0000	3,889.0000	(0.917)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,580.0000	3,542.0000	(1.061)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	321.0000	286.0000	(10.903)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	376.0000	338.0000	(10.106)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	440.0000	408.0000	(7.273)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,636.0000	1,604.0000	(1.956)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	745.0000	702.0000	(5.772)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	912.0000	864.0000	(5.263)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,291.0000	1,248.0000	(3.331)	0	0	0
26/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	3,081.0000	3,039.0000	(1.363)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	693.0000	651.0000	(6.061)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,365.0000	1,317.0000	(3.516)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,339.0000	1,298.0000	(3.062)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,665.0000	3,628.0000	(1.010)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	362.0000	324.0000	(10.497)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	481.0000	448.0000	(6.861)	0	0	0
26/03/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	477.0000	435.0000	(8.805)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,544.0000	1,496.0000	(3.109)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,472.0000	1,423.0000	(3.329)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	927.0000	879.0000	(5.178)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	868.0000	820.0000	(5.530)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	840.0000	792.0000	(5.714)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,968.0000	3,933.0000	(0.882)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	547.0000	511.0000	(6.581)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,494.0000	1,457.0000	(2.477)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,534.0000	2,489.0000	(1.776)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,578.0000	1,544.0000	(2.155)	0	0	0
26/03/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,321.0000	4,289.0000	(0.741)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,331.0000	1,282.0000	(3.681)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,450.0000	2,404.0000	(1.878)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	4,232.0000	4,199.0000	(0.780)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	279.0000	246.0000	(11.828)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	1,034.0000	986.0000	(4.642)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,450.0000	2,404.0000	(1.878)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	1,824.0000	1,798.0000	(1.425)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	596.0000	551.0000	(7.550)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,262.0000	1,214.0000	(3.803)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.10	Put	Currency Future	1,162.0000	1,114.0000	(4.131)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	719.0000	672.0000	(6.537)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	1,129.0000	1,081.0000	(4.252)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	958.0000	910.0000	(5.010)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.10	Call	Currency Future	1,008.0000	960.0000	(4.762)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	741.0000	694.0000	(6.343)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,845.0000	1,797.0000	(2.602)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,025.0000	978.0000	(4.585)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	580.0000	535.0000	(7.759)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	942.0000	895.0000	(4.989)	0	0	0
26/03/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	486.0000	444.0000	(8.642)	0	0	0
26/03/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,366.0000	2,321.0000	(1.902)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	1,080.0000	1,033.0000	(4.352)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	912.0000	866.0000	(5.044)	0	0	0
26/03/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	2,068.0000	2,048.0000	(0.967)	0	0	0
26/03/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,751.0000	3,715.0000	(0.960)	0	0	0
26/03/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,138.0000	1,091.0000	(4.130)	0	0	0
26/03/2009	\$ / R 2010/03/15	10.20	Put	Currency Future	1,228.0000	1,180.0000	(3.909)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	776.0000	729.0000	(6.057)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	942.0000	894.0000	(5.096)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,730.0000	1,682.0000	(2.775)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	594.0000	556.0000	(6.397)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	975.0000	927.0000	(4.923)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	613.0000	567.0000	(7.504)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,792.0000	1,765.0000	(1.507)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	347.0000	311.0000	(10.375)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,708.0000	3,671.0000	(0.998)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	345.0000	318.0000	(7.826)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	355.0000	318.0000	(10.423)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	221.0000	201.0000	(9.050)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,923.0000	1,875.0000	(2.496)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,296.0000	1,248.0000	(3.704)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	1,159.0000	1,112.0000	(4.055)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	3,369.0000	3,330.0000	(1.158)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	840.0000	792.0000	(5.714)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	416.0000	376.0000	(9.615)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,544.0000	1,496.0000	(3.109)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	588.0000	543.0000	(7.653)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	1,521.0000	1,486.0000	(2.301)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,492.0000	2,446.0000	(1.846)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	273.0000	241.0000	(11.722)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	4,277.0000	4,244.0000	(0.772)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	3,040.0000	2,998.0000	(1.382)	0	0	0
26/03/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	4,455.0000	4,424.0000	(0.696)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	525.0000	489.0000	(6.857)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	407.0000	368.0000	(9.582)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,118.0000	1,071.0000	(4.204)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	687.0000	641.0000	(6.696)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.40	Call	Currency Future	341.0000	304.0000	(10.850)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,411.0000	3,372.0000	(1.143)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	972.0000	925.0000	(4.835)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	2,031.0000	2,011.0000	(0.985)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	596.0000	551.0000	(7.550)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	235.0000	214.0000	(8.936)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	2,041.0000	1,994.0000	(2.303)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.00	Put	Currency Future	3,453.0000	3,414.0000	(1.129)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,661.0000	2,616.0000	(1.691)	0	0	0
26/03/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	252.0000	221.0000	(12.302)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	3,881.0000	3,845.0000	(0.928)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	363.0000	335.0000	(7.713)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	588.0000	543.0000	(7.653)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	927.0000	879.0000	(5.178)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,331.0000	1,282.0000	(3.681)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,884.0000	1,836.0000	(2.548)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	1,760.0000	1,731.0000	(1.648)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	557.0000	513.0000	(7.899)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	1,440.0000	1,402.0000	(2.639)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,492.0000	2,446.0000	(1.846)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	642.0000	602.0000	(6.231)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	2,576.0000	2,531.0000	(1.747)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	572.0000	527.0000	(7.867)	0	0	0
26/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	730.0000	683.0000	(6.438)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	667.0000	627.0000	(5.997)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	3,838.0000	3,802.0000	(0.938)	0	0	0
26/03/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	334.0000	298.0000	(10.778)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	1,363.0000	1,323.0000	(2.935)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	1,388.0000	1,349.0000	(2.810)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	2,919.0000	2,876.0000	(1.473)	0	0	0
26/03/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	184.0000	166.0000	(9.783)	0	0	0
26/03/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	2,180.0000	2,162.0000	(0.826)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	1,179.0000	1,133.0000	(3.902)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,025.0000	978.0000	(4.585)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	516.0000	472.0000	(8.527)	0	0	0
26/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,129.0000	1,081.0000	(4.252)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	883.0000	837.0000	(5.210)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.00	Put	Currency Future	196.0000	177.0000	(9.694)	0	0	0
26/03/2009	\$ / R	2010/03/15	8.00	Call	Currency Future	2,142.0000	2,124.0000	(0.840)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	972.0000	925.0000	(4.835)	0	0	0
26/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,118.0000	1,071.0000	(4.204)	0	0	0
26/03/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	506.0000	463.0000	(8.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	\$ / R	2010/03/15	12.40	Put	Currency Future	2,959.0000	2,916.0000	(1.453)	0	0	0
26/03/2009	\$ / R	2010/06/14			Currency Future	10.0300	10.0319	0.019	0.0000	0.0000	0
26/03/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	0.0000	1,136.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	0.0000	1,154.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	670.0000	624.0000	(6.866)	0	0	26,596
26/03/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	1,204.0000	1,154.0000	(4.153)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,174.0000	1,122.0000	(4.429)	0	0	0
26/03/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	2,790.0000	2,742.0000	(1.720)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	1,451.0000	1,407.0000	(3.032)	0	0	26,596
26/03/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	821.0000	775.0000	(5.603)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	992.0000	941.0000	(5.141)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	1,281.0000	1,232.0000	(3.825)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	1,051.0000	1,000.0000	(4.853)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	1,242.0000	1,192.0000	(4.026)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	1,112.0000	1,060.0000	(4.676)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	1,322.0000	1,273.0000	(3.707)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,238.0000	1,186.0000	(4.200)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	1,168.0000	1,118.0000	(4.281)	0	0	0
26/03/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	243.0000	221.0000	(9.053)	0	0	0
26/03/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	2,273.0000	2,253.0000	(0.880)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	1,133.0000	1,083.0000	(4.413)	0	0	0
26/03/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	0.0000	581.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,303.0000	1,251.0000	(3.991)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	1,100.0000	1,050.0000	(4.545)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,370.0000	1,318.0000	(3.796)	0	0	0
26/03/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	0.0000	1,100.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	0.0000	1,091.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	0.0000	1,173.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	0.0000	1,030.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	0.0000	1,218.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	0.0000	1,284.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	0.0000	1,066.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	0.0000	1,352.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	0.0000	1,033.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	0.0000	1,212.0000	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
26/03/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	0.0000	1,252.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	3,002.0000	2,956.0000	(1.532)	0	0	0
26/03/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	632.0000	588.0000	(6.962)	0	0	0
26/03/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	0.0000	971.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	0.0000	232.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	0.0000	2,214.0000	100.000	0	0	0
26/03/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	0.0000	2,999.0000	100.000	0	0	0
26/03/2009	£ / R	2009/06/12			Currency Future	14.0150	13.8845	(0.931)	14.0800	13.8500	11,027
26/03/2009	£ / R	2009/06/12	17.80	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,419.0000	2,537.0000	4.878	0	0	0
26/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,649.0000	2,770.0000	4.568	0	0	0
26/03/2009	£ / R	2009/06/12	13.75	Call	Currency Future	721.0000	656.0000	(9.015)	0	0	0
26/03/2009	£ / R	2009/06/12	13.50	Call	Currency Future	857.0000	773.0000	(9.802)	0	0	0
26/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,404.0000	1,503.0000	7.051	0	0	0
26/03/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,801.0000	3,929.0000	3.368	0	0	0
26/03/2009	£ / R	2009/06/12	18.50	Put	Currency Future	4,492.0000	4,621.0000	2.872	0	0	0
26/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,837.0000	2,959.0000	4.300	0	0	0
26/03/2009	£ / R	2009/06/12	13.70	Put	Currency Future	430.0000	493.0000	14.651	0	0	0
26/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	511.0000	580.0000	13.503	0	0	0
26/03/2009	£ / R	2009/06/12	13.60	Call	Currency Future	796.0000	723.0000	(9.171)	0	0	0
26/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	236.0000	207.0000	(12.288)	0	0	0
26/03/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,392.0000	4,522.0000	2.960	0	0	0
26/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	215.0000	188.0000	(12.558)	0	0	0
26/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
26/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	676.0000	614.0000	(9.172)	0	0	0
26/03/2009	£ / R	2009/06/12	13.60	Put	Currency Future	381.0000	439.0000	15.223	0	0	0
26/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,932.0000	2,043.0000	5.745	0	0	0
26/03/2009	£ / R	2009/06/12	18.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
26/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,367.0000	1,464.0000	7.096	0	0	0
26/03/2009	£ / R	2009/06/12	15.95	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
26/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	594.0000	539.0000	(9.259)	0	0	0
26/03/2009	£ / R	2009/06/12	13.50	Put	Currency Future	342.0000	388.0000	13.450	0	0	0
26/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,367.0000	1,464.0000	7.096	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/06/12	18.75	Put	Currency Future	4,740.0000	4,869.0000	2.722	0	0	0
26/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,238.0000	2,354.0000	5.183	0	0	0
26/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
26/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	456.0000	521.0000	14.254	0	0	0
26/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	282.0000	248.0000	(12.057)	0	0	0
26/03/2009	£ / R	2009/06/12	19.00	Put	Currency Future	4,988.0000	5,118.0000	2.606	0	0	0
26/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
26/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,600.0000	1,704.0000	6.500	0	0	0
26/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
26/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	483.0000	551.0000	14.079	0	0	0
26/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,521.0000	1,622.0000	6.640	0	0	0
26/03/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,343.0000	4,472.0000	2.970	0	0	0
26/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,884.0000	3,007.0000	4.265	0	0	0
26/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	282.0000	248.0000	(12.057)	0	0	0
26/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,931.0000	3,054.0000	4.197	0	0	0
26/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	269.0000	237.0000	(11.896)	0	0	0
26/03/2009	£ / R	2009/06/12	18.25	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
26/03/2009	£ / R	2009/06/12	14.10	Put	Currency Future	660.0000	737.0000	11.667	0	0	0
26/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
26/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	187.0000	163.0000	(12.834)	0	0	0
26/03/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,244.0000	4,373.0000	3.040	0	0	0
26/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/03/2009	£ / R	2009/06/12	14.10	Call	Currency Future	575.0000	522.0000	(9.217)	0	0	0
26/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,122.0000	3,246.0000	3.972	0	0	0
26/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	629.0000	704.0000	11.924	0	0	0
26/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	236.0000	207.0000	(12.288)	0	0	0
26/03/2009	£ / R	2009/06/12	18.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
26/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,948.0000	4,076.0000	3.242	0	0	0
26/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
26/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	654.0000	594.0000	(9.174)	0	0	0
26/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	147.0000	127.0000	(13.605)	0	0	0
26/03/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,789.0000	4,919.0000	2.715	0	0	0
26/03/2009	£ / R	2009/06/12	18.05	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,805.0000	1,913.0000	5.983	0	0	0
26/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	539.0000	610.0000	13.173	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	968.0000	1,059.0000	9.401	0	0	0
26/03/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,149.0000	1,239.0000	7.833	0	0	0
26/03/2009	£ / R 2009/06/12	18.80	Call	Currency Future	4.0000	4.0000	-	0	0	0
26/03/2009	£ / R 2009/06/12	18.05	Put	Currency Future	4,047.0000	4,175.0000	3.163	0	0	0
26/03/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,026.0000	3,150.0000	4.098	0	0	0
26/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	475.0000	432.0000	(9.053)	0	0	0
26/03/2009	£ / R 2009/06/12	14.55	Call	Currency Future	433.0000	394.0000	(9.007)	0	0	0
26/03/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,521.0000	1,622.0000	6.640	0	0	0
26/03/2009	£ / R 2009/06/12	19.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/03/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,145.0000	4,274.0000	3.112	0	0	0
26/03/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,931.0000	3,054.0000	4.197	0	0	0
26/03/2009	£ / R 2009/06/12	14.40	Put	Currency Future	860.0000	947.0000	10.116	0	0	0
26/03/2009	£ / R 2009/06/12	14.80	Call	Currency Future	364.0000	323.0000	(11.264)	0	0	0
26/03/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,138.0000	5,268.0000	2.530	0	0	0
26/03/2009	£ / R 2009/06/12	17.95	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/03/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,374.0000	2,491.0000	4.928	0	0	0
26/03/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,681.0000	1,786.0000	6.246	0	0	0
26/03/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,508.0000	3,635.0000	3.620	0	0	0
26/03/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,948.0000	4,076.0000	3.242	0	0	0
26/03/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,743.0000	2,864.0000	4.411	0	0	0
26/03/2009	£ / R 2009/06/12	13.70	Call	Currency Future	745.0000	678.0000	(8.993)	0	0	0
26/03/2009	£ / R 2009/06/12	15.50	Call	Currency Future	196.0000	171.0000	(12.755)	0	0	0
26/03/2009	£ / R 2009/06/12	19.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/03/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,145.0000	4,274.0000	3.112	0	0	0
26/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	335.0000	296.0000	(11.642)	0	0	0
26/03/2009	£ / R 2009/06/12	16.90	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
26/03/2009	£ / R 2009/06/12	13.80	Call	Currency Future	698.0000	635.0000	(9.026)	0	0	0
26/03/2009	£ / R 2009/06/12	15.40	Call	Currency Future	215.0000	188.0000	(12.558)	0	0	0
26/03/2009	£ / R 2009/06/12	17.50	Call	Currency Future	23.0000	19.0000	(17.391)	0	0	0
26/03/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,850.0000	3,978.0000	3.325	0	0	0
26/03/2009	£ / R 2009/06/12	17.00	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
26/03/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,722.0000	1,828.0000	6.156	0	0	0
26/03/2009	£ / R 2009/06/12	16.25	Call	Currency Future	93.0000	80.0000	(13.978)	0	0	0
26/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,696.0000	2,817.0000	4.488	0	0	0
26/03/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,220.0000	1,312.0000	7.541	0	0	0
26/03/2009	£ / R 2009/06/12	16.30	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,600.0000	1,704.0000	6.500	0	0	0
26/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
26/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	49.0000	41.0000	(16.327)	0	0	0
26/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
26/03/2009	£ / R	2009/06/12	13.95	Call	Currency Future	634.0000	575.0000	(9.306)	0	0	0
26/03/2009	£ / R	2009/06/12	17.25	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
26/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,889.0000	1,999.0000	5.823	0	0	0
26/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
26/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	407.0000	367.0000	(9.828)	0	0	0
26/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
26/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	569.0000	641.0000	12.654	0	0	0
26/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,018.0000	2,131.0000	5.600	0	0	0
26/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,465.0000	2,584.0000	4.828	0	0	0
26/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	68.0000	58.0000	(14.706)	0	0	0
26/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	133.0000	115.0000	(13.534)	0	0	0
26/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	147.0000	127.0000	(13.605)	0	0	0
26/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
26/03/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,603.0000	2,723.0000	4.610	0	0	0
26/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,042.0000	1,132.0000	8.637	0	0	0
26/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,018.0000	2,131.0000	5.600	0	0	0
26/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	483.0000	551.0000	14.079	0	0	0
26/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,932.0000	2,043.0000	5.745	0	0	0
26/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,649.0000	2,770.0000	4.568	0	0	0
26/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,106.0000	2,219.0000	5.366	0	0	0
26/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	698.0000	635.0000	(9.026)	0	0	0
26/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,899.0000	4,027.0000	3.283	0	0	0
26/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
26/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
26/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,884.0000	3,007.0000	4.265	0	0	0
26/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
26/03/2009	£ / R	2009/06/12	17.70	Put	Currency Future	3,703.0000	3,830.0000	3.430	0	0	0
26/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,374.0000	2,491.0000	4.928	0	0	0
26/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	178.0000	155.0000	(12.921)	0	0	0
26/03/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,979.0000	3,102.0000	4.129	0	0	0
26/03/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,150.0000	2,264.0000	5.302	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,266.0000	3,391.0000	3.827	0	0	0
26/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,763.0000	1,871.0000	6.126	0	0	0
26/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	539.0000	610.0000	13.173	0	0	0
26/03/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,062.0000	2,175.0000	5.480	0	0	0
26/03/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,997.0000	4,126.0000	3.227	0	0	0
26/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	133.0000	115.0000	(13.534)	0	0	0
26/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,283.0000	2,400.0000	5.125	0	0	0
26/03/2009	£ / R	2009/06/12	16.95	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
26/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,194.0000	2,309.0000	5.242	0	0	0
26/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	98.0000	84.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,442.0000	4,571.0000	2.904	0	0	0
26/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	98.0000	84.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,096.0000	4,225.0000	3.149	0	0	0
26/03/2009	£ / R	2009/06/12	14.25	Call	Currency Future	522.0000	474.0000	(9.195)	0	0	0
26/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
26/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,640.0000	4,770.0000	2.802	0	0	0
26/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,283.0000	2,400.0000	5.125	0	0	0
26/03/2009	£ / R	2009/06/12	18.00	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,560.0000	1,663.0000	6.603	0	0	0
26/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	757.0000	840.0000	10.964	0	0	0
26/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,106.0000	2,219.0000	5.366	0	0	0
26/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	654.0000	594.0000	(9.174)	0	0	0
26/03/2009	£ / R	2009/06/12	16.05	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
26/03/2009	£ / R	2009/06/12	18.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	490.0000	445.0000	(9.184)	0	0	0
26/03/2009	£ / R	2009/06/12	15.75	Call	Currency Future	154.0000	134.0000	(12.987)	0	0	0
26/03/2009	£ / R	2009/06/12	17.85	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
26/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	225.0000	197.0000	(12.444)	0	0	0
26/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,465.0000	2,584.0000	4.828	0	0	0
26/03/2009	£ / R	2009/06/12	17.20	Call	Currency Future	33.0000	27.0000	(18.182)	0	0	0
26/03/2009	£ / R	2009/06/12	14.45	Call	Currency Future	460.0000	419.0000	(8.913)	0	0	0
26/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R 2009/06/12	18.15	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/03/2009	£ / R 2009/06/12	15.15	Call	Currency Future	269.0000	237.0000	(11.896)	0	0	0
26/03/2009	£ / R 2009/06/12	16.40	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
26/03/2009	£ / R 2009/06/12	17.10	Call	Currency Future	37.0000	31.0000	(16.216)	0	0	0
26/03/2009	£ / R 2009/06/12	15.35	Call	Currency Future	225.0000	197.0000	(12.444)	0	0	0
26/03/2009	£ / R 2009/06/12	16.50	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
26/03/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,442.0000	4,571.0000	2.904	0	0	0
26/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,018.0000	2,131.0000	5.600	0	0	0
26/03/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,329.0000	1,425.0000	7.223	0	0	0
26/03/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,170.0000	3,295.0000	3.943	0	0	0
26/03/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,557.0000	2,677.0000	4.693	0	0	0
26/03/2009	£ / R 2009/06/12	18.55	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/03/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,805.0000	1,913.0000	5.983	0	0	0
26/03/2009	£ / R 2009/06/12	15.05	Call	Currency Future	294.0000	259.0000	(11.905)	0	0	0
26/03/2009	£ / R 2009/06/12	17.05	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
26/03/2009	£ / R 2009/06/12	14.35	Put	Currency Future	825.0000	911.0000	10.424	0	0	0
26/03/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,194.0000	2,309.0000	5.242	0	0	0
26/03/2009	£ / R 2009/06/12	18.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/03/2009	£ / R 2009/06/12	14.85	Call	Currency Future	349.0000	309.0000	(11.461)	0	0	0
26/03/2009	£ / R 2009/06/12	14.05	Call	Currency Future	594.0000	539.0000	(9.259)	0	0	0
26/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,074.0000	3,198.0000	4.034	0	0	0
26/03/2009	£ / R 2009/06/12	14.20	Put	Currency Future	724.0000	805.0000	11.188	0	0	0
26/03/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,419.0000	2,537.0000	4.878	0	0	0
26/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/03/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,184.0000	1,275.0000	7.686	0	0	0
26/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	27.0000	23.0000	(14.815)	0	0	0
26/03/2009	£ / R 2009/06/12	14.45	Put	Currency Future	895.0000	984.0000	9.944	0	0	0
26/03/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,743.0000	2,864.0000	4.411	0	0	0
26/03/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,038.0000	5,168.0000	2.580	0	0	0
26/03/2009	£ / R 2009/06/12	15.20	Call	Currency Future	258.0000	227.0000	(12.016)	0	0	0
26/03/2009	£ / R 2009/06/12	14.95	Call	Currency Future	321.0000	284.0000	(11.526)	0	0	0
26/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,362.0000	3,488.0000	3.748	0	0	0
26/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
26/03/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,939.0000	5,068.0000	2.612	0	0	0
26/03/2009	£ / R 2009/06/12	15.65	Call	Currency Future	170.0000	148.0000	(12.941)	0	0	0
26/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	407.0000	367.0000	(9.828)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
26/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
26/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,443.0000	1,542.0000	6.861	0	0	0
26/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	599.0000	672.0000	12.187	0	0	0
26/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,557.0000	3,683.0000	3.542	0	0	0
26/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	539.0000	489.0000	(9.276)	0	0	0
26/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	178.0000	155.0000	(12.921)	0	0	0
26/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	629.0000	704.0000	11.924	0	0	0
26/03/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,114.0000	1,203.0000	7.989	0	0	0
26/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
26/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,170.0000	3,295.0000	3.943	0	0	0
26/03/2009	£ / R	2009/06/12	17.65	Put	Currency Future	3,654.0000	3,781.0000	3.476	0	0	0
26/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,696.0000	2,817.0000	4.488	0	0	0
26/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	506.0000	460.0000	(9.091)	0	0	0
26/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
26/03/2009	£ / R	2009/06/12	17.65	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
26/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	187.0000	163.0000	(12.834)	0	0	0
26/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	614.0000	557.0000	(9.283)	0	0	0
26/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	61.0000	52.0000	(14.754)	0	0	0
26/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	791.0000	875.0000	10.619	0	0	0
26/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,074.0000	3,198.0000	4.034	0	0	0
26/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,640.0000	4,770.0000	2.802	0	0	0
26/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,722.0000	1,828.0000	6.156	0	0	0
26/03/2009	£ / R	2009/06/12	14.75	Call	Currency Future	379.0000	337.0000	(11.082)	0	0	0
26/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,899.0000	4,027.0000	3.283	0	0	0
26/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	692.0000	771.0000	11.416	0	0	0
26/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,837.0000	2,959.0000	4.300	0	0	0
26/03/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,541.0000	4,670.0000	2.841	0	0	0
26/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,404.0000	1,503.0000	7.051	0	0	0
26/03/2009	£ / R	2009/06/12	15.00	Call	Currency Future	307.0000	271.0000	(11.726)	0	0	0
26/03/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,218.0000	3,343.0000	3.884	0	0	0
26/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	557.0000	505.0000	(9.336)	0	0	0
26/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	52.0000	44.0000	(15.385)	0	0	0
26/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,292.0000	1,387.0000	7.353	0	0	0
26/03/2009	£ / R	2009/06/12	17.70	Call	Currency Future	18.0000	15.0000	(16.667)	0	0	0
26/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,122.0000	3,246.0000	3.972	0	0	0
26/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,184.0000	1,275.0000	7.686	0	0	0
26/03/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,195.0000	4,323.0000	3.051	0	0	0
26/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,042.0000	1,132.0000	8.637	0	0	0
26/03/2009	£ / R	2009/06/12	17.30	Call	Currency Future	29.0000	24.0000	(17.241)	0	0	0
26/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,005.0000	1,098.0000	9.254	0	0	0
26/03/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,256.0000	1,349.0000	7.404	0	0	0
26/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
26/03/2009	£ / R	2009/06/12	14.50	Call	Currency Future	446.0000	406.0000	(8.969)	0	0	0
26/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	349.0000	309.0000	(11.461)	0	0	0
26/03/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,314.0000	3,440.0000	3.802	0	0	0
26/03/2009	£ / R	2009/06/12	14.50	Put	Currency Future	931.0000	1,022.0000	9.774	0	0	0
26/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
26/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	420.0000	382.0000	(9.048)	0	0	0
26/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	490.0000	445.0000	(9.184)	0	0	0
26/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,411.0000	3,537.0000	3.694	0	0	0
26/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	420.0000	382.0000	(9.048)	0	0	0
26/03/2009	£ / R	2009/06/12	17.60	Put	Currency Future	3,605.0000	3,732.0000	3.523	0	0	0
26/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	511.0000	580.0000	13.503	0	0	0
26/03/2009	£ / R	2009/06/12	18.60	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,005.0000	1,098.0000	9.254	0	0	0
26/03/2009	£ / R	2009/06/12	14.70	Call	Currency Future	395.0000	352.0000	(10.886)	0	0	0
26/03/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,411.0000	3,537.0000	3.694	0	0	0
26/03/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,328.0000	2,445.0000	5.026	0	0	0
26/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	825.0000	911.0000	10.424	0	0	0
26/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,839.0000	4,969.0000	2.687	0	0	0
26/03/2009	£ / R	2009/06/12	16.75	Call	Currency Future	55.0000	46.0000	(16.364)	0	0	0
26/03/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,080.0000	1,167.0000	8.056	0	0	0
26/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
26/03/2009	£ / R	2009/06/12	16.75	Put	Currency Future	2,790.0000	2,912.0000	4.373	0	0	0
26/03/2009	£ / R	2009/06/12	17.60	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,763.0000	1,871.0000	6.126	0	0	0
26/03/2009	£ / R	2009/06/12	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,511.0000	2,630.0000	4.739	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	475.0000	432.0000	(9.053)	0	0	0
26/03/2009	£ / R 2009/06/12	13.85	Call	Currency Future	676.0000	614.0000	(9.172)	0	0	0
26/03/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,237.0000	5,367.0000	2.482	0	0	0
26/03/2009	£ / R 2009/06/12	16.45	Call	Currency Future	76.0000	64.0000	(15.789)	0	0	0
26/03/2009	£ / R 2009/06/12	14.40	Put	Currency Future	860.0000	947.0000	10.116	0	0	0
26/03/2009	£ / R 2009/06/12	13.65	Put	Currency Future	405.0000	465.0000	14.815	0	0	0
26/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/03/2009	£ / R 2009/06/12	18.75	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/03/2009	£ / R 2009/06/12	19.20	Put	Currency Future	5,188.0000	5,318.0000	2.506	0	0	0
26/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,362.0000	3,488.0000	3.748	0	0	0
26/03/2009	£ / R 2009/06/12	14.55	Call	Currency Future	433.0000	394.0000	(9.007)	0	0	0
26/03/2009	£ / R 2009/06/12	14.30	Call	Currency Future	0.0000	460.0000	100.000	0	0	0
26/03/2009	£ / R 2009/06/12	19.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/03/2009	£ / R 2009/06/12	17.45	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
26/03/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,088.0000	5,218.0000	2.555	0	0	0
26/03/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,459.0000	3,586.0000	3.672	0	0	0
26/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	968.0000	1,059.0000	9.401	0	0	0
26/03/2009	£ / R 2009/06/12	13.65	Call	Currency Future	770.0000	700.0000	(9.091)	0	0	0
26/03/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,591.0000	4,720.0000	2.810	0	0	0
26/03/2009	£ / R 2009/06/12	18.95	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/03/2009	£ / R 2009/06/12	14.30	Put	Currency Future	0.0000	875.0000	100.000	0	0	0
26/03/2009	£ / R 2009/06/12	18.70	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,557.0000	3,683.0000	3.542	0	0	0
26/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
26/03/2009	£ / R 2009/06/12	19.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
26/03/2009	£ / R 2009/06/12	15.85	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
26/03/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,690.0000	4,820.0000	2.772	0	0	0
26/03/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,839.0000	4,969.0000	2.687	0	0	0
26/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	335.0000	296.0000	(11.642)	0	0	0
26/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,238.0000	2,354.0000	5.183	0	0	0
26/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	133.0000	115.0000	(13.534)	0	0	0
26/03/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,975.0000	2,087.0000	5.671	0	0	0
26/03/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,220.0000	1,312.0000	7.541	0	0	0
26/03/2009	£ / R 2009/06/12	14.80	Call	Currency Future	364.0000	323.0000	(11.264)	0	0	0
26/03/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,560.0000	1,663.0000	6.603	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,149.0000	1,239.0000	7.833	0	0	0
26/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,847.0000	1,956.0000	5.901	0	0	0
26/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,889.0000	5,019.0000	2.659	0	0	0
26/03/2009	£ / R	2009/06/12	15.25	Call	Currency Future	246.0000	216.0000	(12.195)	0	0	0
26/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
26/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	557.0000	505.0000	(9.336)	0	0	0
26/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/03/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,337.0000	5,467.0000	2.436	0	0	0
26/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,038.0000	5,168.0000	2.580	0	0	0
26/03/2009	£ / R	2009/06/12	19.45	Put	Currency Future	5,437.0000	5,567.0000	2.391	0	0	0
26/03/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,287.0000	5,417.0000	2.459	0	0	0
26/03/2009	£ / R	2009/06/12	19.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	692.0000	771.0000	11.416	0	0	0
26/03/2009	£ / R	2009/06/12	19.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/03/2009	£ / R	2009/06/12	19.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
26/03/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,481.0000	1,582.0000	6.820	0	0	0
26/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
26/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,329.0000	1,425.0000	7.223	0	0	0
26/03/2009	£ / R	2009/06/12	19.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
26/03/2009	£ / R	2009/06/12	15.70	Call	Currency Future	162.0000	141.0000	(12.963)	0	0	0
26/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,889.0000	5,019.0000	2.659	0	0	0
26/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	294.0000	259.0000	(11.905)	0	0	0
26/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,387.0000	5,517.0000	2.413	0	0	0
26/03/2009	£ / R	2009/06/12	15.45	Call	Currency Future	205.0000	179.0000	(12.683)	0	0	0
26/03/2009	£ / R	2009/06/12	19.55	Put	Currency Future	5,537.0000	5,667.0000	2.348	0	0	0
26/03/2009	£ / R	2009/06/12	15.45	Put	Currency Future	1,640.0000	1,745.0000	6.402	0	0	0
26/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	76.0000	64.0000	(15.789)	0	0	0
26/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,511.0000	2,630.0000	4.739	0	0	0
26/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,975.0000	2,087.0000	5.671	0	0	0
26/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	140.0000	121.0000	(13.571)	0	0	0
26/03/2009	£ / R	2009/09/14			Currency Future	14.2220	14.0911	(0.920)	14.2000	14.2000	3,461
26/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,218.0000	1,304.0000	7.061	0	0	0
26/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,696.0000	1,787.0000	5.366	0	0	0
26/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,176.0000	2,277.0000	4.642	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	631.0000	587.0000	(6.973)	0	0	0
26/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	568.0000	528.0000	(7.042)	0	0	0
26/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	790.0000	745.0000	(5.696)	0	0	0
26/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	398.0000	368.0000	(7.538)	0	0	0
26/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	967.0000	910.0000	(5.895)	0	0	0
26/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,099.0000	2,198.0000	4.717	0	0	0
26/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	497.0000	461.0000	(7.243)	0	0	0
26/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	421.0000	390.0000	(7.363)	0	0	0
26/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	895.0000	969.0000	8.268	0	0	0
26/03/2009	£ / R	2009/09/14	16.10	Call	Currency Future	377.0000	347.0000	(7.958)	0	0	0
26/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	790.0000	745.0000	(5.696)	0	0	0
26/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,559.0000	1,646.0000	5.581	0	0	0
26/03/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,255.0000	2,356.0000	4.479	0	0	0
26/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,218.0000	1,304.0000	7.061	0	0	0
26/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	745.0000	818.0000	9.799	0	0	0
26/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,099.0000	2,198.0000	4.717	0	0	0
26/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	805.0000	877.0000	8.944	0	0	0
26/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,023.0000	2,121.0000	4.844	0	0	0
26/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,875.0000	1,969.0000	5.013	0	0	0
26/03/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,027.0000	968.0000	(5.745)	0	0	0
26/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,067.0000	1,009.0000	(5.436)	0	0	0
26/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	909.0000	856.0000	(5.831)	0	0	0
26/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,359.0000	1,445.0000	6.328	0	0	0
26/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	987.0000	929.0000	(5.876)	0	0	0
26/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	806.0000	760.0000	(5.707)	0	0	0
26/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	987.0000	1,065.0000	7.903	0	0	0
26/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	421.0000	390.0000	(7.363)	0	0	0
26/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	865.0000	938.0000	8.439	0	0	0
26/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,184.0000	1,269.0000	7.179	0	0	0
26/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	909.0000	856.0000	(5.831)	0	0	0
26/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	445.0000	412.0000	(7.416)	0	0	0
26/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	746.0000	704.0000	(5.630)	0	0	0
26/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	731.0000	686.0000	(6.156)	0	0	0
26/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,731.0000	1,823.0000	5.315	0	0	0
26/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	987.0000	1,065.0000	7.903	0	0	0
26/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	553.0000	514.0000	(7.052)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,731.0000	1,823.0000	5.315	0	0	0
26/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	822.0000	775.0000	(5.718)	0	0	0
26/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	895.0000	969.0000	8.268	0	0	0
26/03/2009	£ / R	2009/09/14	16.30	Call	Currency Future	336.0000	309.0000	(8.036)	0	0	0
26/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	648.0000	603.0000	(6.944)	0	0	0
26/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,150.0000	1,234.0000	7.304	0	0	0
26/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,324.0000	1,412.0000	6.647	0	0	0
26/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	553.0000	514.0000	(7.052)	0	0	0
26/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,526.0000	1,611.0000	5.570	0	0	0
26/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	967.0000	910.0000	(5.895)	0	0	0
26/03/2009	£ / R	2009/09/14	14.25	Put	Currency Future	956.0000	1,033.0000	8.054	0	0	0
26/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	584.0000	542.0000	(7.192)	0	0	0
26/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	835.0000	907.0000	8.623	0	0	0
26/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	865.0000	938.0000	8.439	0	0	0
26/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,007.0000	948.0000	(5.859)	0	0	0
26/03/2009	£ / R	2009/09/14	13.95	Put	Currency Future	775.0000	847.0000	9.290	0	0	0
26/03/2009	£ / R	2009/09/14	13.95	Call	Currency Future	1,047.0000	989.0000	(5.540)	0	0	0
26/03/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,414.0000	2,518.0000	4.308	0	0	0
26/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,662.0000	1,751.0000	5.355	0	0	0
26/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	987.0000	929.0000	(5.876)	0	0	0
26/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	665.0000	619.0000	(6.917)	0	0	0
26/03/2009	£ / R	2009/09/14	14.50	Call	Currency Future	839.0000	791.0000	(5.721)	0	0	0
26/03/2009	£ / R	2009/09/14	14.25	Call	Currency Future	928.0000	874.0000	(5.819)	0	0	0
26/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	873.0000	822.0000	(5.842)	0	0	0
26/03/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,117.0000	1,199.0000	7.341	0	0	0
26/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,839.0000	1,932.0000	5.057	0	0	0
26/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	568.0000	528.0000	(7.042)	0	0	0
26/03/2009	£ / R	2009/09/14	14.20	Put	Currency Future	925.0000	1,000.0000	8.108	0	0	0
26/03/2009	£ / R	2009/09/14	15.85	Call	Currency Future	433.0000	401.0000	(7.390)	0	0	0
26/03/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,019.0000	1,098.0000	7.753	0	0	0
26/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,493.0000	1,577.0000	5.626	0	0	0
26/03/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,061.0000	2,160.0000	4.803	0	0	0
26/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,696.0000	1,787.0000	5.366	0	0	0
26/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	665.0000	619.0000	(6.917)	0	0	0
26/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	511.0000	473.0000	(7.436)	0	0	0
26/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	856.0000	806.0000	(5.841)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,986.0000	2,083.0000	4.884	0	0	0
26/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,875.0000	1,969.0000	5.013	0	0	0
26/03/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,084.0000	1,165.0000	7.472	0	0	0
26/03/2009	£ / R 2009/09/14	14.20	Call	Currency Future	947.0000	892.0000	(5.808)	0	0	0
26/03/2009	£ / R 2009/09/14	15.75	Call	Currency Future	458.0000	424.0000	(7.424)	0	0	0
26/03/2009	£ / R 2009/09/14	14.70	Call	Currency Future	775.0000	731.0000	(5.677)	0	0	0
26/03/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,627.0000	1,716.0000	5.470	0	0	0
26/03/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,493.0000	1,577.0000	5.626	0	0	0
26/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,324.0000	1,412.0000	6.647	0	0	0
26/03/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,767.0000	1,859.0000	5.207	0	0	0
26/03/2009	£ / R 2009/09/14	15.55	Call	Currency Future	511.0000	473.0000	(7.436)	0	0	0
26/03/2009	£ / R 2009/09/14	14.90	Call	Currency Future	717.0000	668.0000	(6.834)	0	0	0
26/03/2009	£ / R 2009/09/14	14.35	Call	Currency Future	891.0000	839.0000	(5.836)	0	0	0
26/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,023.0000	2,121.0000	4.844	0	0	0
26/03/2009	£ / R 2009/09/14	14.95	Call	Currency Future	699.0000	652.0000	(6.724)	0	0	0
26/03/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,839.0000	1,932.0000	5.057	0	0	0
26/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	746.0000	704.0000	(5.630)	0	0	0
26/03/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,427.0000	1,510.0000	5.816	0	0	0
26/03/2009	£ / R 2009/09/14	15.95	Call	Currency Future	410.0000	379.0000	(7.561)	0	0	0
26/03/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,395.0000	1,477.0000	5.878	0	0	0
26/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,051.0000	1,131.0000	7.612	0	0	0
26/03/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,593.0000	1,681.0000	5.524	0	0	0
26/03/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,138.0000	2,238.0000	4.677	0	0	0
26/03/2009	£ / R 2009/09/14	15.20	Call	Currency Future	615.0000	572.0000	(6.992)	0	0	0
26/03/2009	£ / R 2009/09/14	15.80	Call	Currency Future	445.0000	412.0000	(7.416)	0	0	0
26/03/2009	£ / R 2009/09/14	16.05	Call	Currency Future	387.0000	358.0000	(7.494)	0	0	0
26/03/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,253.0000	1,340.0000	6.943	0	0	0
26/03/2009	£ / R 2009/09/14	15.25	Call	Currency Future	599.0000	557.0000	(7.012)	0	0	0
26/03/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,215.0000	2,317.0000	4.605	0	0	0
26/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,662.0000	1,751.0000	5.355	0	0	0
26/03/2009	£ / R 2009/09/14	13.85	Call	Currency Future	1,089.0000	1,029.0000	(5.510)	0	0	0
26/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	584.0000	542.0000	(7.192)	0	0	0
26/03/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,150.0000	1,234.0000	7.304	0	0	0
26/03/2009	£ / R 2009/09/14	13.90	Put	Currency Future	0.0000	818.0000	100.000	0	0	0
26/03/2009	£ / R 2009/09/14	13.75	Put	Currency Future	666.0000	730.0000	9.610	0	0	0
26/03/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,460.0000	1,544.0000	5.753	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/09/14	13.75	Call	Currency Future	1,138.0000	1,071.0000	(5.888)	0	0	0
26/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	717.0000	668.0000	(6.834)	0	0	0
26/03/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,288.0000	1,376.0000	6.832	0	0	0
26/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	0.0000	1,009.0000	100.000	0	0	0
26/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	497.0000	461.0000	(7.243)	0	0	0
26/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,559.0000	1,646.0000	5.581	0	0	0
26/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	822.0000	775.0000	(5.718)	0	0	0
26/03/2009	£ / R	2009/09/14	14.75	Call	Currency Future	760.0000	717.0000	(5.658)	0	0	0
26/03/2009	£ / R	2009/09/14	13.80	Call	Currency Future	0.0000	1,050.0000	100.000	0	0	0
26/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,395.0000	1,477.0000	5.878	0	0	0
26/03/2009	£ / R	2009/09/14	13.80	Put	Currency Future	0.0000	759.0000	100.000	0	0	0
26/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,184.0000	1,269.0000	7.179	0	0	0
26/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,007.0000	948.0000	(5.859)	0	0	0
26/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	806.0000	760.0000	(5.707)	0	0	0
26/03/2009	£ / R	2009/09/14	13.85	Put	Currency Future	717.0000	788.0000	9.902	0	0	0
26/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	631.0000	587.0000	(6.973)	0	0	0
26/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	835.0000	907.0000	8.623	0	0	0
26/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,526.0000	1,611.0000	5.570	0	0	0
26/03/2009	£ / R	2009/09/14	15.00	Call	Currency Future	682.0000	635.0000	(6.891)	0	0	0
26/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,359.0000	1,445.0000	6.328	0	0	0
26/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	648.0000	603.0000	(6.944)	0	0	0
26/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	731.0000	686.0000	(6.156)	0	0	0
26/03/2009	£ / R	2009/09/14	15.45	Call	Currency Future	539.0000	500.0000	(7.236)	0	0	0
26/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	873.0000	822.0000	(5.842)	0	0	0
26/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	471.0000	436.0000	(7.431)	0	0	0
26/03/2009	£ / R	2009/09/14	15.50	Call	Currency Future	525.0000	487.0000	(7.238)	0	0	0
26/03/2009	£ / R	2009/09/14	15.65	Call	Currency Future	484.0000	448.0000	(7.438)	0	0	0
26/03/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,949.0000	2,045.0000	4.926	0	0	0
26/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,051.0000	1,131.0000	7.612	0	0	0
26/03/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,803.0000	1,895.0000	5.103	0	0	0
26/03/2009	£ / R	2009/09/14	15.65	Put	Currency Future	1,912.0000	2,007.0000	4.969	0	0	0
26/03/2009	£ / R	2009/12/14			Currency Future	14.4071	14.2778	(0.897)	0.0000	0.0000	5
26/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,033.0000	2,110.0000	3.788	0	0	0
26/03/2009	£ / R	2009/12/14	14.15	Call	Currency Future	1,348.0000	1,284.0000	(4.748)	0	0	0
26/03/2009	£ / R	2009/12/14	13.90	Put	Currency Future	952.0000	1,009.0000	5.987	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	£ / R	2009/12/14	13.90	Call	Currency Future	1,459.0000	1,387.0000	(4.935)	0	0	0
26/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	840.0000	788.0000	(6.190)	0	0	0
26/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,388.0000	1,325.0000	(4.539)	0	0	0
26/03/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,120.0000	1,187.0000	5.982	0	0	0
26/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,031.0000	1,097.0000	6.402	0	0	0
26/03/2009	£ / R	2009/12/14	14.20	Call	Currency Future	1,328.0000	1,265.0000	(4.744)	0	0	0
26/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,533.0000	1,612.0000	5.153	0	0	0
26/03/2009	£ / R	2009/12/14	14.00	Call	Currency Future	1,407.0000	1,346.0000	(4.335)	0	0	0
26/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,369.0000	1,304.0000	(4.748)	0	0	0
26/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,062.0000	1,127.0000	6.121	0	0	0
26/03/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,000.0000	1,068.0000	6.800	0	0	0
26/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,175.0000	1,120.0000	(4.681)	0	0	0
26/03/2009	£ / R	2009/12/14	14.90	Call	Currency Future	1,074.0000	1,025.0000	(4.562)	0	0	0
26/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,062.0000	1,127.0000	6.121	0	0	0
26/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,369.0000	1,304.0000	(4.748)	0	0	0
26/03/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,770.0000	1,841.0000	4.011	0	0	0
26/03/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,091.0000	1,157.0000	6.049	0	0	0
26/03/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,500.0000	1,577.0000	5.133	0	0	0
26/03/2009	£ / R	2009/12/14	14.25	Call	Currency Future	1,307.0000	1,245.0000	(4.744)	0	0	0
26/03/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,706.0000	1,777.0000	4.162	0	0	0
26/03/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,567.0000	1,647.0000	5.105	0	0	0
26/03/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,466.0000	1,543.0000	5.252	0	0	0
26/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,367.0000	1,442.0000	5.486	0	0	0
26/03/2009	£ / R	2009/12/14	15.15	Call	Currency Future	995.0000	937.0000	(5.829)	0	0	0
26/03/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,738.0000	1,809.0000	4.085	0	0	0
26/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	977.0000	919.0000	(5.937)	0	0	0
26/03/2009	£ / R	2009/12/14	14.75	Call	Currency Future	1,123.0000	1,071.0000	(4.630)	0	0	0
26/03/2009	£ / R	2009/12/14	14.70	Call	Currency Future	1,140.0000	1,087.0000	(4.649)	0	0	0
26/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	1,090.0000	1,040.0000	(4.587)	0	0	0
26/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,400.0000	1,475.0000	5.357	0	0	0
26/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,175.0000	1,120.0000	(4.681)	0	0	0
26/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	1,157.0000	1,103.0000	(4.667)	0	0	0
26/03/2009	£ / R	2009/12/14	14.80	Call	Currency Future	1,107.0000	1,055.0000	(4.697)	0	0	0
26/03/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,150.0000	1,217.0000	5.826	0	0	0
26/03/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,433.0000	1,509.0000	5.304	0	0	0
26/03/2009	£ / R	2009/12/14	14.55	Call	Currency Future	1,192.0000	1,136.0000	(4.698)	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
26/03/2009	£ / R	2009/12/14	15.10	Call	Currency Future	1,014.0000	955.0000	(5.819)	0	0	0
26/03/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,335.0000	1,409.0000	5.543	0	0	0
26/03/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,304.0000	1,376.0000	5.521	0	0	0
26/03/2009	£ / R	2009/12/14	15.00	Call	Currency Future	1,043.0000	991.0000	(4.986)	0	0	0
26/03/2009	£ / R	2009/12/14	14.45	Call	Currency Future	1,229.0000	1,171.0000	(4.719)	0	0	0
26/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,367.0000	1,442.0000	5.486	0	0	0
26/03/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,636.0000	1,713.0000	4.707	0	0	0
26/03/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,272.0000	1,344.0000	5.660	0	0	0
26/03/2009	£ / R	2009/12/14	14.35	Call	Currency Future	1,267.0000	1,208.0000	(4.657)	0	0	0
26/03/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,180.0000	1,248.0000	5.763	0	0	0
26/03/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,210.0000	1,280.0000	5.785	0	0	0
26/03/2009	£ / R	2009/12/14	14.40	Call	Currency Future	1,248.0000	1,189.0000	(4.728)	0	0	0
26/03/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,241.0000	1,312.0000	5.721	0	0	0
26/03/2009	£ / R	2009/12/14	14.50	Call	Currency Future	1,211.0000	1,154.0000	(4.707)	0	0	0
26/03/2009	£ / R	2009/12/14	14.30	Call	Currency Future	1,287.0000	1,226.0000	(4.740)	0	0	0
26/03/2009	€ / R	2009/06/12			Currency Future	12.9796	12.9715	(0.062)	13.0300	12.9100	16,185
26/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	587.0000	572.0000	(2.555)	0	0	0
26/03/2009	€ / R	2009/06/12	13.55	Put	Currency Future	931.0000	923.0000	(0.859)	0	0	0
26/03/2009	€ / R	2009/06/12	14.40	Put	Currency Future	1,574.0000	1,571.0000	(0.191)	0	0	0
26/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	511.0000	495.0000	(3.131)	0	0	0
26/03/2009	€ / R	2009/06/12	15.30	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
26/03/2009	€ / R	2009/06/12	14.70	Put	Currency Future	1,830.0000	1,829.0000	(0.055)	0	0	0
26/03/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,292.0000	1,287.0000	(0.387)	0	0	0
26/03/2009	€ / R	2009/06/12	14.20	Call	Currency Future	190.0000	178.0000	(6.316)	0	0	0
26/03/2009	€ / R	2009/06/12	14.30	Put	Currency Future	1,491.0000	1,488.0000	(0.201)	0	0	0
26/03/2009	€ / R	2009/06/12	14.80	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
26/03/2009	€ / R	2009/06/12	14.70	Call	Currency Future	110.0000	101.0000	(8.182)	0	0	0
26/03/2009	€ / R	2009/06/12	14.20	Call	Currency Future	190.0000	178.0000	(6.316)	0	0	0
26/03/2009	€ / R	2009/06/12	12.80	Put	Currency Future	449.0000	443.0000	(1.336)	0	0	0
26/03/2009	€ / R	2009/06/12	13.60	Put	Currency Future	964.0000	957.0000	(0.726)	0	0	0
26/03/2009	€ / R	2009/06/12	14.40	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
26/03/2009	€ / R	2009/06/12	14.80	Put	Currency Future	1,918.0000	1,918.0000	-	0	0	0
26/03/2009	€ / R	2009/06/12	13.60	Put	Currency Future	964.0000	957.0000	(0.726)	0	0	0
26/03/2009	€ / R	2009/06/12	14.20	Put	Currency Future	1,410.0000	1,406.0000	(0.284)	0	0	0
26/03/2009	€ / R	2009/06/12	12.80	Call	Currency Future	629.0000	615.0000	(2.226)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	360.0000	344.0000	(4.444)	0	0	0
26/03/2009	€ / R 2009/06/12	14.55	Call	Currency Future	130.0000	120.0000	(7.692)	0	0	0
26/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	632.0000	623.0000	(1.424)	0	0	0
26/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
26/03/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,532.0000	1,529.0000	(0.196)	0	0	0
26/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	222.0000	209.0000	(5.856)	0	0	0
26/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	508.0000	501.0000	(1.378)	0	0	0
26/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,410.0000	1,406.0000	(0.284)	0	0	0
26/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	171.0000	159.0000	(7.018)	0	0	0
26/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	608.0000	593.0000	(2.467)	0	0	0
26/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	511.0000	495.0000	(3.131)	0	0	0
26/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
26/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,370.0000	1,366.0000	(0.292)	0	0	0
26/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	211.0000	198.0000	(6.161)	0	0	0
26/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
26/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	478.0000	472.0000	(1.255)	0	0	0
26/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,374.0000	2,376.0000	0.084	0	0	0
26/03/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,141.0000	1,135.0000	(0.526)	0	0	0
26/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	200.0000	188.0000	(6.000)	0	0	0
26/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	171.0000	159.0000	(7.018)	0	0	0
26/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	98.0000	89.0000	(9.184)	0	0	0
26/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,007.0000	2,008.0000	0.050	0	0	0
26/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,178.0000	1,172.0000	(0.509)	0	0	0
26/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	87.0000	79.0000	(9.195)	0	0	0
26/03/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,700.0000	1,699.0000	(0.059)	0	0	0
26/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,292.0000	1,287.0000	(0.387)	0	0	0
26/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	0
26/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	999.0000	991.0000	(0.801)	0	0	0
26/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,658.0000	1,656.0000	(0.121)	0	0	0
26/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,189.0000	2,190.0000	0.046	0	0	0
26/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,374.0000	2,376.0000	0.084	0	0	0
26/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	344.0000	328.0000	(4.651)	0	0	0
26/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	137.0000	127.0000	(7.299)	0	0	0
26/03/2009	€ / R 2009/06/12	15.10	Call	Currency Future	69.0000	62.0000	(10.145)	0	0	0
26/03/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,657.0000	2,661.0000	0.151	0	0	0
26/03/2009	€ / R 2009/06/12	13.85	Call	Currency Future	271.0000	256.0000	(5.535)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,007.0000	2,008.0000	0.050	0	0	0
26/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,098.0000	2,099.0000	0.048	0	0	0
26/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
26/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	833.0000	825.0000	(0.960)	0	0	0
26/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	77.0000	70.0000	(9.091)	0	0	0
26/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	529.0000	513.0000	(3.025)	0	0	0
26/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,562.0000	2,565.0000	0.117	0	0	0
26/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	413.0000	396.0000	(4.116)	0	0	0
26/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,417.0000	1,406.0000	(0.776)	0	0	0
26/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,918.0000	1,918.0000	-	0	0	0
26/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	802.0000	793.0000	(1.122)	0	0	0
26/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
26/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	200.0000	188.0000	(6.000)	0	0	0
26/03/2009	€ / R 2009/06/12	15.20	Call	Currency Future	61.0000	54.0000	(11.475)	0	0	0
26/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	726.0000	712.0000	(1.928)	0	0	0
26/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,743.0000	1,742.0000	(0.057)	0	0	0
26/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	431.0000	415.0000	(3.712)	0	0	0
26/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,468.0000	2,470.0000	0.081	0	0	0
26/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,370.0000	1,366.0000	(0.292)	0	0	0
26/03/2009	€ / R 2009/06/12	13.45	Call	Currency Future	395.0000	378.0000	(4.304)	0	0	0
26/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	284.0000	270.0000	(4.930)	0	0	0
26/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	346.0000	341.0000	(1.445)	0	0	0
26/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	104.0000	95.0000	(8.654)	0	0	0
26/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	600.0000	591.0000	(1.500)	0	0	0
26/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
26/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,491.0000	1,488.0000	(0.201)	0	0	0
26/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	192.0000	187.0000	(2.604)	0	0	0
26/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
26/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	47.0000	42.0000	(10.638)	0	0	0
26/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,787.0000	1,785.0000	(0.112)	0	0	0
26/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,033.0000	1,026.0000	(0.678)	0	0	0
26/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,105.0000	1,098.0000	(0.633)	0	0	0
26/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,096.0000	1,083.0000	(1.186)	0	0	0
26/03/2009	€ / R 2009/06/12	14.85	Call	Currency Future	92.0000	84.0000	(8.696)	0	0	0
26/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	222.0000	209.0000	(5.856)	0	0	0
26/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	313.0000	298.0000	(4.792)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,281.0000	2,283.0000	0.088	0	0	0
26/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	166.0000	162.0000	(2.410)	0	0	0
26/03/2009	€ / R 2009/06/12	14.25	Call	Currency Future	180.0000	168.0000	(6.667)	0	0	0
26/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	632.0000	623.0000	(1.424)	0	0	0
26/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	360.0000	344.0000	(4.444)	0	0	0
26/03/2009	€ / R 2009/06/12	13.45	Put	Currency Future	865.0000	857.0000	(0.925)	0	0	0
26/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,331.0000	1,326.0000	(0.376)	0	0	0
26/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,022.0000	1,009.0000	(1.272)	0	0	0
26/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,451.0000	1,447.0000	(0.276)	0	0	0
26/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	931.0000	923.0000	(0.859)	0	0	0
26/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	328.0000	313.0000	(4.573)	0	0	0
26/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	344.0000	328.0000	(4.651)	0	0	0
26/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	88.0000	84.0000	(4.545)	0	0	0
26/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
26/03/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,254.0000	1,248.0000	(0.478)	0	0	0
26/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	494.0000	477.0000	(3.441)	0	0	0
26/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	915.0000	902.0000	(1.421)	0	0	0
26/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,743.0000	1,742.0000	(0.057)	0	0	0
26/03/2009	€ / R 2009/06/12	14.00	Call	Currency Future	233.0000	220.0000	(5.579)	0	0	0
26/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	449.0000	443.0000	(1.336)	0	0	0
26/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
26/03/2009	€ / R 2009/06/12	13.95	Call	Currency Future	245.0000	232.0000	(5.306)	0	0	0
26/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	268.0000	263.0000	(1.866)	0	0	0
26/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,178.0000	1,172.0000	(0.509)	0	0	0
26/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	446.0000	429.0000	(3.812)	0	0	0
26/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	122.0000	118.0000	(3.279)	0	0	0
26/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,574.0000	1,571.0000	(0.191)	0	0	0
26/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	236.0000	231.0000	(2.119)	0	0	0
26/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	258.0000	244.0000	(5.426)	0	0	0
26/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	548.0000	532.0000	(2.920)	0	0	0
26/03/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,216.0000	1,210.0000	(0.493)	0	0	0
26/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	370.0000	365.0000	(1.351)	0	0	0
26/03/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,963.0000	1,963.0000	-	0	0	0
26/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	664.0000	656.0000	(1.205)	0	0	0
26/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,252.0000	1,240.0000	(0.958)	0	0	0
26/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,105.0000	1,098.0000	(0.633)	0	0	0
26/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	766.0000	758.0000	(1.044)	0	0	0
26/03/2009	€ / R 2009/06/12	13.75	Call	Currency Future	298.0000	284.0000	(4.698)	0	0	0
26/03/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,052.0000	2,053.0000	0.049	0	0	0
26/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	211.0000	198.0000	(6.161)	0	0	0
26/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	494.0000	477.0000	(3.441)	0	0	0
26/03/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,069.0000	1,062.0000	(0.655)	0	0	0
26/03/2009	€ / R 2009/06/12	15.05	Call	Currency Future	73.0000	66.0000	(9.589)	0	0	0
26/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	568.0000	552.0000	(2.817)	0	0	0
26/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	766.0000	758.0000	(1.044)	0	0	0
26/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	664.0000	656.0000	(1.205)	0	0	0
26/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	478.0000	472.0000	(1.255)	0	0	0
26/03/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,143.0000	2,144.0000	0.047	0	0	0
26/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	446.0000	429.0000	(3.812)	0	0	0
26/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	608.0000	593.0000	(2.467)	0	0	0
26/03/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,874.0000	1,873.0000	(0.053)	0	0	0
26/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	538.0000	530.0000	(1.487)	0	0	0
26/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
26/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	848.0000	835.0000	(1.533)	0	0	0
26/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,616.0000	1,613.0000	(0.186)	0	0	0
26/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	569.0000	560.0000	(1.582)	0	0	0
26/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	629.0000	615.0000	(2.226)	0	0	0
26/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	284.0000	270.0000	(4.930)	0	0	0
26/03/2009	€ / R 2009/06/12	13.25	Call	Currency Future	461.0000	445.0000	(3.471)	0	0	0
26/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	700.0000	686.0000	(2.000)	0	0	0
26/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,331.0000	1,326.0000	(0.376)	0	0	0
26/03/2009	€ / R 2009/06/12	13.25	Put	Currency Future	732.0000	723.0000	(1.230)	0	0	0
26/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	802.0000	793.0000	(1.122)	0	0	0
26/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	431.0000	415.0000	(3.712)	0	0	0
26/03/2009	€ / R 2009/06/12	13.20	Call	Currency Future	477.0000	461.0000	(3.354)	0	0	0
26/03/2009	€ / R 2009/06/12	13.20	Put	Currency Future	698.0000	689.0000	(1.289)	0	0	0
26/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	508.0000	501.0000	(1.378)	0	0	0
26/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	950.0000	937.0000	(1.368)	0	0	0
26/03/2009	€ / R 2009/06/12	12.25	Put	Currency Future	220.0000	216.0000	(1.818)	0	0	0
26/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	881.0000	868.0000	(1.476)	0	0	0
26/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	252.0000	247.0000	(1.984)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	753.0000	740.0000	(1.726)	0	0	0
26/03/2009	€ / R	2009/06/12	12.50	Put	Currency Future	304.0000	299.0000	(1.645)	0	0	0
26/03/2009	€ / R	2009/06/12	12.50	Call	Currency Future	784.0000	771.0000	(1.658)	0	0	0
26/03/2009	€ / R	2009/06/12	12.55	Put	Currency Future	323.0000	318.0000	(1.548)	0	0	0
26/03/2009	€ / R	2009/06/12	12.35	Put	Currency Future	252.0000	247.0000	(1.984)	0	0	0
26/03/2009	€ / R	2009/06/12	12.35	Call	Currency Future	881.0000	868.0000	(1.476)	0	0	0
26/03/2009	€ / R	2009/06/12	12.30	Put	Currency Future	236.0000	231.0000	(2.119)	0	0	0
26/03/2009	€ / R	2009/06/12	12.30	Call	Currency Future	915.0000	902.0000	(1.421)	0	0	0
26/03/2009	€ / R	2009/06/12	12.70	Put	Currency Future	396.0000	390.0000	(1.515)	0	0	0
26/03/2009	€ / R	2009/06/12	12.75	Put	Currency Future	422.0000	416.0000	(1.422)	0	0	0
26/03/2009	€ / R	2009/06/12	12.75	Call	Currency Future	651.0000	637.0000	(2.151)	0	0	0
26/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	587.0000	572.0000	(2.555)	0	0	0
26/03/2009	€ / R	2009/06/12	12.70	Call	Currency Future	675.0000	661.0000	(2.074)	0	0	0
26/03/2009	€ / R	2009/06/12	12.60	Call	Currency Future	726.0000	712.0000	(1.928)	0	0	0
26/03/2009	€ / R	2009/06/12	12.60	Put	Currency Future	346.0000	341.0000	(1.445)	0	0	0
26/03/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,058.0000	1,046.0000	(1.134)	0	0	0
26/03/2009	€ / R	2009/06/12	12.10	Put	Currency Future	179.0000	174.0000	(2.793)	0	0	0
26/03/2009	€ / R	2009/06/12	12.65	Call	Currency Future	700.0000	686.0000	(2.000)	0	0	0
26/03/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,022.0000	1,009.0000	(1.272)	0	0	0
26/03/2009	€ / R	2009/06/12	12.15	Put	Currency Future	192.0000	187.0000	(2.604)	0	0	0
26/03/2009	€ / R	2009/06/12	11.90	Put	Currency Future	132.0000	128.0000	(3.030)	0	0	0
26/03/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,134.0000	1,121.0000	(1.146)	0	0	0
26/03/2009	€ / R	2009/06/12	12.00	Put	Currency Future	154.0000	150.0000	(2.597)	0	0	0
26/03/2009	€ / R	2009/06/12	11.90	Call	Currency Future	1,212.0000	1,200.0000	(0.990)	0	0	0
26/03/2009	€ / R	2009/06/12	12.40	Call	Currency Future	848.0000	835.0000	(1.533)	0	0	0
26/03/2009	€ / R	2009/06/12	11.80	Put	Currency Future	113.0000	109.0000	(3.540)	0	0	0
26/03/2009	€ / R	2009/06/12	11.70	Put	Currency Future	96.0000	92.0000	(4.167)	0	0	0
26/03/2009	€ / R	2009/06/12	12.10	Put	Currency Future	179.0000	174.0000	(2.793)	0	0	0
26/03/2009	€ / R	2009/06/12	12.20	Put	Currency Future	206.0000	201.0000	(2.427)	0	0	0
26/03/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,375.0000	1,364.0000	(0.800)	0	0	0
26/03/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,292.0000	1,281.0000	(0.851)	0	0	0
26/03/2009	€ / R	2009/06/12	12.40	Put	Currency Future	268.0000	263.0000	(1.866)	0	0	0
26/03/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,334.0000	1,322.0000	(0.900)	0	0	0
26/03/2009	€ / R	2009/06/12	11.75	Put	Currency Future	104.0000	100.0000	(3.846)	0	0	0
26/03/2009	€ / R	2009/06/12	12.45	Call	Currency Future	816.0000	802.0000	(1.716)	0	0	0
26/03/2009	€ / R	2009/06/12	12.05	Put	Currency Future	166.0000	162.0000	(2.410)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,096.0000	1,083.0000	(1.186)	0	0	0
26/03/2009	€ / R	2009/06/12	12.45	Put	Currency Future	286.0000	281.0000	(1.748)	0	0	0
26/03/2009	€ / R	2009/06/12	12.20	Call	Currency Future	985.0000	973.0000	(1.218)	0	0	0
26/03/2009	€ / R	2009/06/12	12.55	Put	Currency Future	323.0000	318.0000	(1.548)	0	0	0
26/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	753.0000	740.0000	(1.726)	0	0	0
26/03/2009	€ / R	2009/06/12	11.85	Call	Currency Future	1,252.0000	1,240.0000	(0.958)	0	0	0
26/03/2009	€ / R	2009/06/12	12.65	Put	Currency Future	370.0000	365.0000	(1.351)	0	0	0
26/03/2009	€ / R	2009/06/12	11.85	Put	Currency Future	122.0000	118.0000	(3.279)	0	0	0
26/03/2009	€ / R	2009/06/12	11.95	Put	Currency Future	143.0000	139.0000	(2.797)	0	0	0
26/03/2009	€ / R	2009/06/12	11.95	Call	Currency Future	1,173.0000	1,160.0000	(1.108)	0	0	0
26/03/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,058.0000	1,046.0000	(1.134)	0	0	0
26/03/2009	€ / R	2009/06/12	13.40	Call	Currency Future	413.0000	396.0000	(4.116)	0	0	0
26/03/2009	€ / R	2009/06/12	13.40	Put	Currency Future	833.0000	825.0000	(0.960)	0	0	0
26/03/2009	€ / R	2009/06/12	13.50	Call	Currency Future	377.0000	361.0000	(4.244)	0	0	0
26/03/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,033.0000	1,026.0000	(0.678)	0	0	0
26/03/2009	€ / R	2009/06/12	13.70	Call	Currency Future	313.0000	298.0000	(4.792)	0	0	0
26/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	529.0000	513.0000	(3.025)	0	0	0
26/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	600.0000	591.0000	(1.500)	0	0	0
26/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	328.0000	313.0000	(4.573)	0	0	0
26/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	999.0000	991.0000	(0.801)	0	0	0
26/03/2009	€ / R	2009/06/12	13.50	Put	Currency Future	898.0000	889.0000	(1.002)	0	0	0
26/03/2009	€ / R	2009/09/14			Currency Future	13.1687	13.1624	(0.048)	0.0000	0.0000	217
26/03/2009	€ / R	2009/09/14	14.15	Put	Currency Future	1,502.0000	1,488.0000	(0.932)	0	0	0
26/03/2009	€ / R	2009/09/14	12.75	Put	Currency Future	611.0000	601.0000	(1.637)	0	0	0
26/03/2009	€ / R	2009/09/14	14.25	Call	Currency Future	490.0000	470.0000	(4.082)	0	0	0
26/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	908.0000	888.0000	(2.203)	0	0	0
26/03/2009	€ / R	2009/09/14	12.75	Call	Currency Future	1,030.0000	1,014.0000	(1.553)	0	0	0
26/03/2009	€ / R	2009/09/14	13.40	Call	Currency Future	780.0000	758.0000	(2.821)	0	0	0
26/03/2009	€ / R	2009/09/14	14.25	Put	Currency Future	1,572.0000	1,558.0000	(0.891)	0	0	0
26/03/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,011.0000	996.0000	(1.484)	0	0	0
26/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	820.0000	805.0000	(1.829)	0	0	0
26/03/2009	€ / R	2009/09/14	14.05	Call	Currency Future	552.0000	531.0000	(3.804)	0	0	0
26/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,113.0000	1,097.0000	(1.438)	0	0	0
26/03/2009	€ / R	2009/09/14	13.05	Put	Currency Future	790.0000	776.0000	(1.772)	0	0	0
26/03/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,433.0000	1,419.0000	(0.977)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,366.0000	1,351.0000	(1.098)	0	0	0
26/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	814.0000	792.0000	(2.703)	0	0	0
26/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	966.0000	949.0000	(1.760)	0	0	0
26/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	888.0000	868.0000	(2.252)	0	0	0
26/03/2009	€ / R 2009/09/14	13.75	Call	Currency Future	655.0000	633.0000	(3.359)	0	0	0
26/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	927.0000	908.0000	(2.050)	0	0	0
26/03/2009	€ / R 2009/09/14	12.80	Put	Currency Future	639.0000	629.0000	(1.565)	0	0	0
26/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	732.0000	710.0000	(3.005)	0	0	0
26/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	758.0000	746.0000	(1.583)	0	0	0
26/03/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,058.0000	1,042.0000	(1.512)	0	0	0
26/03/2009	€ / R 2009/09/14	14.15	Call	Currency Future	520.0000	500.0000	(3.846)	0	0	0
26/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	601.0000	580.0000	(3.494)	0	0	0
26/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	814.0000	792.0000	(2.703)	0	0	0
26/03/2009	€ / R 2009/09/14	12.70	Put	Currency Future	589.0000	579.0000	(1.698)	0	0	0
26/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,333.0000	1,318.0000	(1.125)	0	0	0
26/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	945.0000	930.0000	(1.587)	0	0	0
26/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,467.0000	1,453.0000	(0.954)	0	0	0
26/03/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,008.0000	992.0000	(1.587)	0	0	0
26/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,174.0000	1,158.0000	(1.363)	0	0	0
26/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	536.0000	515.0000	(3.918)	0	0	0
26/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	698.0000	687.0000	(1.576)	0	0	0
26/03/2009	€ / R 2009/09/14	13.95	Call	Currency Future	584.0000	563.0000	(3.596)	0	0	0
26/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	692.0000	671.0000	(3.035)	0	0	0
26/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	637.0000	615.0000	(3.454)	0	0	0
26/03/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,236.0000	1,221.0000	(1.214)	0	0	0
26/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	945.0000	930.0000	(1.587)	0	0	0
26/03/2009	€ / R 2009/09/14	13.20	Put	Currency Future	881.0000	867.0000	(1.589)	0	0	0
26/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,536.0000	1,523.0000	(0.846)	0	0	0
26/03/2009	€ / R 2009/09/14	13.35	Put	Currency Future	978.0000	963.0000	(1.534)	0	0	0
26/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	869.0000	848.0000	(2.417)	0	0	0
26/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	796.0000	775.0000	(2.638)	0	0	0
26/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	850.0000	836.0000	(1.647)	0	0	0
26/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,399.0000	1,385.0000	(1.001)	0	0	0
26/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	850.0000	836.0000	(1.647)	0	0	0
26/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	505.0000	485.0000	(3.960)	0	0	0
26/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	796.0000	775.0000	(2.638)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	978.0000	963.0000	(1.534)	0	0	0
26/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	820.0000	805.0000	(1.829)	0	0	0
26/03/2009	€ / R	2009/09/14	13.20	Call	Currency Future	850.0000	829.0000	(2.471)	0	0	0
26/03/2009	€ / R	2009/09/14	13.15	Call	Currency Future	869.0000	848.0000	(2.417)	0	0	0
26/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,268.0000	1,253.0000	(1.183)	0	0	0
26/03/2009	€ / R	2009/09/14	13.50	Call	Currency Future	747.0000	725.0000	(2.945)	0	0	0
26/03/2009	€ / R	2009/09/14	14.85	Call	Currency Future	339.0000	322.0000	(5.015)	0	0	0
26/03/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,020.0000	2,009.0000	(0.545)	0	0	0
26/03/2009	€ / R	2009/09/14	13.55	Call	Currency Future	732.0000	710.0000	(3.005)	0	0	0
26/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,113.0000	1,097.0000	(1.438)	0	0	0
26/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	888.0000	868.0000	(2.252)	0	0	0
26/03/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,044.0000	1,029.0000	(1.437)	0	0	0
26/03/2009	€ / R	2009/09/14	14.00	Call	Currency Future	568.0000	547.0000	(3.697)	0	0	0
26/03/2009	€ / R	2009/09/14	13.45	Call	Currency Future	763.0000	741.0000	(2.883)	0	0	0
26/03/2009	€ / R	2009/09/14	12.95	Call	Currency Future	946.0000	929.0000	(1.797)	0	0	0
26/03/2009	€ / R	2009/09/14	12.85	Put	Currency Future	668.0000	658.0000	(1.497)	0	0	0
26/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	619.0000	598.0000	(3.393)	0	0	0
26/03/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,011.0000	996.0000	(1.484)	0	0	0
26/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	908.0000	888.0000	(2.203)	0	0	0
26/03/2009	€ / R	2009/09/14	12.85	Call	Currency Future	987.0000	970.0000	(1.722)	0	0	0
26/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,300.0000	1,285.0000	(1.154)	0	0	0
26/03/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,078.0000	1,063.0000	(1.391)	0	0	0
26/03/2009	€ / R	2009/09/14	12.95	Put	Currency Future	728.0000	717.0000	(1.511)	0	0	0
26/03/2009	€ / R	2009/09/14	13.40	Call	Currency Future	780.0000	758.0000	(2.821)	0	0	0
26/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,174.0000	1,158.0000	(1.363)	0	0	0
26/03/2009	€ / R	2009/09/14	13.05	Put	Currency Future	790.0000	776.0000	(1.772)	0	0	0
26/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	698.0000	687.0000	(1.576)	0	0	0
26/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	966.0000	949.0000	(1.760)	0	0	0
26/03/2009	€ / R	2009/09/14	13.65	Call	Currency Future	692.0000	671.0000	(3.035)	0	0	0
26/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,143.0000	1,128.0000	(1.312)	0	0	0
26/03/2009	€ / R	2009/09/14	13.70	Call	Currency Future	673.0000	652.0000	(3.120)	0	0	0
26/03/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,205.0000	1,189.0000	(1.328)	0	0	0
26/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	712.0000	690.0000	(3.090)	0	0	0
26/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,300.0000	1,285.0000	(1.154)	0	0	0
26/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	619.0000	598.0000	(3.393)	0	0	0
26/03/2009	€ / R	2009/09/14	13.25	Put	Currency Future	913.0000	898.0000	(1.643)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,333.0000	1,318.0000	(1.125)	0	0	0
26/03/2009	€ / R	2009/09/14	13.90	Call	Currency Future	601.0000	580.0000	(3.494)	0	0	0
26/03/2009	€ / R	2009/09/14	13.25	Call	Currency Future	832.0000	810.0000	(2.644)	0	0	0
26/03/2009	€ / R	2009/09/14	13.80	Call	Currency Future	637.0000	615.0000	(3.454)	0	0	0
26/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,679.0000	1,666.0000	(0.774)	0	0	0
26/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	476.0000	456.0000	(4.202)	0	0	0
26/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,607.0000	1,594.0000	(0.809)	0	0	0
26/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	712.0000	690.0000	(3.090)	0	0	0
26/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,143.0000	1,128.0000	(1.312)	0	0	0
26/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	448.0000	429.0000	(4.241)	0	0	0
26/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,679.0000	1,666.0000	(0.774)	0	0	0
26/03/2009	€ / R	2009/09/14	14.10	Call	Currency Future	536.0000	515.0000	(3.918)	0	0	0
26/03/2009	€ / R	2009/09/14	14.50	Call	Currency Future	422.0000	403.0000	(4.502)	0	0	0
26/03/2009	€ / R	2009/09/14	14.60	Call	Currency Future	396.0000	378.0000	(4.545)	0	0	0
26/03/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,828.0000	1,815.0000	(0.711)	0	0	0
26/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	448.0000	429.0000	(4.241)	0	0	0
26/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,607.0000	1,594.0000	(0.809)	0	0	0
26/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,268.0000	1,253.0000	(1.183)	0	0	0
26/03/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,467.0000	1,453.0000	(0.954)	0	0	0
26/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	476.0000	456.0000	(4.202)	0	0	0
26/03/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,753.0000	1,740.0000	(0.742)	0	0	0
26/03/2009	€ / R	2009/12/14			Currency Future	13.3366	13.3329	(0.028)	0.0000	0.0000	0
26/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,266.0000	1,221.0000	(3.555)	0	0	0
26/03/2009	€ / R	2009/12/14	13.10	Call	Currency Future	1,186.0000	1,141.0000	(3.794)	0	0	0
26/03/2009	€ / R	2009/12/14	13.10	Put	Currency Future	950.0000	908.0000	(4.421)	0	0	0
26/03/2009	€ / R	2009/12/14	12.95	Call	Currency Future	1,243.0000	1,201.0000	(3.379)	0	0	0
26/03/2009	€ / R	2009/12/14	12.90	Put	Currency Future	832.0000	794.0000	(4.567)	0	0	0
26/03/2009	€ / R	2009/12/14	13.00	Call	Currency Future	1,224.0000	1,181.0000	(3.513)	0	0	0
26/03/2009	€ / R	2009/12/14	12.90	Call	Currency Future	1,269.0000	1,227.0000	(3.310)	0	0	0
26/03/2009	€ / R	2009/12/14	13.00	Put	Currency Future	887.0000	848.0000	(4.397)	0	0	0
26/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	1,003.0000	954.0000	(4.885)	0	0	0
26/03/2009	€ / R	2009/12/14	12.95	Put	Currency Future	856.0000	818.0000	(4.439)	0	0	0
26/03/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,104.0000	1,059.0000	(4.076)	0	0	0
26/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,090.0000	1,042.0000	(4.404)	0	0	0
26/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,090.0000	1,042.0000	(4.404)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,104.0000	1,059.0000	(4.076)	0	0	0
26/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,109.0000	1,061.0000	(4.328)	0	0	0
26/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,072.0000	1,028.0000	(4.104)	0	0	0
26/03/2009	€ / R 2009/12/14	13.50	Call	Currency Future	1,037.0000	988.0000	(4.725)	0	0	0
26/03/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,200.0000	1,155.0000	(3.750)	0	0	0
26/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,233.0000	1,188.0000	(3.650)	0	0	0
26/03/2009	€ / R 2009/12/14	14.10	Call	Currency Future	822.0000	773.0000	(5.961)	0	0	0
26/03/2009	€ / R 2009/12/14	13.15	Call	Currency Future	1,167.0000	1,120.0000	(4.027)	0	0	0
26/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,300.0000	1,254.0000	(3.538)	0	0	0
26/03/2009	€ / R 2009/12/14	13.05	Call	Currency Future	1,205.0000	1,162.0000	(3.568)	0	0	0
26/03/2009	€ / R 2009/12/14	13.05	Put	Currency Future	919.0000	879.0000	(4.353)	0	0	0
26/03/2009	€ / R 2009/12/14	13.75	Put	Currency Future	1,368.0000	1,322.0000	(3.363)	0	0	0
26/03/2009	€ / R 2009/12/14	13.70	Call	Currency Future	971.0000	921.0000	(5.149)	0	0	0
26/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,460.0000	1,414.0000	(3.151)	0	0	0
26/03/2009	€ / R 2009/12/14	13.95	Put	Currency Future	1,491.0000	1,445.0000	(3.085)	0	0	0
26/03/2009	€ / R 2009/12/14	13.60	Call	Currency Future	1,003.0000	954.0000	(4.885)	0	0	0
26/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	981.0000	938.0000	(4.383)	0	0	0
26/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	840.0000	791.0000	(5.833)	0	0	0
26/03/2009	€ / R 2009/12/14	14.05	Put	Currency Future	1,554.0000	1,508.0000	(2.960)	0	0	0
26/03/2009	€ / R 2009/12/14	13.95	Call	Currency Future	877.0000	828.0000	(5.587)	0	0	0
26/03/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,334.0000	1,288.0000	(3.448)	0	0	0
26/03/2009	€ / R 2009/12/14	14.10	Put	Currency Future	1,586.0000	1,541.0000	(2.837)	0	0	0
26/03/2009	€ / R 2009/12/14	14.00	Put	Currency Future	1,522.0000	1,477.0000	(2.957)	0	0	0
26/03/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,266.0000	1,221.0000	(3.555)	0	0	0
26/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	986.0000	937.0000	(4.970)	0	0	0
26/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	840.0000	791.0000	(5.833)	0	0	0
26/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	896.0000	847.0000	(5.469)	0	0	0
26/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,020.0000	970.0000	(4.902)	0	0	0
26/03/2009	€ / R 2009/12/14	13.40	Call	Currency Future	1,072.0000	1,023.0000	(4.571)	0	0	0
26/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,020.0000	970.0000	(4.902)	0	0	0
26/03/2009	€ / R 2009/12/14	13.10	Put	Currency Future	950.0000	908.0000	(4.421)	0	0	0
26/03/2009	€ / R 2009/12/14	14.00	Call	Currency Future	859.0000	809.0000	(5.821)	0	0	0
26/03/2009	€ / R 2009/12/14	13.80	Call	Currency Future	935.0000	885.0000	(5.348)	0	0	0
26/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,398.0000	1,352.0000	(3.290)	0	0	0
26/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,460.0000	1,414.0000	(3.151)	0	0	0
26/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,300.0000	1,254.0000	(3.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	€ / R	2009/12/14	13.10	Call	Currency Future	1,186.0000	1,141.0000	(3.794)	0	0	0
26/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	1,072.0000	1,023.0000	(4.571)	0	0	0
26/03/2009	€ / R	2009/12/14	13.65	Call	Currency Future	986.0000	937.0000	(4.970)	0	0	0
26/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,135.0000	1,091.0000	(3.877)	0	0	0
26/03/2009	€ / R	2009/12/14	13.80	Put	Currency Future	1,398.0000	1,352.0000	(3.290)	0	0	0
26/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,429.0000	1,383.0000	(3.219)	0	0	0
26/03/2009	€ / R	2009/12/14	14.25	Call	Currency Future	770.0000	722.0000	(6.234)	0	0	0
26/03/2009	€ / R	2009/12/14	13.15	Put	Currency Future	981.0000	938.0000	(4.383)	0	0	0
26/03/2009	€ / R	2009/12/14	14.15	Put	Currency Future	1,618.0000	1,573.0000	(2.781)	0	0	0
26/03/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,233.0000	1,188.0000	(3.650)	0	0	0
26/03/2009	€ / R	2009/12/14	14.25	Put	Currency Future	1,684.0000	1,639.0000	(2.672)	0	0	0
26/03/2009	€ / R	2009/12/14	13.15	Call	Currency Future	1,167.0000	1,120.0000	(4.027)	0	0	0
26/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	915.0000	866.0000	(5.355)	0	0	0
26/03/2009	€ / R	2009/12/14	14.15	Call	Currency Future	805.0000	756.0000	(6.087)	0	0	0
26/03/2009	€ / R	2009/12/14	14.05	Put	Currency Future	1,554.0000	1,508.0000	(2.960)	0	0	0
26/03/2009	€ / R	2009/12/14	13.20	Call	Currency Future	1,148.0000	1,100.0000	(4.181)	0	0	0
26/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	935.0000	885.0000	(5.348)	0	0	0
26/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,135.0000	1,091.0000	(3.877)	0	0	0
26/03/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,072.0000	1,028.0000	(4.104)	0	0	0
26/03/2009	€ / R	2009/12/14	13.30	Call	Currency Future	1,109.0000	1,061.0000	(4.328)	0	0	0
26/03/2009	€ / R	2009/12/14	13.20	Put	Currency Future	1,011.0000	967.0000	(4.352)	0	0	0
26/03/2009	€ / R	2009/12/14	13.90	Call	Currency Future	896.0000	847.0000	(5.469)	0	0	0
26/03/2009	€ / R	2009/12/14	13.75	Call	Currency Future	955.0000	905.0000	(5.236)	0	0	0
26/03/2009	€ / R	2009/12/14	14.85	Put	Currency Future	2,101.0000	2,060.0000	(1.951)	0	0	0
26/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,429.0000	1,383.0000	(3.219)	0	0	0
26/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	588.0000	543.0000	(7.653)	0	0	0
26/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	915.0000	866.0000	(5.355)	0	0	0
26/03/2009	€ / R	2009/12/14	13.45	Call	Currency Future	1,054.0000	1,005.0000	(4.649)	0	0	0
26/03/2009	€ / R	2009/12/14	13.25	Call	Currency Future	1,128.0000	1,080.0000	(4.255)	0	0	0
26/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,041.0000	997.0000	(4.227)	0	0	0
26/03/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,167.0000	1,122.0000	(3.856)	0	0	0
26/03/2009	AL13	2009/05/07			Index Future	242.6630	242.3020	(0.149)	0.0000	0.0000	7
26/03/2009	ALBI	2009/05/07			Index Future	291.7410	288.9180	(0.968)	0.0000	0.0000	637

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	ALBI	2009/08/06			Index Future	297.6000	294.7260	(0.966)	0.0000	0.0000	0
26/03/2009	ALBI	2009/11/05			Index Future	288.7150	286.0630	(0.919)	0.0000	0.0000	0
26/03/2009	CRD1	2009/05/07			Index Future	124.5430	123.9460	(0.479)	0.0000	0.0000	0
26/03/2009	CRD1	2009/08/06			Index Future	127.0450	126.4380	(0.478)	0.0000	0.0000	2
26/03/2009	CRD1	2009/11/05			Index Future	129.2840	128.6690	(0.476)	0.0000	0.0000	0
26/03/2009	GOVI	2009/05/07			jGovi	293.7200	290.9785	(0.933)	0.0000	0.0000	186
26/03/2009	GOVI	2009/08/06			jGovi	299.6190	296.8285	(0.931)	0.0000	0.0000	6
26/03/2009	GOVI	2009/11/05			jGovi	304.9000	302.0645	(0.930)	0.0000	0.0000	0
26/03/2009	ILBI	2009/05/07			Index Future	342.3040	342.3040	-	0.0000	0.0000	2
26/03/2009	ILBI	2009/08/06			Index Future	350.9840	350.9840	-	0.0000	0.0000	0
26/03/2009	ILBI	2009/11/05			Index Future	341.2200	359.6640	5.405	0.0000	0.0000	0
26/03/2009	J153	2010/08/31			jSwap	7.6310	7.7540	1.612	0.0000	0.0000	0
26/03/2009	J157	2015/09/15			jSwap	8.4440	8.5220	0.924	0.0000	0.0000	0
26/03/2009	J186	2026/12/21			jSwap	8.1180	8.1910	0.899	0.0000	0.0000	0
26/03/2009	J201	2014/12/22			jSwap	8.5030	8.5840	0.953	0.0000	0.0000	0
26/03/2009	J203	2017/09/15			jSwap	8.5400	8.6220	0.960	0.0000	0.0000	0
26/03/2009	J204	2018/12/21			jSwap	8.6260	8.7150	1.032	0.0000	0.0000	0
26/03/2009	J207	2020/01/15			jSwap	8.5610	8.6540	1.086	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
26/03/2009	JBAR 2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
26/03/2009	JFRA 2009/05/07			jFra	7.9970	8.0410	0.550	0.0000	0.0000	0
26/03/2009	JFRA 2009/08/06			jFra	6.8510	7.0060	2.262	0.0000	0.0000	0
26/03/2009	JFRA 2009/11/05			jFra	6.7890	6.9720	2.696	0.0000	0.0000	0
26/03/2009	JN02 2009/05/07			jNote	7.3970	7.5280	1.771	0.0000	0.0000	0
26/03/2009	JN02 2009/08/06			jNote	7.4210	7.5600	1.873	0.0000	0.0000	0
26/03/2009	JN05 2009/05/07			jNote	8.1380	8.2340	1.180	0.0000	0.0000	0
26/03/2009	JN05 2009/08/06			jNote	8.1850	8.2800	1.161	0.0000	0.0000	0
26/03/2009	JN10 2009/05/07			jNote	8.4040	8.4990	1.130	0.0000	0.0000	0
26/03/2009	JN10 2009/08/06			jNote	8.4140	8.5100	1.141	0.0000	0.0000	0
26/03/2009	JROD 2009/03/31			jRod	10.5740	10.5740	-	0.0000	0.0000	0
26/03/2009	JROD 2009/04/30			jRod	9.8480	9.8490	0.010	0.0000	0.0000	0
26/03/2009	JROD 2009/05/29			jRod	9.3190	9.3250	0.064	0.0000	0.0000	0
26/03/2009	JROD 2009/06/30			jRod	9.6580	9.6720	0.145	0.0000	0.0000	0
26/03/2009	OTH1 2009/05/07			Index Future	281.2110	278.0820	(1.113)	0.0000	0.0000	0
26/03/2009	OTH1 2009/08/06			Index Future	286.8590	283.6720	(1.111)	0.0000	0.0000	3
26/03/2009	OTH1 2009/11/05			Index Future	291.9140	288.6760	(1.109)	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
26/03/2009	R153	2009/05/07			Bond Future	6.4120	6.5380	1.965	0.0000	0.0000	3,022
26/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,612.0000	3,448.0000	(4.540)	0	0	0
26/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/03/2009	R153	2009/08/06			Bond Future	5.8250	5.9810	2.678	0.0000	0.0000	0
26/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
26/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,302.0000	4,138.0000	(3.812)	0	0	0
26/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,054.0000	3,890.0000	(4.045)	0	0	0
26/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
26/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
26/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,285.0000	1,285.0000	-	0	0	0
26/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	64.0000	64.0000	-	0	0	0
26/03/2009	R157	2009/05/07			Bond Future	7.9430	8.1080	2.077	0.0000	0.0000	10,191
26/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	764.0000	544.0000	(28.796)	0	0	386
26/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,825.0000	5,548.0000	14.984	0	0	0
26/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,317.0000	5,510.0000	(12.775)	0	0	0
26/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,797.0000	9,682.0000	10.060	0	0	0
26/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	151.0000	93.0000	(38.411)	0	0	0
26/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	432.0000	568.0000	31.481	0	0	0
26/03/2009	R157	2009/08/06			Bond Future	7.9240	8.0980	2.196	0.0000	0.0000	5,000
26/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,526.0000	7,788.0000	(8.656)	0	0	0
26/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,445.0000	1,667.0000	15.363	0	0	0
26/03/2009	R157	2009/11/05			Bond Future	8.0100	8.1930	2.285	0.0000	0.0000	0
26/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,741.0000	3,327.0000	(11.067)	0	0	0
26/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,490.0000	7,043.0000	8.521	0	0	0
26/03/2009	R157	2010/02/04			Bond Future	8.1040	8.2990	2.406	0.0000	0.0000	0
26/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,128.0000	4,663.0000	(9.068)	0	0	0
26/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,944.0000	7,465.0000	7.503	0	0	0
26/03/2009	R186	2009/05/07			Bond Future	8.5210	8.7030	2.136	0.0000	0.0000	12,905
26/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	23,786.0000	25,593.0000	7.597	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	7,648.0000	8,912.0000	16.527	0	0	0
26/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	76.0000	41.0000	(46.053)	0	0	97
26/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,324.0000	2,909.0000	25.172	0	0	0
26/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	2,130.0000	1,554.0000	(27.042)	0	0	2,500
26/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	7,077.0000	5,821.0000	(17.748)	0	0	0
26/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	14,689.0000	16,340.0000	11.240	0	0	0
26/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	531.0000	341.0000	(35.782)	0	0	4,930
26/03/2009	R186	2009/08/06			Bond Future	8.5210	8.7090	2.206	0.0000	0.0000	2,500
26/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,836.0000	6,546.0000	12.166	0	0	0
26/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,894.0000	16,178.0000	8.621	0	0	0
26/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	3,803.0000	3,201.0000	(15.830)	0	0	35
26/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	10,555.0000	9,378.0000	(11.151)	0	0	0
26/03/2009	R186	2009/11/05			Bond Future	8.5710	8.7640	2.252	0.0000	0.0000	0
26/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	5,759.0000	5,059.0000	(12.155)	0	0	5,000
26/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,262.0000	18,471.0000	7.004	0	0	0
26/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	8,322.0000	9,078.0000	9.084	0	0	5,000
26/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	12,505.0000	11,351.0000	(9.228)	0	0	0
26/03/2009	R186	2010/02/04			Bond Future	8.6220	8.8220	2.320	0.0000	0.0000	0
26/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	14,806.0000	15,772.0000	6.524	0	0	0
26/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	11,045.0000	10,060.0000	(8.918)	0	0	0
26/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
26/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	489.0000	481.0000	(1.636)	0	0	0
26/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	955.0000	947.0000	(0.838)	0	0	0
26/03/2009	R201	2009/05/07			Bond Future	7.9670	8.1320	2.071	0.0000	0.0000	2
26/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,846.0000	5,170.0000	(11.563)	0	0	0
26/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	206.0000	277.0000	34.466	0	0	0
26/03/2009	R201	2009/08/06			Bond Future	7.9360	8.1100	2.193	0.0000	0.0000	0
26/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	6,688.0000	6,102.0000	(8.762)	0	0	0
26/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,113.0000	1,287.0000	15.633	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	R201	2009/11/05			Bond Future	8.0050	8.1890	2.299	0.0000	0.0000	0
26/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,119.0000	5,560.0000	8.615	0	0	0
26/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,966.0000	2,637.0000	(11.092)	0	0	0
26/03/2009	R201	2010/02/04			Bond Future	8.0800	8.2760	2.426	0.0000	0.0000	0
26/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,007.0000	6,447.0000	7.325	0	0	0
26/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,641.0000	3,296.0000	(9.475)	0	0	0
26/03/2009	R203	2009/05/07			Bond Future	8.4330	8.5860	1.814	0.0000	0.0000	0
26/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,129.0000	1,379.0000	22.143	0	0	0
26/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	4,384.0000	3,743.0000	(14.621)	0	0	0
26/03/2009	R203	2009/08/06			Bond Future	8.4270	8.5860	1.887	0.0000	0.0000	0
26/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,074.0000	6,453.0000	(8.779)	0	0	0
26/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,486.0000	2,773.0000	11.545	0	0	0
26/03/2009	R203	2009/11/05			Bond Future	8.4990	8.6650	1.953	0.0000	0.0000	0
26/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,236.0000	2,897.0000	(10.476)	0	0	0
26/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,030.0000	9,614.0000	6.467	0	0	0
26/03/2009	R203	2010/02/04			Bond Future	8.5780	8.7510	2.017	0.0000	0.0000	0
26/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,969.0000	8,450.0000	6.036	0	0	0
26/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,887.0000	5,433.0000	(7.712)	0	0	0
26/03/2009	R204	2009/05/07			Bond Future	8.4460	8.5990	1.812	0.0000	0.0000	305
26/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,697.0000	3,086.0000	(16.527)	0	0	0
26/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,784.0000	2,143.0000	20.123	0	0	750
26/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,539.0000	6,261.0000	13.035	0	0	0
26/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	970.0000	723.0000	(25.464)	0	0	750
26/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,258.0000	1,534.0000	21.940	0	0	0
26/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	4,706.0000	4,013.0000	(14.726)	0	0	0
26/03/2009	R204	2009/08/06			Bond Future	8.4440	8.6020	1.871	0.0000	0.0000	0
26/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,755.0000	3,067.0000	11.325	0	0	0
26/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	7,639.0000	6,968.0000	(8.784)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	R204	2009/11/05			Bond Future	8.5080	8.6730	1.939	0.0000	0.0000	0
26/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,554.0000	3,184.0000	(10.411)	0	0	0
26/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,990.0000	10,624.0000	6.346	0	0	0
26/03/2009	R204	2010/02/04			Bond Future	8.5760	8.7470	1.994	0.0000	0.0000	0
26/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,798.0000	9,314.0000	5.865	0	0	0
26/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,514.0000	6,015.0000	(7.660)	0	0	0
26/03/2009	R206	2009/05/07			Bond Future	7.9030	8.0780	2.214	0.0000	0.0000	2,834
26/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,319.0000	3,742.0000	(13.360)	0	0	0
26/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	243.0000	330.0000	35.802	0	0	0
26/03/2009	R206	2009/08/06			Bond Future	7.8640	8.0510	2.378	0.0000	0.0000	0
26/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	838.0000	986.0000	17.661	0	0	0
26/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,739.0000	5,208.0000	(9.252)	0	0	0
26/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,299.0000	1,084.0000	(16.551)	0	0	300
26/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,512.0000	4,977.0000	10.306	0	0	0
26/03/2009	R206	2009/11/05			Bond Future	7.9360	8.1360	2.520	0.0000	0.0000	0
26/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,487.0000	2,188.0000	(12.023)	0	0	0
26/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,013.0000	4,405.0000	9.768	0	0	0
26/03/2009	R206	2010/02/04			Bond Future	8.0160	8.2300	2.670	0.0000	0.0000	0
26/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,696.0000	5,087.0000	8.326	0	0	0
26/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,985.0000	2,677.0000	(10.318)	0	0	0
26/03/2009	R207	2009/05/07			Bond Future	8.4790	8.6520	2.040	0.0000	0.0000	0
26/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	4,687.0000	3,903.0000	(16.727)	0	0	0
26/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,360.0000	1,698.0000	24.853	0	0	0
26/03/2009	R207	2009/08/06			Bond Future	8.4790	8.6580	2.111	0.0000	0.0000	0
26/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,955.0000	3,328.0000	12.623	0	0	0
26/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	7,757.0000	6,985.0000	(9.952)	0	0	0
26/03/2009	R207	2009/11/05			Bond Future	8.5370	8.7220	2.167	0.0000	0.0000	0
26/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,514.0000	11,252.0000	7.019	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	3,632.0000	3,208.0000	(11.674)	0	0	0
26/03/2009	R207	2010/02/04			Bond Future	8.5980	8.7900	2.233	0.0000	0.0000	0
26/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,824.0000	6,238.0000	(8.587)	0	0	0
26/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,017.0000	9,612.0000	6.599	0	0	0
26/03/2009	R208	2009/05/07			Bond Future	8.5310	8.7040	2.028	0.0000	0.0000	0
26/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	3,580.0000	2,895.0000	(19.134)	0	0	0
26/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,124.0000	2,592.0000	22.034	0	0	0
26/03/2009	R208	2009/08/06			Bond Future	8.5440	8.7220	2.083	0.0000	0.0000	0
26/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	7,704.0000	6,926.0000	(10.099)	0	0	0
26/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,179.0000	3,572.0000	12.362	0	0	0
26/03/2009	R208	2009/11/05			Bond Future	8.6020	8.7820	2.093	0.0000	0.0000	0
26/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,225.0000	3,760.0000	(11.006)	0	0	0
26/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,030.0000	10,730.0000	6.979	0	0	0
26/03/2009	R208	2010/02/04			Bond Future	8.6930	8.8740	2.082	0.0000	0.0000	0
26/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	7,614.0000	7,015.0000	(7.867)	0	0	0
26/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,860.0000	9,409.0000	6.196	0	0	0
26/03/2009	R209	2009/05/07			Bond Future	8.3100	8.4920	2.190	0.0000	0.0000	5,493
26/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	7,104.0000	5,926.0000	(16.582)	0	0	0
26/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,426.0000	1,814.0000	27.209	0	0	0
26/03/2009	R209	2009/08/06			Bond Future	8.3050	8.4910	2.240	0.0000	0.0000	0
26/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,660.0000	5,257.0000	12.811	0	0	0
26/03/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	7,924.0000	8,778.0000	10.777	0	0	0
26/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	8,401.0000	7,397.0000	(11.951)	0	0	0
26/03/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	5,180.0000	4,433.0000	(14.421)	0	0	2,000
26/03/2009	R209	2009/11/05			Bond Future	8.3390	8.5290	2.278	0.0000	0.0000	0
26/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,268.0000	18,356.0000	6.301	0	0	0
26/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	4,087.0000	3,553.0000	(13.066)	0	0	5,000
26/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,820.0000	4,218.0000	(12.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,284.0000	16,305.0000	6.680	0	0	0
26/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	4,179.0000	4,598.0000	10.026	0	0	2,500
26/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	15,017.0000	13,814.0000	(8.011)	0	0	0
26/03/2009	R209	2010/02/04			Bond Future	8.3730	8.5680	2.329	0.0000	0.0000	0
26/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,631.0000	6,888.0000	(9.737)	0	0	2,500
26/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	15,782.0000	16,690.0000	5.753	0	0	0
26/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	17,805.0000	16,587.0000	(6.841)	0	0	0
26/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,613.0000	6,046.0000	7.714	0	0	0
26/03/2009	TRT1	2009/05/07			Index Future	289.9610	287.2510	(0.935)	0.0000	0.0000	0
26/03/2009	TRT1	2009/08/06			Index Future	295.7850	293.0260	(0.933)	0.0000	0.0000	100
26/03/2009	TRT1	2009/11/05			Index Future	300.9980	298.1950	(0.931)	0.0000	0.0000	0
26/03/2009	ZAAD	2009/06/12			Currency Future	6.6800	6.6783	(0.025)	0.0000	0.0000	8,904
26/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,634.0000	1,635.0000	0.061	0	0	0
26/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	301.0000	302.0000	0.332	0	0	0
26/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	300.0000	300.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
26/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	472.0000	474.0000	0.424	0	0	0
26/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	245.0000	245.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	943.0000	942.0000	(0.106)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	365.0000	367.0000	0.548	0	0	0
26/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	624.0000	622.0000	(0.321)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	321.0000	321.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	241.0000	243.0000	0.830	0	0	0
26/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	270.0000	272.0000	0.741	0	0	0
26/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	202.0000	202.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	215.0000	215.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,538.0000	1,538.0000	-	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
26/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	588.0000	586.0000	(0.340)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	369.0000	368.0000	(0.271)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	300.0000	300.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	435.0000	437.0000	0.460	0	0	0
26/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,538.0000	1,538.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	400.0000	401.0000	0.250	0	0	0
26/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	472.0000	474.0000	0.424	0	0	0
26/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	168.0000	164.0000	(2.381)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	189.0000	190.0000	0.529	0	0	0
26/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	435.0000	437.0000	0.460	0	0	0
26/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	281.0000	281.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	396.0000	394.0000	(0.505)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	642.0000	639.0000	(0.467)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	301.0000	302.0000	0.332	0	0	0
26/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	166.0000	166.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	230.0000	230.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	281.0000	281.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,442.0000	1,443.0000	0.069	0	0	0
26/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	53.0000	52.0000	(1.887)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	270.0000	272.0000	0.741	0	0	0
26/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	602.0000	599.0000	(0.498)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	262.0000	262.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	332.0000	334.0000	0.602	0	0	0
26/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	215.0000	215.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	190.0000	190.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	683.0000	680.0000	(0.439)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	214.0000	215.0000	0.467	0	0	0
26/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	110.0000	110.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,163.0000	1,163.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	202.0000	202.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	344.0000	343.0000	(0.291)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	490.0000	488.0000	(0.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	245.0000	245.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	510.0000	512.0000	0.392	0	0	0
26/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	83.0000	82.0000	(1.205)	0	0	0
26/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,348.0000	1,348.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	661.0000	659.0000	(0.303)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	365.0000	367.0000	0.548	0	0	0
26/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	548.0000	550.0000	0.365	0	0	0
26/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	725.0000	722.0000	(0.414)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,255.0000	1,255.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	548.0000	550.0000	0.365	0	0	0
26/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	563.0000	560.0000	(0.533)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	178.0000	179.0000	0.562	0	0	0
26/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	45.0000	44.0000	(2.222)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,255.0000	1,255.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	35.0000	33.0000	(5.714)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	563.0000	560.0000	(0.533)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,074.0000	1,073.0000	(0.093)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,163.0000	1,163.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	62.0000	61.0000	(1.613)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	699.0000	697.0000	(0.286)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	526.0000	523.0000	(0.570)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	943.0000	942.0000	(0.106)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	154.0000	150.0000	(2.597)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	96.0000	95.0000	(1.042)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,074.0000	1,073.0000	(0.093)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	97.0000	94.0000	(3.093)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	737.0000	736.0000	(0.136)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	624.0000	622.0000	(0.321)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	859.0000	857.0000	(0.233)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	117.0000	114.0000	(2.564)	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
26/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	986.0000	985.0000	(0.101)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	117.0000	114.0000	(2.564)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	89.0000	86.0000	(3.371)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,029.0000	1,029.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	817.0000	816.0000	(0.122)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	73.0000	70.0000	(4.110)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	129.0000	125.0000	(3.101)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	777.0000	776.0000	(0.129)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	66.0000	63.0000	(4.545)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	737.0000	736.0000	(0.136)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	457.0000	455.0000	(0.438)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	230.0000	230.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	97.0000	94.0000	(3.093)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	602.0000	599.0000	(0.498)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	817.0000	816.0000	(0.122)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	400.0000	401.0000	0.250	0	0	0
26/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	80.0000	78.0000	(2.500)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	127.0000	126.0000	(0.787)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	900.0000	899.0000	(0.111)	0	0	0
26/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	661.0000	659.0000	(0.303)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	344.0000	343.0000	(0.291)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	490.0000	488.0000	(0.408)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	214.0000	215.0000	0.467	0	0	0
26/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	110.0000	110.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	166.0000	166.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	396.0000	394.0000	(0.505)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	145.0000	145.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	425.0000	424.0000	(0.235)	0	0	0
26/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	145.0000	145.0000	-	0	0	0
26/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	425.0000	424.0000	(0.235)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	ZAAD	2009/09/14			Currency Future	6.7433	6.7430	(0.004)	0.0000	0.0000	140
26/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	353.0000	356.0000	0.850	0	0	0
26/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	414.0000	416.0000	0.483	0	0	0
26/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	355.0000	357.0000	0.563	0	0	0
26/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	650.0000	651.0000	0.154	0	0	0
26/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	509.0000	511.0000	0.393	0	0	0
26/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	591.0000	593.0000	0.338	0	0	0
26/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	341.0000	343.0000	0.587	0	0	0
26/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	402.0000	404.0000	0.498	0	0	0
26/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	457.0000	459.0000	0.438	0	0	0
26/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	370.0000	372.0000	0.541	0	0	0
26/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	207.0000	208.0000	0.483	0	0	0
26/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	576.0000	579.0000	0.521	0	0	0
26/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	414.0000	416.0000	0.483	0	0	0
26/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	248.0000	250.0000	0.806	0	0	0
26/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	272.0000	274.0000	0.735	0	0	0
26/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	327.0000	329.0000	0.612	0	0	0
26/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	457.0000	459.0000	0.438	0	0	0
26/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	315.0000	317.0000	0.635	0	0	0
26/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	576.0000	579.0000	0.521	0	0	0
26/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	518.0000	520.0000	0.386	0	0	0
26/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	497.0000	499.0000	0.402	0	0	0
26/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	384.0000	386.0000	0.521	0	0	0
26/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	272.0000	274.0000	0.735	0	0	0
26/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	419.0000	421.0000	0.477	0	0	0
26/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	721.0000	724.0000	0.416	0	0	0
26/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	684.0000	686.0000	0.292	0	0	0
26/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	476.0000	478.0000	0.420	0	0	0
26/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	341.0000	343.0000	0.587	0	0	0
26/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	477.0000	479.0000	0.419	0	0	0
26/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	619.0000	620.0000	0.162	0	0	0
26/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	476.0000	478.0000	0.420	0	0	0
26/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	445.0000	447.0000	0.449	0	0	0
26/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	612.0000	614.0000	0.327	0	0	0
26/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	789.0000	791.0000	0.253	0	0	0
26/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	684.0000	686.0000	0.292	0	0	0

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26/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	419.0000	421.0000	0.477	0	0	0
26/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	477.0000	479.0000	0.419	0	0	0
26/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	225.0000	227.0000	0.889	0	0	0
26/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	327.0000	329.0000	0.612	0	0	0
26/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	384.0000	386.0000	0.521	0	0	0
26/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	438.0000	440.0000	0.457	0	0	0
26/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	542.0000	544.0000	0.369	0	0	0
26/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	282.0000	284.0000	0.709	0	0	0
26/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	860.0000	862.0000	0.233	0	0	0
26/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	648.0000	650.0000	0.309	0	0	0
26/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	385.0000	387.0000	0.519	0	0	0
26/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	565.0000	567.0000	0.354	0	0	0
26/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	253.0000	255.0000	0.791	0	0	0
26/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	370.0000	372.0000	0.541	0	0	0
26/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	541.0000	543.0000	0.370	0	0	0
26/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	755.0000	757.0000	0.265	0	0	0
26/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	721.0000	724.0000	0.416	0	0	0
26/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	565.0000	567.0000	0.354	0	0	0
26/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	226.0000	228.0000	0.885	0	0	0
26/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	315.0000	317.0000	0.635	0	0	0
26/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	648.0000	650.0000	0.309	0	0	0
26/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	297.0000	300.0000	1.010	0	0	0
26/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	267.0000	269.0000	0.749	0	0	0
26/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	324.0000	327.0000	0.926	0	0	0
26/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	324.0000	327.0000	0.926	0	0	0
26/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	932.0000	935.0000	0.322	0	0	0
26/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	755.0000	757.0000	0.265	0	0	0
26/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,008.0000	1,010.0000	0.198	0	0	0
26/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	824.0000	826.0000	0.243	0	0	0
26/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	896.0000	898.0000	0.223	0	0	0
26/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	683.0000	684.0000	0.146	0	0	0
26/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	591.0000	593.0000	0.338	0	0	0
26/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	248.0000	250.0000	0.806	0	0	0
26/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	190.0000	191.0000	0.526	0	0	0
26/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	518.0000	520.0000	0.386	0	0	0
26/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	385.0000	387.0000	0.519	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	542.0000	544.0000	0.369	0	0	0
26/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	298.0000	300.0000	0.671	0	0	0
26/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	824.0000	826.0000	0.243	0	0	0
26/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	239.0000	241.0000	0.837	0	0	0
26/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	201.0000	203.0000	0.995	0	0	0
26/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	239.0000	241.0000	0.837	0	0	0
26/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	298.0000	300.0000	0.671	0	0	0
26/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	970.0000	972.0000	0.206	0	0	0
26/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	213.0000	215.0000	0.939	0	0	0
26/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	896.0000	898.0000	0.223	0	0	0
26/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	267.0000	269.0000	0.749	0	0	0
26/03/2009	ZAAD	2009/12/14			Currency Future	6.7932	6.7960	0.041	0.0000	0.0000	0
26/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	558.0000	559.0000	0.179	0	0	0
26/03/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	527.0000	528.0000	0.190	0	0	0
26/03/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	570.0000	574.0000	0.702	0	0	0
26/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	551.0000	555.0000	0.726	0	0	0
26/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	465.0000	467.0000	0.430	0	0	0
26/03/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	408.0000	411.0000	0.735	0	0	0
26/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	551.0000	555.0000	0.726	0	0	0
26/03/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	796.0000	796.0000	-	0	0	0
26/03/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	590.0000	591.0000	0.169	0	0	0
26/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	558.0000	559.0000	0.179	0	0	0
26/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	439.0000	442.0000	0.683	0	0	0
26/03/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	497.0000	498.0000	0.201	0	0	0
26/03/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	350.0000	351.0000	0.286	0	0	0
26/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	324.0000	325.0000	0.309	0	0	0
26/03/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	778.0000	782.0000	0.514	0	0	0
26/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	609.0000	613.0000	0.657	0	0	0
26/03/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	284.0000	286.0000	0.704	0	0	0
26/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	717.0000	721.0000	0.558	0	0	0
26/03/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	832.0000	833.0000	0.120	0	0	0
26/03/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	865.0000	865.0000	-	0	0	0
26/03/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	533.0000	537.0000	0.750	0	0	0
26/03/2009	ZAAD	2009/12/14	7.20	Call	Currency Future	425.0000	429.0000	0.941	0	0	0
26/03/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	499.0000	502.0000	0.601	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/03/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	391.0000	395.0000	1.023	0	0	0
26/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	656.0000	656.0000	-	0	0	0
26/03/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	622.0000	623.0000	0.161	0	0	0
26/03/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	796.0000	796.0000	-	0	0	0
26/03/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	304.0000	305.0000	0.329	0	0	0
26/03/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	898.0000	899.0000	0.111	0	0	0
26/03/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	590.0000	594.0000	0.678	0	0	0
26/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	693.0000	697.0000	0.577	0	0	0
26/03/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	324.0000	325.0000	0.309	0	0	0
26/03/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	516.0000	519.0000	0.581	0	0	0
26/03/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	747.0000	751.0000	0.535	0	0	0
26/03/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	760.0000	760.0000	-	0	0	0
26/03/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	717.0000	721.0000	0.558	0	0	0
26/03/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	516.0000	519.0000	0.581	0	0	0
26/03/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	453.0000	456.0000	0.662	0	0	0
26/03/2009	ZAAD 2009/12/14	7.00	Put	Currency Future	690.0000	690.0000	-	0	0	0
26/03/2009	ZAAD 2009/12/14	7.00	Call	Currency Future	483.0000	486.0000	0.621	0	0	0
26/03/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	628.0000	633.0000	0.796	0	0	0
26/03/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	435.0000	437.0000	0.460	0	0	0
26/03/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	377.0000	379.0000	0.531	0	0	0
26/03/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	622.0000	623.0000	0.161	0	0	0
26/03/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	670.0000	675.0000	0.746	0	0	0
26/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	693.0000	697.0000	0.577	0	0	0
26/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	609.0000	613.0000	0.657	0	0	0
26/03/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	465.0000	467.0000	0.430	0	0	0
26/03/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	724.0000	725.0000	0.138	0	0	0
26/03/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	499.0000	502.0000	0.601	0	0	0
26/03/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	405.0000	407.0000	0.494	0	0	0
26/03/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	350.0000	351.0000	0.286	0	0	0
26/03/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	468.0000	471.0000	0.641	0	0	0
26/03/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	649.0000	653.0000	0.616	0	0	0
26/03/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	439.0000	442.0000	0.683	0	0	0
26/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	656.0000	656.0000	-	0	0	0

Grand Total:

427,775