



Derivatives High/Low Report

High/Low for 20/03/2009

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
20/03/2009	\$ / R 2009/06/12			Currency Future	9.7608	9.7889	0.288	9.8900	9.7500	172,214
20/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	574.0000	548.0000	(4.530)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,375.0000	1,396.0000	1.527	0	0	0
20/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	512.0000	487.0000	(4.883)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,331.0000	1,301.0000	(2.254)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	109.0000	109.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,508.0000	1,530.0000	1.459	0	0	0
20/03/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	523.0000	526.0000	0.574	0	0	0
20/03/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	630.0000	635.0000	0.794	0	0	0
20/03/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	2,048.0000	2,020.0000	(1.367)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	284.0000	283.0000	(0.352)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,124.0000	1,094.0000	(2.669)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	207.0000	208.0000	0.483	0	0	0
20/03/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,618.0000	1,591.0000	(1.669)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,419.0000	1,440.0000	1.480	0	0	0
20/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	58.0000	51.0000	(12.069)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	294.0000	293.0000	(0.340)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	349.0000	349.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	114.0000	114.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	217.0000	202.0000	(6.912)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	737.0000	745.0000	1.085	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	888.0000	860.0000	(3.153)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	234.0000	232.0000	(0.855)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	369.0000	346.0000	(6.233)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	828.0000	840.0000	1.449	0	0	0
20/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	423.0000	399.0000	(5.674)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	249.0000	248.0000	(0.402)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	467.0000	468.0000	0.214	0	0	0
20/03/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	187.0000	172.0000	(8.021)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	681.0000	688.0000	1.028	0	0	0
20/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,083.0000	1,054.0000	(2.678)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	275.0000	273.0000	(0.727)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.60	Call	Currency Future	1,247.0000	1,266.0000	1.524	0	0	0
20/03/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	1,463.0000	1,485.0000	1.504	0	0	0
20/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	584.0000	588.0000	0.685	0	0	0
20/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	403.0000	403.0000	-	0	0	2,000
20/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,165.0000	1,183.0000	1.545	0	0	0
20/03/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	542.0000	546.0000	0.738	0	0	0
20/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	742.0000	714.0000	(3.774)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,289.0000	1,259.0000	(2.327)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	159.0000	146.0000	(8.176)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,289.0000	1,309.0000	1.552	0	0	0
20/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	236.0000	217.0000	(8.051)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	778.0000	750.0000	(3.599)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	375.0000	375.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	484.0000	487.0000	0.620	0	0	0
20/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	104.0000	94.0000	(9.615)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	482.0000	457.0000	(5.187)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	814.0000	786.0000	(3.440)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	95.0000	85.0000	(10.526)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.05	Call	Currency Future	897.0000	911.0000	1.561	0	0	0
20/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	796.0000	806.0000	1.256	0	0	0
20/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	926.0000	898.0000	(3.024)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	284.0000	283.0000	(0.352)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	242.0000	240.0000	(0.826)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,332.0000	1,352.0000	1.502	0	0	0
20/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	320.0000	299.0000	(6.563)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,164.0000	1,135.0000	(2.491)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,124.0000	1,094.0000	(2.669)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	2,182.0000	2,154.0000	(1.283)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	606.0000	579.0000	(4.455)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	388.0000	389.0000	0.258	0	0	0
20/03/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	672.0000	645.0000	(4.018)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	93.0000	93.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	71.0000	63.0000	(11.268)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	778.0000	750.0000	(3.599)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	433.0000	434.0000	0.231	0	0	0
20/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	294.0000	293.0000	(0.340)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,331.0000	1,301.0000	(2.254)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	147.0000	135.0000	(8.163)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	388.0000	389.0000	0.258	0	0	0
20/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,289.0000	1,259.0000	(2.327)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	606.0000	579.0000	(4.455)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	467.0000	468.0000	0.214	0	0	0
20/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	249.0000	248.0000	(0.402)	0	0	220
20/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	188.0000	189.0000	0.532	0	0	0
20/03/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	2,004.0000	1,975.0000	(1.447)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,289.0000	1,309.0000	1.552	0	0	0
20/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	452.0000	428.0000	(5.310)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	926.0000	898.0000	(3.024)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	155.0000	155.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,375.0000	1,396.0000	1.527	0	0	0
20/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	395.0000	372.0000	(5.823)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	304.0000	303.0000	(0.329)	0	0	2,500
20/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,577.0000	1,550.0000	(1.712)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	681.0000	688.0000	1.028	0	0	0
20/03/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	1,598.0000	1,621.0000	1.439	0	0	0
20/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	606.0000	611.0000	0.825	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,536.0000	1,509.0000	(1.758)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,043.0000	1,014.0000	(2.780)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	326.0000	325.0000	(0.307)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,083.0000	1,054.0000	(2.678)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	1,124.0000	1,142.0000	1.601	0	0	0
20/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	64.0000	57.0000	(10.938)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	563.0000	567.0000	0.710	0	0	0
20/03/2009	\$ / R	2009/06/12	11.25	Put	Currency Future	1,660.0000	1,632.0000	(1.687)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	542.0000	546.0000	0.738	0	0	0
20/03/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	114.0000	103.0000	(9.649)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	276.0000	256.0000	(7.246)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	171.0000	171.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	337.0000	337.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,373.0000	1,343.0000	(2.185)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	320.0000	299.0000	(6.563)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	1,644.0000	1,668.0000	1.460	0	0	0
20/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	276.0000	256.0000	(7.246)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.15	Call	Currency Future	188.0000	189.0000	0.532	0	0	0
20/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	814.0000	786.0000	(3.440)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	970.0000	985.0000	1.546	0	0	0
20/03/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	236.0000	217.0000	(8.051)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,247.0000	1,217.0000	(2.406)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	965.0000	936.0000	(3.005)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	418.0000	418.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	159.0000	146.0000	(8.176)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	933.0000	948.0000	1.608	0	0	0
20/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,165.0000	1,183.0000	1.545	0	0	0
20/03/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	120.0000	120.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	707.0000	680.0000	(3.819)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	970.0000	985.0000	1.546	0	0	0
20/03/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	173.0000	159.0000	(8.092)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	104.0000	94.0000	(9.615)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
20/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	403.0000	403.0000	-	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
20/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	349.0000	349.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	450.0000	451.0000	0.222	0	0	0
20/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,085.0000	1,102.0000	1.567	0	0	0
20/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	862.0000	875.0000	1.508	0	0	0
20/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,085.0000	1,102.0000	1.567	0	0	0
20/03/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	1,960.0000	1,931.0000	(1.480)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	742.0000	714.0000	(3.774)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	888.0000	860.0000	(3.153)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	639.0000	612.0000	(4.225)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	124.0000	113.0000	(8.871)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	201.0000	187.0000	(6.965)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	862.0000	875.0000	1.508	0	0	0
20/03/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	217.0000	218.0000	0.461	0	0	0
20/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	375.0000	375.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,164.0000	1,135.0000	(2.491)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,744.0000	1,716.0000	(1.606)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,737.0000	1,761.0000	1.382	0	0	0
20/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	124.0000	113.0000	(8.871)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,456.0000	1,429.0000	(1.854)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	482.0000	457.0000	(5.187)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	707.0000	680.0000	(3.819)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	542.0000	517.0000	(4.613)	0	0	0
20/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,008.0000	1,023.0000	1.488	0	0	0
20/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	796.0000	806.0000	1.256	0	0	0
20/03/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	258.0000	256.0000	(0.775)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	418.0000	418.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	275.0000	273.0000	(0.727)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	179.0000	180.0000	0.559	0	0	0
20/03/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	1,553.0000	1,576.0000	1.481	0	0	0
20/03/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	737.0000	745.0000	1.085	0	0	0
20/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,577.0000	1,550.0000	(1.712)	0	0	0
20/03/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	227.0000	225.0000	(0.881)	0	0	0
20/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	503.0000	506.0000	0.596	0	0	0
20/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,419.0000	1,440.0000	1.480	0	0	0
20/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	201.0000	187.0000	(6.965)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	1,872.0000	1,844.0000	(1.496)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,205.0000	1,176.0000	(2.407)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	423.0000	399.0000	(5.674)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,046.0000	1,062.0000	1.530	0	0	0
20/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,247.0000	1,266.0000	1.524	0	0	0
20/03/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	234.0000	232.0000	(0.855)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	503.0000	506.0000	0.596	0	0	0
20/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	584.0000	588.0000	0.685	0	0	0
20/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	95.0000	85.0000	(10.526)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	147.0000	135.0000	(8.163)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
20/03/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	315.0000	314.0000	(0.317)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,205.0000	1,224.0000	1.577	0	0	0
20/03/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	135.0000	123.0000	(8.889)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,008.0000	1,023.0000	1.488	0	0	0
20/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
20/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	542.0000	517.0000	(4.613)	0	0	0
20/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,205.0000	1,224.0000	1.577	0	0	0
20/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,373.0000	1,343.0000	(2.185)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,416.0000	1,386.0000	(2.119)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,702.0000	1,674.0000	(1.645)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,786.0000	1,759.0000	(1.512)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	147.0000	147.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	266.0000	264.0000	(0.752)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	133.0000	133.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,496.0000	1,469.0000	(1.805)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,536.0000	1,509.0000	(1.758)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	79.0000	79.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,364.0000	2,336.0000	(1.184)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,318.0000	2,290.0000	(1.208)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	851.0000	823.0000	(3.290)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	639.0000	612.0000	(4.225)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	450.0000	451.0000	0.222	0	0	0
20/03/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	708.0000	716.0000	1.130	0	0	0
20/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	452.0000	428.0000	(5.310)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	298.0000	277.0000	(7.047)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	563.0000	567.0000	0.710	0	0	0
20/03/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	343.0000	322.0000	(6.122)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	654.0000	661.0000	1.070	0	0	0
20/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	484.0000	487.0000	0.620	0	0	0
20/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	395.0000	372.0000	(5.823)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	574.0000	548.0000	(4.530)	0	0	0
20/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	606.0000	611.0000	0.825	0	0	0
20/03/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	3,072.0000	3,043.0000	(0.944)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	1,004.0000	975.0000	(2.888)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	337.0000	337.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	326.0000	325.0000	(0.307)	0	0	0
20/03/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	362.0000	362.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	965.0000	936.0000	(3.005)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	75.0000	75.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	127.0000	127.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	162.0000	163.0000	0.617	0	0	0
20/03/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	88.0000	88.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	2,227.0000	2,199.0000	(1.257)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	71.0000	71.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,410.0000	2,382.0000	(1.162)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,916.0000	1,888.0000	(1.461)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	155.0000	155.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,496.0000	1,469.0000	(1.805)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	207.0000	208.0000	0.483	0	0	0
20/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,786.0000	1,759.0000	(1.512)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	147.0000	147.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,744.0000	1,716.0000	(1.606)	0	0	0
20/03/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	98.0000	98.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	2,137.0000	2,109.0000	(1.310)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,364.0000	2,336.0000	(1.184)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	67.0000	67.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,457.0000	2,428.0000	(1.180)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	60.0000	60.0000	-	0	0	0
20/03/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,550.0000	2,521.0000	(1.137)	0	0	0
20/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	75.0000	75.0000	-	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
20/03/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	2,273.0000	2,244.0000	(1.276)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	2,092.0000	2,064.0000	(1.338)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	140.0000	140.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	1,829.0000	1,801.0000	(1.531)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	127.0000	127.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	1,916.0000	1,888.0000	(1.461)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	103.0000	103.0000	-	0	0	0
20/03/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
20/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,702.0000	1,674.0000	(1.645)	0	0	0
20/03/2009	\$ / R	2009/09/14			Currency Future	9.8954	9.9246	0.295	9.9500	9.9400	1,794
20/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	791.0000	785.0000	(0.759)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	745.0000	711.0000	(4.564)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	937.0000	902.0000	(3.735)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	971.0000	935.0000	(3.708)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,740.0000	1,702.0000	(2.184)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	651.0000	644.0000	(1.075)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,371.0000	1,333.0000	(2.772)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	1,006.0000	970.0000	(3.579)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	481.0000	473.0000	(1.663)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,071.0000	1,035.0000	(3.361)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	466.0000	457.0000	(1.931)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	667.0000	660.0000	(1.049)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,103.0000	1,066.0000	(3.354)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,040.0000	1,004.0000	(3.462)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,406.0000	1,368.0000	(2.703)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	451.0000	443.0000	(1.774)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,167.0000	1,130.0000	(3.171)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,200.0000	1,163.0000	(3.083)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	776.0000	741.0000	(4.510)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	636.0000	629.0000	(1.101)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	1,040.0000	1,004.0000	(3.462)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	617.0000	610.0000	(1.135)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	683.0000	676.0000	(1.025)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	1,071.0000	1,035.0000	(3.361)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	451.0000	443.0000	(1.774)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	636.0000	629.0000	(1.101)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,336.0000	1,298.0000	(2.844)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,406.0000	1,368.0000	(2.703)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	497.0000	488.0000	(1.811)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	546.0000	538.0000	(1.465)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	771.0000	766.0000	(0.649)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	752.0000	747.0000	(0.665)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	563.0000	555.0000	(1.421)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	904.0000	868.0000	(3.982)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	598.0000	591.0000	(1.171)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	699.0000	693.0000	(0.858)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,200.0000	1,163.0000	(3.083)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	336.0000	326.0000	(2.976)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	617.0000	610.0000	(1.135)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	971.0000	935.0000	(3.708)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,301.0000	1,264.0000	(2.844)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	546.0000	538.0000	(1.465)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	529.0000	521.0000	(1.512)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,233.0000	1,196.0000	(3.001)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	580.0000	573.0000	(1.207)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	839.0000	804.0000	(4.172)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	1,135.0000	1,098.0000	(3.260)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,478.0000	1,440.0000	(2.571)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	807.0000	772.0000	(4.337)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	667.0000	660.0000	(1.049)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	771.0000	766.0000	(0.649)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	776.0000	741.0000	(4.510)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	513.0000	504.0000	(1.754)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	396.0000	387.0000	(2.273)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	423.0000	414.0000	(2.128)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	913.0000	909.0000	(0.438)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	734.0000	728.0000	(0.817)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	567.0000	534.0000	(5.820)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	870.0000	866.0000	(0.460)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,233.0000	1,196.0000	(3.001)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	625.0000	591.0000	(5.440)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,551.0000	1,513.0000	(2.450)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,442.0000	1,404.0000	(2.635)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	685.0000	651.0000	(4.964)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	437.0000	428.0000	(2.059)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	830.0000	825.0000	(0.602)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	717.0000	710.0000	(0.976)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	383.0000	374.0000	(2.350)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	851.0000	846.0000	(0.588)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	699.0000	693.0000	(0.858)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,588.0000	1,550.0000	(2.393)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	655.0000	621.0000	(5.191)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	811.0000	806.0000	(0.617)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	715.0000	681.0000	(4.755)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	437.0000	428.0000	(2.059)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	598.0000	591.0000	(1.171)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	904.0000	868.0000	(3.982)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.25	Put	Currency Future	1,702.0000	1,663.0000	(2.291)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,103.0000	1,066.0000	(3.354)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	871.0000	836.0000	(4.018)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,551.0000	1,513.0000	(2.450)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,442.0000	1,404.0000	(2.635)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	409.0000	401.0000	(1.956)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,514.0000	1,476.0000	(2.510)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	715.0000	681.0000	(4.755)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	683.0000	676.0000	(1.025)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	811.0000	806.0000	(0.617)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	595.0000	562.0000	(5.546)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	937.0000	902.0000	(3.735)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	891.0000	886.0000	(0.561)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.50	Call	Currency Future	935.0000	932.0000	(0.321)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	717.0000	710.0000	(0.976)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	871.0000	836.0000	(4.018)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	396.0000	387.0000	(2.273)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.25	Call	Currency Future	347.0000	338.0000	(2.594)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.50	Put	Currency Future	540.0000	507.0000	(6.111)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	851.0000	846.0000	(0.588)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	655.0000	621.0000	(5.191)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,626.0000	1,587.0000	(2.399)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	371.0000	362.0000	(2.426)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,267.0000	1,230.0000	(2.920)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	513.0000	504.0000	(1.754)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,626.0000	1,587.0000	(2.399)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	324.0000	315.0000	(2.778)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	371.0000	362.0000	(2.426)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.35	Put	Currency Future	1,779.0000	1,741.0000	(2.136)	0	0	0
20/03/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
20/03/2009	\$ / R	2009/09/14	13.00	Put	Currency Future	3,202.0000	3,167.0000	(1.093)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	529.0000	521.0000	(1.512)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,588.0000	1,550.0000	(2.393)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	359.0000	350.0000	(2.507)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	466.0000	457.0000	(1.931)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,267.0000	1,230.0000	(2.920)	0	0	0
20/03/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,371.0000	1,333.0000	(2.772)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	383.0000	374.0000	(2.350)	0	0	0
20/03/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	1,663.0000	1,625.0000	(2.285)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	870.0000	866.0000	(0.460)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	0.0000	1,031.0000	100.000	0	0	0
20/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	625.0000	591.0000	(5.440)	0	0	0
20/03/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	0.0000	407.0000	100.000	0	0	0
20/03/2009	\$ / R	2009/12/14			Currency Future	10.0106	10.0389	0.283	0.0000	0.0000	500
20/03/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	979.0000	982.0000	0.306	0	0	0
20/03/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	705.0000	705.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	1,787.0000	1,759.0000	(1.567)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,373.0000	1,345.0000	(2.039)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	366.0000	363.0000	(0.820)	0	0	9,530
20/03/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	968.0000	943.0000	(2.583)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	960.0000	963.0000	0.313	0	0	0
20/03/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	858.0000	860.0000	0.233	0	0	0
20/03/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	999.0000	974.0000	(2.503)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	659.0000	659.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	812.0000	813.0000	0.123	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	1,198.0000	1,171.0000	(2.254)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	1,748.0000	1,720.0000	(1.602)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	783.0000	784.0000	0.128	0	0	0
20/03/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	1,323.0000	1,329.0000	0.454	0	0	0
20/03/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	3,355.0000	3,324.0000	(0.924)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	681.0000	681.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	512.0000	490.0000	(4.297)	0	0	1,000
20/03/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,671.0000	1,642.0000	(1.735)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	648.0000	648.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,302.0000	1,274.0000	(2.151)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	560.0000	559.0000	(0.179)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	907.0000	910.0000	0.331	0	0	0
20/03/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,149.0000	2,120.0000	(1.349)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	1,164.0000	1,137.0000	(2.320)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,097.0000	1,071.0000	(2.370)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	842.0000	844.0000	0.238	0	0	0
20/03/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	578.0000	577.0000	(0.173)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,232.0000	1,205.0000	(2.192)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	756.0000	757.0000	0.132	0	0	0
20/03/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	2,067.0000	2,038.0000	(1.403)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	874.0000	876.0000	0.229	0	0	0
20/03/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,445.0000	1,418.0000	(1.869)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	942.0000	945.0000	0.318	0	0	0
20/03/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	1,827.0000	1,798.0000	(1.587)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,738.0000	2,712.0000	(0.950)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	637.0000	637.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,032.0000	1,006.0000	(2.519)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	942.0000	945.0000	0.318	0	0	0
20/03/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	827.0000	828.0000	0.121	0	0	0
20/03/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	1,594.0000	1,566.0000	(1.757)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	1,709.0000	1,681.0000	(1.638)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	670.0000	670.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	903.0000	881.0000	(2.436)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.40	Call	Currency Future	1,221.0000	1,227.0000	0.491	0	0	0
20/03/2009	\$ / R	2009/12/14	9.40	Put	Currency Future	610.0000	588.0000	(3.607)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,267.0000	1,239.0000	(2.210)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,738.0000	2,712.0000	(0.950)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	1,377.0000	1,386.0000	0.654	0	0	0
20/03/2009	\$ / R	2009/12/14	9.25	Put	Currency Future	536.0000	513.0000	(4.291)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	449.0000	451.0000	0.445	0	0	99
20/03/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,482.0000	1,454.0000	(1.889)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	253.0000	239.0000	(5.534)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	449.0000	451.0000	0.445	0	0	10,100
20/03/2009	\$ / R	2009/12/14	9.25	Call	Currency Future	1,296.0000	1,302.0000	0.463	0	0	0
20/03/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	1,946.0000	1,917.0000	(1.490)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	1,014.0000	1,020.0000	0.592	0	0	10,100
20/03/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	770.0000	770.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	8.50	Call	Currency Future	1,763.0000	1,778.0000	0.851	0	0	0
20/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	1,032.0000	1,006.0000	(2.519)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.65	Put	Currency Future	296.0000	280.0000	(5.405)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	501.0000	501.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	743.0000	743.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	3,440.0000	3,414.0000	(0.756)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.65	Call	Currency Future	1,657.0000	1,669.0000	0.724	0	0	0
20/03/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	2,441.0000	2,412.0000	(1.188)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,519.0000	1,491.0000	(1.843)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	351.0000	353.0000	0.570	0	0	0
20/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	1,033.0000	1,039.0000	0.581	0	0	0
20/03/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	416.0000	417.0000	0.240	0	0	0
20/03/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	1,906.0000	1,877.0000	(1.522)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	670.0000	670.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	2,956.0000	2,928.0000	(0.947)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	730.0000	730.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	3,088.0000	3,059.0000	(0.939)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	616.0000	616.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	872.0000	850.0000	(2.523)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	606.0000	606.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	551.0000	550.0000	(0.181)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	4,005.0000	3,995.0000	(0.250)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	1,709.0000	1,681.0000	(1.638)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	266.0000	283.0000	6.391	0	0	0
20/03/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	150.0000	141.0000	(6.000)	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
20/03/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	925.0000	927.0000	0.216	0	0	0
20/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,111.0000	2,130.0000	0.900	0	0	0
20/03/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	693.0000	671.0000	(3.175)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,357.0000	2,328.0000	(1.230)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,153.0000	1,160.0000	0.607	0	0	0
20/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	526.0000	525.0000	(0.190)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	343.0000	329.0000	(4.082)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	512.0000	490.0000	(4.297)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,554.0000	1,568.0000	0.901	0	0	0
20/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,323.0000	1,329.0000	0.454	0	0	0
20/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,315.0000	2,286.0000	(1.253)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,070.0000	2,089.0000	0.918	0	0	0
20/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	160.0000	150.0000	(6.250)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	214.0000	202.0000	(5.607)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	202.0000	191.0000	(5.446)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,875.0000	1,891.0000	0.853	0	0	0
20/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	402.0000	385.0000	(4.229)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,271.0000	1,275.0000	0.315	0	0	0
20/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,463.0000	1,474.0000	0.752	0	0	0
20/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,190.0000	2,161.0000	(1.324)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,990.0000	2,009.0000	0.955	0	0	0
20/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	456.0000	458.0000	0.439	0	0	0
20/03/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,030.0000	2,049.0000	0.936	0	0	0
20/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,695.0000	2,669.0000	(0.965)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,523.0000	1,536.0000	0.854	0	0	0
20/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	382.0000	380.0000	(0.524)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	363.0000	347.0000	(4.408)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	169.0000	160.0000	(5.325)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,198.0000	1,204.0000	0.501	0	0	0
20/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,913.0000	1,930.0000	0.889	0	0	0
20/03/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	637.0000	615.0000	(3.454)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	627.0000	626.0000	(0.159)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	190.0000	180.0000	(5.263)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	518.0000	517.0000	(0.193)	0	0	0
20/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,406.0000	2,428.0000	0.914	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,866.0000	1,837.0000	(1.554)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,951.0000	1,969.0000	0.923	0	0	0
20/03/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,138.0000	4,127.0000	(0.266)	0	0	0
20/03/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	89.0000	83.0000	(6.742)	0	0	0
20/03/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	249.0000	266.0000	6.827	0	0	0
20/03/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,450.0000	2,472.0000	0.898	0	0	0
20/03/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	141.0000	132.0000	(6.383)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	179.0000	170.0000	(5.028)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	478.0000	479.0000	0.209	0	0	0
20/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,221.0000	3,191.0000	(0.931)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	382.0000	366.0000	(4.188)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,493.0000	1,505.0000	0.804	0	0	0
20/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,235.0000	2,255.0000	0.895	0	0	0
20/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	467.0000	447.0000	(4.283)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	509.0000	509.0000	-	0	0	0
20/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,377.0000	1,386.0000	0.654	0	0	0
20/03/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,568.0000	3,549.0000	(0.533)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,152.0000	2,171.0000	0.883	0	0	0
20/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	125.0000	116.0000	(7.200)	0	0	0
20/03/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	693.0000	693.0000	-	0	0	0
20/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	1,064.0000	1,038.0000	(2.444)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,567.0000	2,540.0000	(1.052)	0	0	0
20/03/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	329.0000	338.0000	2.736	0	0	0
20/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,990.0000	2,009.0000	0.955	0	0	0
20/03/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,632.0000	1,604.0000	(1.716)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	560.0000	536.0000	(4.286)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,071.0000	1,077.0000	0.560	0	0	0
20/03/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	289.0000	308.0000	6.574	0	0	0
20/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,350.0000	1,357.0000	0.519	0	0	0
20/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,494.0000	2,516.0000	0.882	0	0	0
20/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,271.0000	1,275.0000	0.315	0	0	0
20/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	311.0000	294.0000	(5.466)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	489.0000	468.0000	(4.294)	0	0	0
20/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,228.0000	4,216.0000	(0.284)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	1,622.0000	1,633.0000	0.678	0	0	0
20/03/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	267.0000	252.0000	(5.618)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.60	Put	Currency Future	83.0000	77.0000	(7.229)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.30	Put	Currency Future	560.0000	536.0000	(4.286)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	569.0000	568.0000	(0.176)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.70	Call	Currency Future	543.0000	542.0000	(0.184)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	470.0000	472.0000	0.426	0	0	0
20/03/2009	\$ / R	2009/12/14	11.70	Put	Currency Future	2,232.0000	2,203.0000	(1.299)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	2,610.0000	2,583.0000	(1.034)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	296.0000	315.0000	6.419	0	0	0
20/03/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	4,049.0000	4,039.0000	(0.247)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	3,266.0000	3,235.0000	(0.949)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	2,108.0000	2,079.0000	(1.376)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	260.0000	278.0000	6.923	0	0	0
20/03/2009	\$ / R	2009/12/14	12.90	Call	Currency Future	376.0000	374.0000	(0.532)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	3,829.0000	3,819.0000	(0.261)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	271.0000	290.0000	7.011	0	0	0
20/03/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	3,440.0000	3,414.0000	(0.756)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	351.0000	353.0000	0.570	0	0	0
20/03/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	1,727.0000	1,741.0000	0.811	0	0	0
20/03/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	283.0000	302.0000	6.714	0	0	0
20/03/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	810.0000	788.0000	(2.716)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,315.0000	2,286.0000	(1.253)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	2,193.0000	2,213.0000	0.912	0	0	0
20/03/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	526.0000	525.0000	(0.190)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	3,873.0000	3,863.0000	(0.258)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	3,785.0000	3,776.0000	(0.238)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	616.0000	616.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,493.0000	1,505.0000	0.804	0	0	0
20/03/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	1,906.0000	1,877.0000	(1.522)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	1,175.0000	1,182.0000	0.596	0	0	0
20/03/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,913.0000	1,930.0000	0.889	0	0	0
20/03/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	4,273.0000	4,261.0000	(0.281)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	2,912.0000	2,884.0000	(0.962)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	2,406.0000	2,428.0000	0.914	0	0	0
20/03/2009	\$ / R	2009/12/14	12.50	Call	Currency Future	423.0000	423.0000	-	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
20/03/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	96.0000	89.0000	(7.292)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.50	Put	Currency Future	665.0000	643.0000	(3.308)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	202.0000	191.0000	(5.446)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	382.0000	366.0000	(4.188)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	133.0000	124.0000	(6.767)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	1,692.0000	1,705.0000	0.768	0	0	0
20/03/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	3,961.0000	3,951.0000	(0.252)	0	0	0
20/03/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	238.0000	255.0000	7.143	0	0	0
20/03/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	1,051.0000	1,058.0000	0.666	0	0	0
20/03/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	534.0000	533.0000	(0.187)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.95	Put	Currency Future	935.0000	912.0000	(2.460)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	1,409.0000	1,381.0000	(1.987)	0	0	0
20/03/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	233.0000	250.0000	7.296	0	0	0
20/03/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	1,523.0000	1,536.0000	0.854	0	0	0
20/03/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	281.0000	266.0000	(5.338)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.95	Call	Currency Future	996.0000	1,001.0000	0.502	0	0	0
20/03/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	382.0000	380.0000	(0.524)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	2,274.0000	2,244.0000	(1.319)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	3,221.0000	3,191.0000	(0.931)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	2,111.0000	2,130.0000	0.900	0	0	0
20/03/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	2,782.0000	2,755.0000	(0.971)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	442.0000	444.0000	0.452	0	0	0
20/03/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	3,310.0000	3,280.0000	(0.906)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	371.0000	369.0000	(0.539)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.35	Put	Currency Future	585.0000	562.0000	(3.932)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	1,800.0000	1,815.0000	0.833	0	0	0
20/03/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	150.0000	141.0000	(6.000)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.75	Call	Currency Future	1,588.0000	1,600.0000	0.756	0	0	0
20/03/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	239.0000	226.0000	(5.439)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.40	Put	Currency Future	3,698.0000	3,685.0000	(0.352)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	730.0000	730.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,190.0000	2,161.0000	(1.324)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	463.0000	465.0000	0.432	0	0	0
20/03/2009	\$ / R	2009/12/14	12.20	Put	Currency Future	2,652.0000	2,626.0000	(0.980)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,337.0000	1,310.0000	(2.019)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	551.0000	550.0000	(0.181)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	309.0000	324.0000	4.854	0	0	0
20/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	798.0000	799.0000	0.125	0	0	9,530
20/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	872.0000	850.0000	(2.523)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	387.0000	386.0000	(0.258)	0	0	0
20/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,519.0000	1,491.0000	(1.843)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,033.0000	1,039.0000	0.581	0	0	0
20/03/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	841.0000	819.0000	(2.616)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,357.0000	2,328.0000	(1.230)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,177.0000	3,147.0000	(0.944)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	518.0000	517.0000	(0.193)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,245.0000	1,251.0000	0.482	0	0	0
20/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	363.0000	347.0000	(4.408)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	327.0000	311.0000	(4.893)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	429.0000	430.0000	0.233	0	0	0
20/03/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,868.0000	2,841.0000	(0.941)	0	0	0
20/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	277.0000	296.0000	6.859	0	0	0
20/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,917.0000	3,907.0000	(0.255)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	398.0000	398.0000	-	0	0	0
20/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,399.0000	2,370.0000	(1.209)	0	0	0
20/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	509.0000	509.0000	-	0	0	0
20/03/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	493.0000	493.0000	-	0	0	0
20/03/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,483.0000	2,454.0000	(1.168)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	435.0000	437.0000	0.460	0	0	0
20/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,526.0000	3,504.0000	(0.624)	0	0	0
20/03/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	336.0000	343.0000	2.083	0	0	0
20/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,177.0000	3,147.0000	(0.944)	0	0	0
20/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	343.0000	329.0000	(4.082)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,825.0000	2,798.0000	(0.956)	0	0	0
20/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	387.0000	386.0000	(0.258)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	467.0000	447.0000	(4.283)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	780.0000	758.0000	(2.821)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,091.0000	1,097.0000	0.550	0	0	0
20/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,554.0000	1,568.0000	0.901	0	0	0
20/03/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	322.0000	333.0000	3.416	0	0	0
20/03/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	3,000.0000	2,971.0000	(0.967)	0	0	0
20/03/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	423.0000	405.0000	(4.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	1,434.0000	1,444.0000	0.697	0	0	0
20/03/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	226.0000	214.0000	(5.310)	0	0	0
20/03/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	1,837.0000	1,853.0000	0.871	0	0	0
20/03/2009	\$ / R	2009/12/14	9.60	Call	Currency Future	1,132.0000	1,138.0000	0.530	0	0	0
20/03/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	3,612.0000	3,594.0000	(0.498)	0	0	0
20/03/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	721.0000	699.0000	(3.051)	0	0	0
20/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,097.0000	1,071.0000	(2.370)	0	0	0
20/03/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	410.0000	410.0000	-	0	0	0
20/03/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	478.0000	479.0000	0.209	0	0	0
20/03/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	907.0000	910.0000	0.331	0	0	0
20/03/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	2,567.0000	2,540.0000	(1.052)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	597.0000	596.0000	(0.168)	0	0	0
20/03/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	1,986.0000	1,957.0000	(1.460)	0	0	0
20/03/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	3,655.0000	3,639.0000	(0.438)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	102.0000	95.0000	(6.863)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	2,363.0000	2,384.0000	0.889	0	0	0
20/03/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	315.0000	328.0000	4.127	0	0	0
20/03/2009	\$ / R	2009/12/14	7.40	Put	Currency Future	0.0000	58.0000	100.000	0	0	0
20/03/2009	\$ / R	2009/12/14	7.40	Call	Currency Future	0.0000	2,697.0000	100.000	0	0	0
20/03/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	302.0000	319.0000	5.629	0	0	0
20/03/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	117.0000	109.0000	(6.838)	0	0	0
20/03/2009	\$ / R	2009/12/14	7.85	Call	Currency Future	2,277.0000	2,298.0000	0.922	0	0	0
20/03/2009	\$ / R	2009/12/14	13.45	Put	Currency Future	3,742.0000	3,730.0000	(0.321)	0	0	0
20/03/2009	\$ / R	2010/03/15			Currency Future	10.1251	10.1532	0.278	0.0000	0.0000	0
20/03/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	609.0000	604.0000	(0.821)	0	0	27,539
20/03/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,784.0000	2,751.0000	(1.185)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,743.0000	1,711.0000	(1.836)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	894.0000	890.0000	(0.447)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	702.0000	698.0000	(0.570)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	868.0000	864.0000	(0.461)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	831.0000	827.0000	(0.481)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,420.0000	1,388.0000	(2.254)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,856.0000	1,823.0000	(1.778)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,669.0000	1,637.0000	(1.917)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,327.0000	2,294.0000	(1.418)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,128.0000	1,127.0000	(0.089)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,454.0000	1,423.0000	(2.132)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,525.0000	1,493.0000	(2.098)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,153.0000	1,123.0000	(2.602)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	979.0000	976.0000	(0.306)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	950.0000	946.0000	(0.421)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	752.0000	748.0000	(0.532)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	2,127.0000	2,094.0000	(1.551)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	995.0000	992.0000	(0.302)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	796.0000	791.0000	(0.628)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,206.0000	2,174.0000	(1.451)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	843.0000	839.0000	(0.474)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,780.0000	1,748.0000	(1.798)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	732.0000	727.0000	(0.683)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	1,010.0000	1,007.0000	(0.297)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,818.0000	1,786.0000	(1.760)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	2,167.0000	2,134.0000	(1.523)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	2,088.0000	2,055.0000	(1.580)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	936.0000	932.0000	(0.427)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,633.0000	1,601.0000	(1.960)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	742.0000	737.0000	(0.674)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,560.0000	1,529.0000	(1.987)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	763.0000	758.0000	(0.655)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	1,385.0000	1,354.0000	(2.238)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	979.0000	976.0000	(0.306)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,454.0000	1,423.0000	(2.132)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	922.0000	918.0000	(0.434)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,596.0000	1,565.0000	(1.942)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	908.0000	904.0000	(0.441)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,596.0000	1,565.0000	(1.942)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	922.0000	918.0000	(0.434)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	1,351.0000	1,320.0000	(2.295)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	1,026.0000	1,023.0000	(0.292)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,971.0000	1,938.0000	(1.674)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,247.0000	2,214.0000	(1.469)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	855.0000	851.0000	(0.468)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	722.0000	717.0000	(0.693)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	819.0000	815.0000	(0.488)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	784.0000	780.0000	(0.510)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,048.0000	2,016.0000	(1.563)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	773.0000	769.0000	(0.517)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	2,080.0000	2,047.0000	(1.587)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,284.0000	1,253.0000	(2.414)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	3,819.0000	3,789.0000	(0.786)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,894.0000	1,861.0000	(1.742)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	807.0000	803.0000	(0.496)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	970.0000	941.0000	(2.990)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	784.0000	780.0000	(0.510)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,932.0000	1,900.0000	(1.656)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	394.0000	392.0000	(0.508)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	529.0000	505.0000	(4.537)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	1,740.0000	1,746.0000	0.345	0	0	0
20/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,633.0000	1,601.0000	(1.960)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	1,445.0000	1,447.0000	0.138	0	0	0
20/03/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	1,494.0000	1,497.0000	0.201	0	0	0
20/03/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	720.0000	694.0000	(3.611)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	669.0000	644.0000	(3.737)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	908.0000	904.0000	(0.441)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.35	Call	Currency Future	1,470.0000	1,472.0000	0.136	0	0	0
20/03/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	1,218.0000	1,187.0000	(2.545)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	387.0000	385.0000	(0.517)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	1,520.0000	1,523.0000	0.197	0	0	0
20/03/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	645.0000	619.0000	(4.031)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	995.0000	992.0000	(0.302)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	693.0000	688.0000	(0.722)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,204.0000	1,203.0000	(0.083)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	2,287.0000	2,254.0000	(1.443)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	911.0000	883.0000	(3.074)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	712.0000	707.0000	(0.702)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	465.0000	442.0000	(4.946)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	1,286.0000	1,286.0000	-	0	0	0
20/03/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	883.0000	855.0000	(3.171)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	402.0000	400.0000	(0.498)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	1,029.0000	1,000.0000	(2.818)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,368.0000	2,335.0000	(1.394)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	3,777.0000	3,746.0000	(0.821)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,166.0000	1,164.0000	(0.172)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	4,121.0000	4,090.0000	(0.752)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	1,090.0000	1,061.0000	(2.661)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	346.0000	344.0000	(0.578)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	425.0000	423.0000	(0.471)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.25	Call	Currency Future	1,093.0000	1,091.0000	(0.183)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,856.0000	1,823.0000	(1.778)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,153.0000	1,123.0000	(2.602)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	831.0000	827.0000	(0.481)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,128.0000	1,127.0000	(0.089)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,780.0000	1,748.0000	(1.798)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	1,308.0000	1,308.0000	-	0	0	0
20/03/2009	\$ / R	2010/03/15	13.35	Put	Currency Future	3,650.0000	3,619.0000	(0.849)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	3,734.0000	3,704.0000	(0.803)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,669.0000	1,637.0000	(1.917)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	409.0000	407.0000	(0.489)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	339.0000	337.0000	(0.590)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	894.0000	890.0000	(0.447)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	2,409.0000	2,376.0000	(1.370)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	2,048.0000	2,016.0000	(1.563)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	684.0000	679.0000	(0.731)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	773.0000	769.0000	(0.517)	0	0	0
20/03/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	855.0000	851.0000	(0.468)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	4,164.0000	4,134.0000	(0.720)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,489.0000	1,458.0000	(2.082)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	965.0000	961.0000	(0.415)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	444.0000	422.0000	(4.955)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	1,770.0000	1,776.0000	0.339	0	0	0
20/03/2009	\$ / R	2010/03/15	9.35	Put	Currency Future	695.0000	668.0000	(3.885)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	449.0000	447.0000	(0.445)	0	0	0
20/03/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,524.0000	3,494.0000	(0.851)	0	0	0
20/03/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	1,599.0000	1,602.0000	0.188	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	507.0000	484.0000	(4.536)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	417.0000	415.0000	(0.480)	0	0	0
20/03/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	1,682.0000	1,687.0000	0.297	0	0	0
20/03/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,948.0000	3,917.0000	(0.785)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,692.0000	3,662.0000	(0.813)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,546.0000	1,549.0000	0.194	0	0	0
20/03/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	4,034.0000	4,004.0000	(0.744)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	433.0000	431.0000	(0.462)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	940.0000	912.0000	(2.979)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	574.0000	549.0000	(4.355)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,265.0000	1,265.0000	-	0	0	0
20/03/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,398.0000	1,399.0000	0.072	0	0	0
20/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,818.0000	1,786.0000	(1.760)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	773.0000	745.0000	(3.622)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	796.0000	791.0000	(0.628)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,206.0000	2,174.0000	(1.451)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,607.0000	3,577.0000	(0.832)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	693.0000	688.0000	(0.722)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	373.0000	371.0000	(0.536)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	843.0000	839.0000	(0.474)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,971.0000	1,938.0000	(1.674)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	732.0000	727.0000	(0.683)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	621.0000	595.0000	(4.187)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	675.0000	670.0000	(0.741)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,358.0000	3,328.0000	(0.893)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,368.0000	2,335.0000	(1.394)	0	0	0
20/03/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	4,340.0000	4,309.0000	(0.714)	0	0	0
20/03/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	315.0000	313.0000	(0.635)	0	0	0
20/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,995.0000	2,965.0000	(1.002)	0	0	0
20/03/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,574.0000	2,541.0000	(1.282)	0	0	0
20/03/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	570.0000	568.0000	(0.351)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,204.0000	1,203.0000	(0.083)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	483.0000	482.0000	(0.207)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	1,029.0000	1,000.0000	(2.818)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	684.0000	679.0000	(0.731)	0	0	0
20/03/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	368.0000	348.0000	(5.435)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,409.0000	2,376.0000	(1.370)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,317.0000	1,286.0000	(2.354)	0	0	0
20/03/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	649.0000	644.0000	(0.770)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	1,042.0000	1,040.0000	(0.192)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,491.0000	2,458.0000	(1.325)	0	0	0
20/03/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,800.0000	1,806.0000	0.333	0	0	0
20/03/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	666.0000	661.0000	(0.751)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,245.0000	1,244.0000	(0.080)	0	0	27,539
20/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,251.0000	1,220.0000	(2.478)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	1,076.0000	1,073.0000	(0.279)	0	0	0
20/03/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	333.0000	331.0000	(0.601)	0	0	0
20/03/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,893.0000	1,901.0000	0.423	0	0	0
20/03/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,450.0000	2,417.0000	(1.347)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,482.0000	3,452.0000	(0.862)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	441.0000	439.0000	(0.454)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,566.0000	3,536.0000	(0.841)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,009.0000	1,977.0000	(1.593)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,489.0000	1,458.0000	(2.082)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	765.0000	760.0000	(0.654)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	965.0000	961.0000	(0.415)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	3,905.0000	3,874.0000	(0.794)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,420.0000	1,388.0000	(2.254)	0	0	0
20/03/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	425.0000	403.0000	(5.176)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,706.0000	1,674.0000	(1.876)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	457.0000	455.0000	(0.438)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	359.0000	357.0000	(0.557)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,059.0000	1,056.0000	(0.283)	0	0	0
20/03/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	881.0000	877.0000	(0.454)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	827.0000	799.0000	(3.386)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,352.0000	1,352.0000	-	0	0	0
20/03/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,208.0000	4,178.0000	(0.713)	0	0	0
20/03/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,654.0000	1,658.0000	0.242	0	0	0
20/03/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,862.0000	3,832.0000	(0.777)	0	0	0
20/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	2,009.0000	1,977.0000	(1.593)	0	0	0
20/03/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	380.0000	378.0000	(0.526)	0	0	0
20/03/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	316.0000	298.0000	(5.696)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,992.0000	2,001.0000	0.452	0	0	0
20/03/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	511.0000	509.0000	(0.391)	0	0	0
20/03/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,236.0000	3,206.0000	(0.927)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	0.0000	1,030.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	0.0000	1,183.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	9.90	Put	Currency Future	0.0000	970.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	0.0000	1,223.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	0.0000	200.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	12.50	Call	Currency Future	0.0000	575.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	0.0000	2,254.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	0.0000	2,922.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,185.0000	1,155.0000	(2.532)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	1,110.0000	1,108.0000	(0.180)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,958.0000	1,967.0000	0.460	0	0	0
20/03/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	333.0000	314.0000	(5.706)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	0.0000	1,145.0000	100.000	0	0	0
20/03/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	1,076.0000	1,073.0000	(0.279)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.55	Call	Currency Future	1,926.0000	1,934.0000	0.415	0	0	0
20/03/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	3,276.0000	3,247.0000	(0.885)	0	0	0
20/03/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	501.0000	500.0000	(0.200)	0	0	0
20/03/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,317.0000	3,287.0000	(0.904)	0	0	0
20/03/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	492.0000	491.0000	(0.203)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.35	Put	Currency Future	1,284.0000	1,253.0000	(2.414)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,251.0000	1,220.0000	(2.478)	0	0	0
20/03/2009	\$ / R	2010/03/15	8.55	Put	Currency Future	350.0000	331.0000	(5.429)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.35	Call	Currency Future	1,059.0000	1,056.0000	(0.283)	0	0	0
20/03/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	0.0000	1,092.0000	100.000	0	0	0
20/03/2009	£ / R	2009/06/12			Currency Future	14.2219	14.1493	(0.510)	0.0000	0.0000	9,953
20/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	701.0000	684.0000	(2.425)	0	0	0
20/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,100.0000	2,164.0000	3.048	0	0	0
20/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,315.0000	1,369.0000	4.106	0	0	0
20/03/2009	£ / R	2009/06/12	18.60	Put	Currency Future	4,393.0000	4,465.0000	1.639	0	0	0
20/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,360.0000	2,426.0000	2.797	0	0	0
20/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	629.0000	684.0000	8.744	0	0	0
20/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,612.0000	1,670.0000	3.598	0	0	0
20/03/2009	£ / R	2009/06/12	18.70	Put	Currency Future	4,492.0000	4,564.0000	1.603	0	0	0
20/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	2,904.0000	2,972.0000	2.342	0	0	0
20/03/2009	£ / R	2009/06/12	15.45	Call	Currency Future	307.0000	292.0000	(4.886)	0	0	0
20/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	144.0000	137.0000	(4.861)	0	0	0
20/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
20/03/2009	£ / R	2009/06/12	18.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,809.0000	1,870.0000	3.372	0	0	0
20/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	644.0000	626.0000	(2.795)	0	0	0
20/03/2009	£ / R	2009/06/12	16.95	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
20/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	387.0000	368.0000	(4.910)	0	0	0
20/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,689.0000	4,761.0000	1.536	0	0	0
20/03/2009	£ / R	2009/06/12	17.50	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
20/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,143.0000	1,194.0000	4.462	0	0	0
20/03/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,811.0000	2,879.0000	2.419	0	0	0
20/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	283.0000	269.0000	(4.947)	0	0	0
20/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/03/2009	£ / R	2009/06/12	17.50	Put	Currency Future	3,327.0000	3,397.0000	2.104	0	0	0
20/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	722.0000	777.0000	7.618	0	0	0
20/03/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,386.0000	1,442.0000	4.040	0	0	0
20/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
20/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,891.0000	1,952.0000	3.226	0	0	0
20/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
20/03/2009	£ / R	2009/06/12	15.45	Put	Currency Future	1,535.0000	1,592.0000	3.713	0	0	0
20/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,719.0000	2,787.0000	2.501	0	0	0
20/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,809.0000	1,870.0000	3.372	0	0	0
20/03/2009	£ / R	2009/06/12	19.20	Put	Currency Future	4,986.0000	5,058.0000	1.444	0	0	0
20/03/2009	£ / R	2009/06/12	17.80	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/06/12	15.25	Call	Currency Future	358.0000	341.0000	(4.749)	0	0	0
20/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,272.0000	2,337.0000	2.861	0	0	0
20/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
20/03/2009	£ / R	2009/06/12	19.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	231.0000	219.0000	(5.195)	0	0	0
20/03/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,016.0000	2,078.0000	3.075	0	0	0
20/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,690.0000	1,749.0000	3.491	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,887.0000	4,959.0000	1.473	0	0	0
20/03/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,997.0000	3,066.0000	2.302	0	0	0
20/03/2009	£ / R 2009/06/12	16.85	Call	Currency Future	91.0000	86.0000	(5.495)	0	0	0
20/03/2009	£ / R 2009/06/12	15.65	Call	Currency Future	262.0000	248.0000	(5.344)	0	0	0
20/03/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,246.0000	4,318.0000	1.696	0	0	0
20/03/2009	£ / R 2009/06/12	17.15	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
20/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
20/03/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,143.0000	2,207.0000	2.986	0	0	0
20/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/03/2009	£ / R 2009/06/12	16.75	Call	Currency Future	100.0000	95.0000	(5.000)	0	0	0
20/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	959.0000	1,014.0000	5.735	0	0	0
20/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,538.0000	2,605.0000	2.640	0	0	0
20/03/2009	£ / R 2009/06/12	15.50	Call	Currency Future	295.0000	280.0000	(5.085)	0	0	0
20/03/2009	£ / R 2009/06/12	19.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/03/2009	£ / R 2009/06/12	16.25	Call	Currency Future	158.0000	149.0000	(5.696)	0	0	0
20/03/2009	£ / R 2009/06/12	14.10	Put	Currency Future	599.0000	655.0000	9.349	0	0	0
20/03/2009	£ / R 2009/06/12	15.05	Call	Currency Future	417.0000	397.0000	(4.796)	0	0	0
20/03/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,470.0000	3,540.0000	2.017	0	0	0
20/03/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,573.0000	1,631.0000	3.687	0	0	0
20/03/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,333.0000	5,406.0000	1.369	0	0	0
20/03/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,628.0000	2,696.0000	2.588	0	0	0
20/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	465.0000	443.0000	(4.731)	0	0	0
20/03/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,932.0000	1,994.0000	3.209	0	0	0
20/03/2009	£ / R 2009/06/12	16.20	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
20/03/2009	£ / R 2009/06/12	18.90	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/03/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,229.0000	2,294.0000	2.916	0	0	0
20/03/2009	£ / R 2009/06/12	15.95	Call	Currency Future	204.0000	193.0000	(5.392)	0	0	0
20/03/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,497.0000	1,554.0000	3.808	0	0	0
20/03/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,689.0000	4,761.0000	1.536	0	0	0
20/03/2009	£ / R 2009/06/12	16.30	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
20/03/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,245.0000	1,297.0000	4.177	0	0	0
20/03/2009	£ / R 2009/06/12	17.65	Call	Currency Future	42.0000	39.0000	(7.143)	0	0	0
20/03/2009	£ / R 2009/06/12	15.40	Call	Currency Future	319.0000	303.0000	(5.016)	0	0	0
20/03/2009	£ / R 2009/06/12	19.30	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/03/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,186.0000	2,250.0000	2.928	0	0	0
20/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,374.0000	3,444.0000	2.075	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,423.0000	1,479.0000	3.935	0	0	0
20/03/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,234.0000	5,306.0000	1.376	0	0	0
20/03/2009	£ / R 2009/06/12	16.45	Call	Currency Future	132.0000	125.0000	(5.303)	0	0	0
20/03/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,460.0000	1,516.0000	3.836	0	0	0
20/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
20/03/2009	£ / R 2009/06/12	15.10	Call	Currency Future	401.0000	382.0000	(4.738)	0	0	0
20/03/2009	£ / R 2009/06/12	18.60	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/03/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,674.0000	2,741.0000	2.506	0	0	0
20/03/2009	£ / R 2009/06/12	14.10	Call	Currency Future	721.0000	704.0000	(2.358)	0	0	0
20/03/2009	£ / R 2009/06/12	14.45	Put	Currency Future	820.0000	875.0000	6.707	0	0	0
20/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,185.0000	3,254.0000	2.166	0	0	0
20/03/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,279.0000	1,333.0000	4.222	0	0	0
20/03/2009	£ / R 2009/06/12	19.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/03/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,614.0000	3,685.0000	1.965	0	0	0
20/03/2009	£ / R 2009/06/12	14.45	Call	Currency Future	592.0000	575.0000	(2.872)	0	0	0
20/03/2009	£ / R 2009/06/12	17.45	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
20/03/2009	£ / R 2009/06/12	15.30	Call	Currency Future	345.0000	328.0000	(4.928)	0	0	0
20/03/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,850.0000	1,911.0000	3.297	0	0	0
20/03/2009	£ / R 2009/06/12	19.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/03/2009	£ / R 2009/06/12	16.80	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
20/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	531.0000	513.0000	(3.390)	0	0	0
20/03/2009	£ / R 2009/06/12	14.35	Put	Currency Future	754.0000	809.0000	7.294	0	0	0
20/03/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,279.0000	3,349.0000	2.135	0	0	0
20/03/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,068.0000	1,123.0000	5.150	0	0	0
20/03/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,640.0000	4,712.0000	1.552	0	0	0
20/03/2009	£ / R 2009/06/12	18.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/03/2009	£ / R 2009/06/12	14.50	Call	Currency Future	576.0000	559.0000	(2.951)	0	0	0
20/03/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,719.0000	2,787.0000	2.501	0	0	0
20/03/2009	£ / R 2009/06/12	15.30	Call	Currency Future	345.0000	328.0000	(4.928)	0	0	0
20/03/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,360.0000	2,426.0000	2.797	0	0	0
20/03/2009	£ / R 2009/06/12	19.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/03/2009	£ / R 2009/06/12	18.25	Put	Currency Future	4,050.0000	4,122.0000	1.778	0	0	0
20/03/2009	£ / R 2009/06/12	13.70	Put	Currency Future	393.0000	442.0000	12.468	0	0	0
20/03/2009	£ / R 2009/06/12	14.50	Put	Currency Future	854.0000	909.0000	6.440	0	0	0
20/03/2009	£ / R 2009/06/12	13.90	Call	Currency Future	806.0000	790.0000	(1.985)	0	0	0
20/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	490.0000	472.0000	(3.673)	0	0	0
20/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	222.0000	210.0000	(5.405)	0	0	0
20/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,837.0000	4,909.0000	1.489	0	0	0
20/03/2009	£ / R	2009/06/12	19.15	Put	Currency Future	4,936.0000	5,008.0000	1.459	0	0	0
20/03/2009	£ / R	2009/06/12	13.70	Call	Currency Future	915.0000	891.0000	(2.623)	0	0	0
20/03/2009	£ / R	2009/06/12	16.05	Call	Currency Future	187.0000	178.0000	(4.813)	0	0	0
20/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,891.0000	1,952.0000	3.226	0	0	0
20/03/2009	£ / R	2009/06/12	19.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/03/2009	£ / R	2009/06/12	18.75	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
20/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	762.0000	746.0000	(2.100)	0	0	0
20/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
20/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	132.0000	125.0000	(5.303)	0	0	0
20/03/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,035.0000	5,108.0000	1.450	0	0	0
20/03/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,590.0000	4,662.0000	1.569	0	0	0
20/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	855.0000	837.0000	(2.105)	0	0	0
20/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	626.0000	609.0000	(2.716)	0	0	0
20/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,493.0000	2,560.0000	2.688	0	0	0
20/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,058.0000	2,121.0000	3.061	0	0	0
20/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	609.0000	591.0000	(2.956)	0	0	0
20/03/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,135.0000	5,207.0000	1.402	0	0	0
20/03/2009	£ / R	2009/06/12	19.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	485.0000	541.0000	11.546	0	0	0
20/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	96.0000	91.0000	(5.208)	0	0	0
20/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,423.0000	1,479.0000	3.935	0	0	0
20/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	787.0000	842.0000	6.989	0	0	0
20/03/2009	£ / R	2009/06/12	18.50	Put	Currency Future	4,295.0000	4,367.0000	1.676	0	0	0
20/03/2009	£ / R	2009/06/12	18.25	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
20/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	433.0000	488.0000	12.702	0	0	0
20/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	387.0000	368.0000	(4.910)	0	0	0
20/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	115.0000	109.0000	(5.217)	0	0	0
20/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0
20/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,497.0000	1,554.0000	3.808	0	0	0
20/03/2009	£ / R	2009/06/12	19.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/03/2009	£ / R	2009/06/12	18.75	Put	Currency Future	4,541.0000	4,613.0000	1.586	0	0	0
20/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	806.0000	790.0000	(1.985)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	332.0000	315.0000	(5.120)	0	0	0
20/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,765.0000	2,833.0000	2.459	0	0	0
20/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	682.0000	664.0000	(2.639)	0	0	0
20/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	889.0000	944.0000	6.187	0	0	0
20/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
20/03/2009	£ / R	2009/06/12	17.25	Call	Currency Future	62.0000	59.0000	(4.839)	0	0	0
20/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	561.0000	543.0000	(3.209)	0	0	0
20/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	332.0000	315.0000	(5.120)	0	0	0
20/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
20/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	701.0000	684.0000	(2.425)	0	0	0
20/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,759.0000	3,830.0000	1.889	0	0	0
20/03/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,090.0000	3,160.0000	2.265	0	0	0
20/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	889.0000	944.0000	6.187	0	0	0
20/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	691.0000	746.0000	7.959	0	0	0
20/03/2009	£ / R	2009/06/12	14.70	Put	Currency Future	995.0000	1,050.0000	5.528	0	0	0
20/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
20/03/2009	£ / R	2009/06/12	18.40	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	540.0000	597.0000	10.556	0	0	0
20/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,460.0000	1,516.0000	3.836	0	0	0
20/03/2009	£ / R	2009/06/12	17.00	Put	Currency Future	2,857.0000	2,926.0000	2.415	0	0	0
20/03/2009	£ / R	2009/06/12	17.85	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
20/03/2009	£ / R	2009/06/12	19.00	Put	Currency Future	4,788.0000	4,860.0000	1.504	0	0	0
20/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,765.0000	2,833.0000	2.459	0	0	0
20/03/2009	£ / R	2009/06/12	14.20	Put	Currency Future	660.0000	715.0000	8.333	0	0	0
20/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
20/03/2009	£ / R	2009/06/12	18.35	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
20/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,315.0000	1,369.0000	4.106	0	0	0
20/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	787.0000	842.0000	6.989	0	0	0
20/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,674.0000	2,741.0000	2.506	0	0	0
20/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	319.0000	303.0000	(5.016)	0	0	0
20/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,953.0000	4,024.0000	1.796	0	0	0
20/03/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,148.0000	4,220.0000	1.736	0	0	0
20/03/2009	£ / R	2009/06/12	13.95	Call	Currency Future	784.0000	768.0000	(2.041)	0	0	0
20/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	609.0000	591.0000	(2.956)	0	0	0
20/03/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,449.0000	2,515.0000	2.695	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/06/12	14.70	Call	Currency Future	517.0000	499.0000	(3.482)	0	0	0
20/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
20/03/2009	£ / R	2009/06/12	19.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/03/2009	£ / R	2009/06/12	13.75	Call	Currency Future	884.0000	862.0000	(2.489)	0	0	0
20/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	485.0000	541.0000	11.546	0	0	0
20/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
20/03/2009	£ / R	2009/06/12	14.25	Call	Currency Future	663.0000	645.0000	(2.715)	0	0	0
20/03/2009	£ / R	2009/06/12	18.05	Put	Currency Future	3,856.0000	3,927.0000	1.841	0	0	0
20/03/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,197.0000	4,269.0000	1.716	0	0	0
20/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	412.0000	463.0000	12.379	0	0	0
20/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	87.0000	82.0000	(5.747)	0	0	0
20/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	629.0000	684.0000	8.744	0	0	0
20/03/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,662.0000	3,733.0000	1.939	0	0	0
20/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	512.0000	568.0000	10.938	0	0	0
20/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	272.0000	259.0000	(4.779)	0	0	0
20/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,583.0000	2,650.0000	2.594	0	0	0
20/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	830.0000	813.0000	(2.048)	0	0	0
20/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,650.0000	1,709.0000	3.576	0	0	0
20/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	924.0000	979.0000	5.952	0	0	0
20/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,950.0000	3,019.0000	2.339	0	0	0
20/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	561.0000	543.0000	(3.209)	0	0	0
20/03/2009	£ / R	2009/06/12	18.50	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
20/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,538.0000	2,605.0000	2.640	0	0	0
20/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	741.0000	725.0000	(2.159)	0	0	0
20/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,272.0000	2,337.0000	2.861	0	0	0
20/03/2009	£ / R	2009/06/12	17.00	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
20/03/2009	£ / R	2009/06/12	18.05	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
20/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,184.0000	5,257.0000	1.408	0	0	0
20/03/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,404.0000	2,470.0000	2.745	0	0	0
20/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,279.0000	1,333.0000	4.222	0	0	0
20/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,759.0000	3,830.0000	1.889	0	0	0
20/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,316.0000	2,381.0000	2.807	0	0	0
20/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	490.0000	472.0000	(3.673)	0	0	0
20/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,246.0000	4,318.0000	1.696	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0
20/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,210.0000	1,262.0000	4.298	0	0	0
20/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,953.0000	4,024.0000	1.796	0	0	0
20/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,229.0000	2,294.0000	2.916	0	0	0
20/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,245.0000	1,297.0000	4.177	0	0	0
20/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,443.0000	4,514.0000	1.598	0	0	0
20/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,974.0000	2,036.0000	3.141	0	0	0
20/03/2009	£ / R	2009/06/12	18.10	Put	Currency Future	3,904.0000	3,975.0000	1.819	0	0	0
20/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	465.0000	443.0000	(4.731)	0	0	0
20/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	196.0000	185.0000	(5.612)	0	0	0
20/03/2009	£ / R	2009/06/12	18.20	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
20/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	417.0000	397.0000	(4.796)	0	0	0
20/03/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,344.0000	4,416.0000	1.657	0	0	0
20/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	151.0000	143.0000	(5.298)	0	0	0
20/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
20/03/2009	£ / R	2009/06/12	15.00	Call	Currency Future	432.0000	412.0000	(4.630)	0	0	0
20/03/2009	£ / R	2009/06/12	18.55	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
20/03/2009	£ / R	2009/06/12	18.20	Put	Currency Future	4,002.0000	4,073.0000	1.774	0	0	0
20/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,950.0000	3,019.0000	2.339	0	0	0
20/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/03/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,043.0000	3,112.0000	2.267	0	0	0
20/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,143.0000	1,194.0000	4.462	0	0	0
20/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,443.0000	4,514.0000	1.598	0	0	0
20/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	569.0000	626.0000	10.018	0	0	0
20/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	72.0000	68.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	401.0000	382.0000	(4.738)	0	0	0
20/03/2009	£ / R	2009/06/12	18.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
20/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	458.0000	514.0000	12.227	0	0	0
20/03/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,807.0000	3,878.0000	1.865	0	0	0
20/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,837.0000	4,909.0000	1.489	0	0	0
20/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	741.0000	725.0000	(2.159)	0	0	0
20/03/2009	£ / R	2009/06/12	18.00	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
20/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,640.0000	4,712.0000	1.552	0	0	0
20/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	569.0000	626.0000	10.018	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,710.0000	3,781.0000	1.914	0	0	0
20/03/2009	£ / R 2009/06/12	19.30	Put	Currency Future	5,085.0000	5,157.0000	1.416	0	0	0
20/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
20/03/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,738.0000	4,810.0000	1.520	0	0	0
20/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,232.0000	3,301.0000	2.135	0	0	0
20/03/2009	£ / R 2009/06/12	19.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/03/2009	£ / R 2009/06/12	17.60	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
20/03/2009	£ / R 2009/06/12	16.00	Call	Currency Future	196.0000	185.0000	(5.612)	0	0	0
20/03/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,422.0000	3,492.0000	2.046	0	0	0
20/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	144.0000	137.0000	(4.861)	0	0	0
20/03/2009	£ / R 2009/06/12	17.70	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
20/03/2009	£ / R 2009/06/12	14.60	Call	Currency Future	545.0000	528.0000	(3.119)	0	0	0
20/03/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,650.0000	1,709.0000	3.576	0	0	0
20/03/2009	£ / R 2009/06/12	17.30	Call	Currency Future	59.0000	56.0000	(5.085)	0	0	0
20/03/2009	£ / R 2009/06/12	16.50	Call	Currency Future	126.0000	119.0000	(5.556)	0	0	0
20/03/2009	£ / R 2009/06/12	17.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
20/03/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,068.0000	1,123.0000	5.150	0	0	0
20/03/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,518.0000	3,588.0000	1.990	0	0	0
20/03/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,176.0000	1,228.0000	4.422	0	0	0
20/03/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,137.0000	3,207.0000	2.231	0	0	0
20/03/2009	£ / R 2009/06/12	17.20	Call	Currency Future	65.0000	62.0000	(4.615)	0	0	0
20/03/2009	£ / R 2009/06/12	14.75	Call	Currency Future	503.0000	485.0000	(3.579)	0	0	0
20/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,232.0000	3,301.0000	2.135	0	0	0
20/03/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,031.0000	1,086.0000	5.335	0	0	0
20/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,904.0000	2,972.0000	2.342	0	0	0
20/03/2009	£ / R 2009/06/12	14.85	Call	Currency Future	477.0000	459.0000	(3.774)	0	0	0
20/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
20/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	959.0000	1,014.0000	5.735	0	0	0
20/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,185.0000	3,254.0000	2.166	0	0	0
20/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	531.0000	513.0000	(3.390)	0	0	0
20/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
20/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,374.0000	3,444.0000	2.075	0	0	0
20/03/2009	£ / R 2009/06/12	14.95	Call	Currency Future	448.0000	427.0000	(4.688)	0	0	0
20/03/2009	£ / R 2009/06/12	17.05	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
20/03/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,997.0000	3,066.0000	2.302	0	0	0
20/03/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,105.0000	1,160.0000	4.977	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
20/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
20/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	110.0000	104.0000	(5.455)	0	0	0
20/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,710.0000	3,781.0000	1.914	0	0	0
20/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
20/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	69.0000	65.0000	(5.797)	0	0	0
20/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,769.0000	1,829.0000	3.392	0	0	0
20/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,974.0000	2,036.0000	3.141	0	0	0
20/03/2009	£ / R	2009/06/12	15.75	Call	Currency Future	241.0000	229.0000	(4.979)	0	0	0
20/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	272.0000	259.0000	(4.779)	0	0	0
20/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	545.0000	528.0000	(3.119)	0	0	0
20/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,891.0000	1,952.0000	3.226	0	0	0
20/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	924.0000	979.0000	5.952	0	0	0
20/03/2009	£ / R	2009/06/12	15.70	Call	Currency Future	251.0000	238.0000	(5.179)	0	0	0
20/03/2009	£ / R	2009/06/12	15.20	Call	Currency Future	372.0000	354.0000	(4.839)	0	0	0
20/03/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,350.0000	1,405.0000	4.074	0	0	0
20/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,143.0000	2,207.0000	2.986	0	0	0
20/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,105.0000	1,160.0000	4.977	0	0	0
20/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,729.0000	1,789.0000	3.470	0	0	0
20/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	477.0000	459.0000	(3.774)	0	0	0
20/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,316.0000	2,381.0000	2.807	0	0	0
20/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	105.0000	99.0000	(5.714)	0	0	0
20/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,493.0000	2,560.0000	2.688	0	0	0
20/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	115.0000	109.0000	(5.217)	0	0	0
20/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0
20/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	283.0000	269.0000	(4.947)	0	0	0
20/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,850.0000	1,911.0000	3.297	0	0	0
20/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	222.0000	210.0000	(5.405)	0	0	0
20/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,583.0000	2,650.0000	2.594	0	0	0
20/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,690.0000	1,749.0000	3.491	0	0	0
20/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	262.0000	248.0000	(5.344)	0	0	0
20/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	165.0000	156.0000	(5.455)	0	0	0
20/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,058.0000	2,121.0000	3.061	0	0	0
20/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
20/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,612.0000	1,670.0000	3.598	0	0	0
20/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,100.0000	2,164.0000	3.048	0	0	0
20/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	213.0000	202.0000	(5.164)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
20/03/2009	£ / R	2009/09/14			Currency Future	14.4277	14.3574	(0.487)	14.4900	14.4800	3,451
20/03/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,292.0000	1,342.0000	3.870	0	0	0
20/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	645.0000	624.0000	(3.256)	0	0	0
20/03/2009	£ / R	2009/09/14	14.85	Call	Currency Future	870.0000	850.0000	(2.299)	0	0	0
20/03/2009	£ / R	2009/09/14	15.75	Put	Currency Future	1,907.0000	1,959.0000	2.727	0	0	0
20/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	797.0000	773.0000	(3.011)	0	0	0
20/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,767.0000	1,817.0000	2.830	0	0	0
20/03/2009	£ / R	2009/09/14	15.50	Call	Currency Future	660.0000	639.0000	(3.182)	0	0	0
20/03/2009	£ / R	2009/09/14	15.75	Call	Currency Future	585.0000	566.0000	(3.248)	0	0	0
20/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	599.0000	580.0000	(3.172)	0	0	0
20/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	543.0000	525.0000	(3.315)	0	0	0
20/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,123.0000	1,174.0000	4.541	0	0	0
20/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	968.0000	949.0000	(1.963)	0	0	0
20/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	951.0000	931.0000	(2.103)	0	0	0
20/03/2009	£ / R	2009/09/14	15.85	Put	Currency Future	1,979.0000	2,031.0000	2.628	0	0	0
20/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,469.0000	1,515.0000	3.131	0	0	0
20/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	811.0000	867.0000	6.905	0	0	0
20/03/2009	£ / R	2009/09/14	15.85	Call	Currency Future	557.0000	539.0000	(3.232)	0	0	0
20/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,139.0000	1,125.0000	(1.229)	0	0	0
20/03/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,872.0000	1,923.0000	2.724	0	0	0
20/03/2009	£ / R	2009/09/14	15.95	Call	Currency Future	530.0000	512.0000	(3.396)	0	0	0
20/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	706.0000	756.0000	7.082	0	0	0
20/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,023.0000	1,004.0000	(1.857)	0	0	0
20/03/2009	£ / R	2009/09/14	16.05	Call	Currency Future	504.0000	487.0000	(3.373)	0	0	0
20/03/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,733.0000	1,782.0000	2.827	0	0	0
20/03/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,052.0000	2,105.0000	2.583	0	0	0
20/03/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,699.0000	1,747.0000	2.825	0	0	0
20/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,767.0000	1,817.0000	2.830	0	0	0
20/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,234.0000	1,214.0000	(1.621)	0	0	0
20/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	645.0000	624.0000	(3.256)	0	0	0
20/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,501.0000	1,547.0000	3.065	0	0	0
20/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,631.0000	1,679.0000	2.943	0	0	0
20/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,159.0000	1,145.0000	(1.208)	0	0	0
20/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,062.0000	1,043.0000	(1.789)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R 2009/09/14	15.35	Call	Currency Future	709.0000	687.0000	(3.103)	0	0	0
20/03/2009	£ / R 2009/09/14	14.25	Put	Currency Future	903.0000	956.0000	5.869	0	0	0
20/03/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,156.0000	1,207.0000	4.412	0	0	0
20/03/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,081.0000	1,063.0000	(1.665)	0	0	0
20/03/2009	£ / R 2009/09/14	14.30	Put	Currency Future	934.0000	985.0000	5.460	0	0	0
20/03/2009	£ / R 2009/09/14	15.60	Call	Currency Future	629.0000	609.0000	(3.180)	0	0	0
20/03/2009	£ / R 2009/09/14	14.15	Put	Currency Future	842.0000	897.0000	6.532	0	0	0
20/03/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,120.0000	1,105.0000	(1.339)	0	0	0
20/03/2009	£ / R 2009/09/14	14.05	Put	Currency Future	781.0000	838.0000	7.298	0	0	0
20/03/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,091.0000	1,142.0000	4.675	0	0	0
20/03/2009	£ / R 2009/09/14	15.15	Call	Currency Future	779.0000	755.0000	(3.081)	0	0	0
20/03/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,433.0000	1,483.0000	3.489	0	0	0
20/03/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,156.0000	1,207.0000	4.412	0	0	0
20/03/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,164.0000	2,218.0000	2.495	0	0	0
20/03/2009	£ / R 2009/09/14	16.30	Call	Currency Future	444.0000	429.0000	(3.378)	0	0	0
20/03/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,316.0000	2,371.0000	2.375	0	0	0
20/03/2009	£ / R 2009/09/14	14.70	Call	Currency Future	917.0000	898.0000	(2.072)	0	0	0
20/03/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,665.0000	1,713.0000	2.883	0	0	0
20/03/2009	£ / R 2009/09/14	14.65	Call	Currency Future	934.0000	914.0000	(2.141)	0	0	0
20/03/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,189.0000	1,240.0000	4.289	0	0	0
20/03/2009	£ / R 2009/09/14	15.05	Call	Currency Future	811.0000	791.0000	(2.466)	0	0	0
20/03/2009	£ / R 2009/09/14	15.80	Call	Currency Future	571.0000	552.0000	(3.327)	0	0	0
20/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,801.0000	1,852.0000	2.832	0	0	0
20/03/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,126.0000	2,180.0000	2.540	0	0	0
20/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,598.0000	1,646.0000	3.004	0	0	0
20/03/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,015.0000	2,068.0000	2.630	0	0	0
20/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	726.0000	703.0000	(3.168)	0	0	0
20/03/2009	£ / R 2009/09/14	14.60	Call	Currency Future	951.0000	931.0000	(2.103)	0	0	0
20/03/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,836.0000	1,887.0000	2.778	0	0	0
20/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,943.0000	1,995.0000	2.676	0	0	0
20/03/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,120.0000	1,105.0000	(1.339)	0	0	0
20/03/2009	£ / R 2009/09/14	15.40	Call	Currency Future	693.0000	671.0000	(3.175)	0	0	0
20/03/2009	£ / R 2009/09/14	15.10	Call	Currency Future	797.0000	773.0000	(3.011)	0	0	0
20/03/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,139.0000	1,125.0000	(1.229)	0	0	0
20/03/2009	£ / R 2009/09/14	14.65	Call	Currency Future	934.0000	914.0000	(2.141)	0	0	0
20/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	995.0000	1,047.0000	5.226	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
20/03/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,015.0000	2,068.0000	2.630	0	0	0
20/03/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,469.0000	1,515.0000	3.131	0	0	0
20/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,257.0000	1,308.0000	4.057	0	0	0
20/03/2009	£ / R 2009/09/14	14.15	Put	Currency Future	842.0000	897.0000	6.532	0	0	0
20/03/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,027.0000	1,078.0000	4.966	0	0	0
20/03/2009	£ / R 2009/09/14	15.45	Call	Currency Future	676.0000	655.0000	(3.107)	0	0	0
20/03/2009	£ / R 2009/09/14	15.65	Call	Currency Future	614.0000	594.0000	(3.257)	0	0	0
20/03/2009	£ / R 2009/09/14	14.75	Call	Currency Future	901.0000	881.0000	(2.220)	0	0	0
20/03/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,327.0000	1,377.0000	3.768	0	0	0
20/03/2009	£ / R 2009/09/14	15.90	Call	Currency Future	543.0000	525.0000	(3.315)	0	0	0
20/03/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,223.0000	1,274.0000	4.170	0	0	0
20/03/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,023.0000	1,004.0000	(1.857)	0	0	0
20/03/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,533.0000	1,580.0000	3.066	0	0	0
20/03/2009	£ / R 2009/09/14	16.10	Call	Currency Future	491.0000	475.0000	(3.259)	0	0	0
20/03/2009	£ / R 2009/09/14	14.35	Put	Currency Future	965.0000	1,016.0000	5.285	0	0	0
20/03/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,123.0000	1,174.0000	4.541	0	0	0
20/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	995.0000	1,047.0000	5.226	0	0	0
20/03/2009	£ / R 2009/09/14	13.95	Put	Currency Future	729.0000	780.0000	6.996	0	0	0
20/03/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,042.0000	1,023.0000	(1.823)	0	0	0
20/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,598.0000	1,646.0000	3.004	0	0	0
20/03/2009	£ / R 2009/09/14	16.00	Call	Currency Future	517.0000	500.0000	(3.288)	0	0	0
20/03/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,058.0000	1,110.0000	4.915	0	0	0
20/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,292.0000	1,342.0000	3.870	0	0	0
20/03/2009	£ / R 2009/09/14	14.30	Put	Currency Future	934.0000	985.0000	5.460	0	0	0
20/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	726.0000	703.0000	(3.168)	0	0	0
20/03/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,089.0000	2,142.0000	2.537	0	0	0
20/03/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,004.0000	985.0000	(1.892)	0	0	0
20/03/2009	£ / R 2009/09/14	14.50	Call	Currency Future	986.0000	967.0000	(1.927)	0	0	0
20/03/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,101.0000	1,084.0000	(1.544)	0	0	0
20/03/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,566.0000	1,613.0000	3.001	0	0	0
20/03/2009	£ / R 2009/09/14	14.20	Put	Currency Future	873.0000	926.0000	6.071	0	0	0
20/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	870.0000	850.0000	(2.299)	0	0	0
20/03/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,062.0000	1,043.0000	(1.789)	0	0	0
20/03/2009	£ / R 2009/09/14	15.60	Call	Currency Future	629.0000	609.0000	(3.180)	0	0	0
20/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,801.0000	1,852.0000	2.832	0	0	0
20/03/2009	£ / R 2009/09/14	15.35	Call	Currency Future	709.0000	687.0000	(3.103)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	811.0000	867.0000	6.905	0	0	0
20/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,631.0000	1,679.0000	2.943	0	0	0
20/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,665.0000	1,713.0000	2.883	0	0	0
20/03/2009	£ / R	2009/09/14	15.25	Call	Currency Future	743.0000	720.0000	(3.096)	0	0	0
20/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	693.0000	671.0000	(3.175)	0	0	0
20/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,501.0000	1,547.0000	3.065	0	0	0
20/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	752.0000	808.0000	7.447	0	0	0
20/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	779.0000	755.0000	(3.081)	0	0	0
20/03/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,179.0000	1,166.0000	(1.103)	0	0	0
20/03/2009	£ / R	2009/09/14	13.95	Call	Currency Future	1,206.0000	1,187.0000	(1.575)	0	0	0
20/03/2009	£ / R	2009/09/14	15.20	Call	Currency Future	761.0000	737.0000	(3.154)	0	0	0
20/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	885.0000	865.0000	(2.260)	0	0	0
20/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,327.0000	1,377.0000	3.768	0	0	0
20/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,433.0000	1,483.0000	3.489	0	0	0
20/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	854.0000	834.0000	(2.342)	0	0	0
20/03/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,397.0000	1,448.0000	3.651	0	0	0
20/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	854.0000	834.0000	(2.342)	0	0	0
20/03/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,362.0000	1,412.0000	3.671	0	0	0
20/03/2009	£ / R	2009/09/14	14.95	Call	Currency Future	840.0000	820.0000	(2.381)	0	0	0
20/03/2009	£ / R	2009/09/14	14.80	Call	Currency Future	885.0000	865.0000	(2.260)	0	0	0
20/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,257.0000	1,308.0000	4.057	0	0	0
20/03/2009	£ / R	2009/09/14	15.00	Call	Currency Future	825.0000	805.0000	(2.424)	0	0	0
20/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	811.0000	791.0000	(2.466)	0	0	0
20/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,943.0000	1,995.0000	2.676	0	0	0
20/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	571.0000	552.0000	(3.327)	0	0	0
20/03/2009	£ / R	2009/12/14			Currency Future	14.4366	14.3701	(0.461)	14.6200	14.6200	5
20/03/2009	£ / R	2009/12/14	13.90	Call	Currency Future	1,519.0000	1,457.0000	(4.082)	0	0	0
20/03/2009	£ / R	2009/12/14	14.00	Put	Currency Future	1,031.0000	1,036.0000	0.485	0	0	0
20/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,423.0000	1,368.0000	(3.865)	0	0	0
20/03/2009	£ / R	2009/12/14	14.25	Call	Currency Future	1,371.0000	1,311.0000	(4.376)	0	0	0
20/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,087.0000	1,097.0000	0.920	0	0	0
20/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	1,087.0000	1,097.0000	0.920	0	0	0
20/03/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,278.0000	1,282.0000	0.313	0	0	0
20/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,405.0000	1,409.0000	0.285	0	0	0
20/03/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,151.0000	1,161.0000	0.869	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,119.0000	1,129.0000	0.894	0	0	0
20/03/2009	£ / R	2009/12/14	14.25	Put	Currency Future	1,184.0000	1,191.0000	0.591	0	0	0
20/03/2009	£ / R	2009/12/14	14.90	Put	Currency Future	1,605.0000	1,609.0000	0.249	0	0	0
20/03/2009	£ / R	2009/12/14	14.15	Call	Currency Future	1,405.0000	1,349.0000	(3.986)	0	0	0
20/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,442.0000	1,386.0000	(3.883)	0	0	0
20/03/2009	£ / R	2009/12/14	14.90	Call	Currency Future	1,141.0000	1,079.0000	(5.434)	0	0	0
20/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,241.0000	1,179.0000	(4.996)	0	0	0
20/03/2009	£ / R	2009/12/14	14.30	Put	Currency Future	1,215.0000	1,221.0000	0.494	0	0	0
20/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	1,055.0000	1,066.0000	1.043	0	0	0
20/03/2009	£ / R	2009/12/14	14.50	Put	Currency Future	1,340.0000	1,345.0000	0.373	0	0	0
20/03/2009	£ / R	2009/12/14	14.20	Call	Currency Future	1,388.0000	1,331.0000	(4.107)	0	0	0
20/03/2009	£ / R	2009/12/14	14.55	Call	Currency Future	1,259.0000	1,197.0000	(4.925)	0	0	0
20/03/2009	£ / R	2009/12/14	14.40	Call	Currency Future	1,314.0000	1,252.0000	(4.718)	0	0	0
20/03/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,372.0000	1,377.0000	0.364	0	0	0
20/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	1,224.0000	1,161.0000	(5.147)	0	0	0
20/03/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,779.0000	1,780.0000	0.056	0	0	0
20/03/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,811.0000	1,812.0000	0.055	0	0	0
20/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,423.0000	1,368.0000	(3.865)	0	0	0
20/03/2009	£ / R	2009/12/14	14.30	Call	Currency Future	1,352.0000	1,291.0000	(4.512)	0	0	0
20/03/2009	£ / R	2009/12/14	15.15	Call	Currency Future	1,066.0000	1,000.0000	(6.191)	0	0	0
20/03/2009	£ / R	2009/12/14	14.80	Call	Currency Future	1,173.0000	1,111.0000	(5.286)	0	0	0
20/03/2009	£ / R	2009/12/14	14.75	Call	Currency Future	1,190.0000	1,128.0000	(5.210)	0	0	0
20/03/2009	£ / R	2009/12/14	14.50	Call	Currency Future	1,277.0000	1,215.0000	(4.855)	0	0	0
20/03/2009	£ / R	2009/12/14	14.80	Put	Currency Future	1,537.0000	1,541.0000	0.260	0	0	0
20/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,437.0000	1,441.0000	0.278	0	0	0
20/03/2009	£ / R	2009/12/14	15.00	Call	Currency Future	1,110.0000	1,048.0000	(5.586)	0	0	0
20/03/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,503.0000	1,507.0000	0.266	0	0	0
20/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	1,157.0000	1,095.0000	(5.359)	0	0	0
20/03/2009	£ / R	2009/12/14	14.70	Put	Currency Future	1,470.0000	1,474.0000	0.272	0	0	0
20/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,571.0000	1,575.0000	0.255	0	0	0
20/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,405.0000	1,409.0000	0.285	0	0	0
20/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,241.0000	1,179.0000	(4.996)	0	0	0
20/03/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,674.0000	1,678.0000	0.239	0	0	0
20/03/2009	£ / R	2009/12/14	15.10	Call	Currency Future	1,081.0000	1,018.0000	(5.828)	0	0	0
20/03/2009	£ / R	2009/12/14	14.70	Call	Currency Future	1,207.0000	1,144.0000	(5.220)	0	0	0
20/03/2009	£ / R	2009/12/14	14.00	Call	Currency Future	1,467.0000	1,406.0000	(4.158)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	908.0000	846.0000	(6.828)	0	0	0
20/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	2,072.0000	2,076.0000	0.193	0	0	0
20/03/2009	£ / R	2009/12/14	14.45	Call	Currency Future	1,295.0000	1,233.0000	(4.788)	0	0	0
20/03/2009	£ / R	2009/12/14	13.90	Put	Currency Future	982.0000	987.0000	0.509	0	0	0
20/03/2009	£ / R	2009/12/14	14.45	Put	Currency Future	1,309.0000	1,313.0000	0.306	0	0	0
20/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	1,047.0000	982.0000	(6.208)	0	0	0
20/03/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,744.0000	1,748.0000	0.229	0	0	0
20/03/2009	£ / R	2009/12/14	14.35	Put	Currency Future	1,247.0000	1,251.0000	0.321	0	0	0
20/03/2009	£ / R	2009/12/14	14.35	Call	Currency Future	1,333.0000	1,271.0000	(4.651)	0	0	0
20/03/2009	€ / R	2009/06/12			Currency Future	13.3679	13.3017	(0.495)	0.0000	0.0000	14,052
20/03/2009	€ / R	2009/06/12	14.55	Call	Currency Future	255.0000	246.0000	(3.529)	0	0	0
20/03/2009	€ / R	2009/06/12	14.60	Put	Currency Future	1,476.0000	1,534.0000	3.930	0	0	0
20/03/2009	€ / R	2009/06/12	15.30	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
20/03/2009	€ / R	2009/06/12	13.80	Call	Currency Future	478.0000	462.0000	(3.347)	0	0	0
20/03/2009	€ / R	2009/06/12	14.45	Put	Currency Future	1,360.0000	1,418.0000	4.265	0	0	0
20/03/2009	€ / R	2009/06/12	14.40	Call	Currency Future	291.0000	281.0000	(3.436)	0	0	0
20/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	741.0000	718.0000	(3.104)	0	0	0
20/03/2009	€ / R	2009/06/12	14.90	Put	Currency Future	1,717.0000	1,777.0000	3.494	0	0	0
20/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	528.0000	514.0000	(2.652)	0	0	0
20/03/2009	€ / R	2009/06/12	13.80	Put	Currency Future	910.0000	960.0000	5.495	0	0	0
20/03/2009	€ / R	2009/06/12	15.05	Call	Currency Future	160.0000	155.0000	(3.125)	0	0	0
20/03/2009	€ / R	2009/06/12	14.40	Put	Currency Future	1,323.0000	1,380.0000	4.308	0	0	0
20/03/2009	€ / R	2009/06/12	14.90	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
20/03/2009	€ / R	2009/06/12	13.85	Put	Currency Future	942.0000	992.0000	5.308	0	0	0
20/03/2009	€ / R	2009/06/12	14.55	Put	Currency Future	1,437.0000	1,495.0000	4.036	0	0	0
20/03/2009	€ / R	2009/06/12	14.60	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
20/03/2009	€ / R	2009/06/12	13.35	Put	Currency Future	618.0000	665.0000	7.605	0	0	0
20/03/2009	€ / R	2009/06/12	14.80	Call	Currency Future	203.0000	196.0000	(3.448)	0	0	0
20/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	810.0000	862.0000	6.420	0	0	0
20/03/2009	€ / R	2009/06/12	13.30	Call	Currency Future	656.0000	636.0000	(3.049)	0	0	0
20/03/2009	€ / R	2009/06/12	13.20	Call	Currency Future	697.0000	677.0000	(2.869)	0	0	0
20/03/2009	€ / R	2009/06/12	14.85	Put	Currency Future	1,675.0000	1,736.0000	3.642	0	0	0
20/03/2009	€ / R	2009/06/12	15.60	Put	Currency Future	2,324.0000	2,388.0000	2.754	0	0	0
20/03/2009	€ / R	2009/06/12	13.35	Call	Currency Future	636.0000	616.0000	(3.145)	0	0	0
20/03/2009	€ / R	2009/06/12	14.80	Put	Currency Future	1,635.0000	1,695.0000	3.670	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,040.0000	1,092.0000	5.000	0	0	0
20/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	636.0000	616.0000	(3.145)	0	0	0
20/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	212.0000	206.0000	(2.830)	0	0	0
20/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	1,884.0000	1,946.0000	3.291	0	0	0
20/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	648.0000	696.0000	7.407	0	0	0
20/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,057.0000	2,120.0000	3.063	0	0	0
20/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
20/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	176.0000	171.0000	(2.841)	0	0	0
20/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,234.0000	2,298.0000	2.865	0	0	0
20/03/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,108.0000	1,068.0000	(3.610)	0	0	0
20/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,073.0000	1,126.0000	4.939	0	0	0
20/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	339.0000	371.0000	9.440	0	0	0
20/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,108.0000	1,161.0000	4.783	0	0	0
20/03/2009	€ / R 2009/06/12	14.85	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0
20/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	203.0000	196.0000	(3.448)	0	0	0
20/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	616.0000	598.0000	(2.922)	0	0	0
20/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,005.0000	967.0000	(3.781)	0	0	0
20/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	360.0000	348.0000	(3.333)	0	0	0
20/03/2009	€ / R 2009/06/12	13.45	Call	Currency Future	597.0000	580.0000	(2.848)	0	0	0
20/03/2009	€ / R 2009/06/12	14.00	Call	Currency Future	408.0000	394.0000	(3.431)	0	0	0
20/03/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,594.0000	1,654.0000	3.764	0	0	0
20/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,635.0000	1,695.0000	3.670	0	0	0
20/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	199.0000	222.0000	11.558	0	0	0
20/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,073.0000	1,126.0000	4.939	0	0	0
20/03/2009	€ / R 2009/06/12	13.25	Call	Currency Future	676.0000	656.0000	(2.959)	0	0	0
20/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	278.0000	269.0000	(3.237)	0	0	0
20/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	168.0000	163.0000	(2.976)	0	0	0
20/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	422.0000	462.0000	9.479	0	0	0
20/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	287.0000	315.0000	9.756	0	0	0
20/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	391.0000	378.0000	(3.325)	0	0	0
20/03/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,758.0000	1,819.0000	3.470	0	0	0
20/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,800.0000	1,861.0000	3.389	0	0	0
20/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,217.0000	1,174.0000	(3.533)	0	0	0
20/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	391.0000	378.0000	(3.325)	0	0	0
20/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	907.0000	872.0000	(3.859)	0	0	0
20/03/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,007.0000	1,058.0000	5.065	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/06/12	13.25	Put	Currency Future	558.0000	604.0000	8.244	0	0	0
20/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,213.0000	1,268.0000	4.534	0	0	0
20/03/2009	€ / R 2009/06/12	15.10	Call	Currency Future	152.0000	148.0000	(2.632)	0	0	0
20/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	876.0000	842.0000	(3.881)	0	0	0
20/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,073.0000	1,033.0000	(3.728)	0	0	0
20/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,142.0000	1,196.0000	4.729	0	0	0
20/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	377.0000	411.0000	9.019	0	0	0
20/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	561.0000	546.0000	(2.674)	0	0	0
20/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	618.0000	665.0000	7.605	0	0	0
20/03/2009	€ / R 2009/06/12	13.75	Call	Currency Future	497.0000	480.0000	(3.421)	0	0	0
20/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,476.0000	1,534.0000	3.930	0	0	0
20/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	358.0000	390.0000	8.939	0	0	0
20/03/2009	€ / R 2009/06/12	12.50	Put	Currency Future	240.0000	266.0000	10.833	0	0	0
20/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	473.0000	517.0000	9.302	0	0	0
20/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	845.0000	813.0000	(3.787)	0	0	0
20/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	744.0000	794.0000	6.720	0	0	0
20/03/2009	€ / R 2009/06/12	13.20	Put	Currency Future	529.0000	575.0000	8.696	0	0	0
20/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	907.0000	872.0000	(3.859)	0	0	0
20/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
20/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	255.0000	282.0000	10.588	0	0	0
20/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	741.0000	718.0000	(3.104)	0	0	0
20/03/2009	€ / R 2009/06/12	13.95	Call	Currency Future	425.0000	410.0000	(3.529)	0	0	0
20/03/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,842.0000	1,903.0000	3.312	0	0	0
20/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,323.0000	1,380.0000	4.308	0	0	0
20/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	765.0000	741.0000	(3.137)	0	0	0
20/03/2009	€ / R 2009/06/12	12.25	Put	Currency Future	175.0000	196.0000	12.000	0	0	0
20/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,255.0000	1,210.0000	(3.586)	0	0	0
20/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	291.0000	281.0000	(3.436)	0	0	0
20/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,177.0000	1,232.0000	4.673	0	0	0
20/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
20/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	102.0000	99.0000	(2.941)	0	0	0
20/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	199.0000	222.0000	11.558	0	0	0
20/03/2009	€ / R 2009/06/12	13.45	Put	Currency Future	679.0000	728.0000	7.216	0	0	0
20/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	233.0000	225.0000	(3.433)	0	0	0
20/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	187.0000	209.0000	11.765	0	0	0
20/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,145.0000	2,208.0000	2.937	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/06/12	15.20	Call	Currency Future	138.0000	134.0000	(2.899)	0	0	0
20/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,515.0000	1,574.0000	3.894	0	0	0
20/03/2009	€ / R 2009/06/12	14.25	Call	Currency Future	331.0000	320.0000	(3.323)	0	0	0
20/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	92.0000	90.0000	(2.174)	0	0	0
20/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	845.0000	897.0000	6.154	0	0	0
20/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,717.0000	1,777.0000	3.494	0	0	0
20/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	777.0000	828.0000	6.564	0	0	0
20/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,180.0000	1,138.0000	(3.559)	0	0	0
20/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
20/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	184.0000	179.0000	(2.717)	0	0	0
20/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	561.0000	546.0000	(2.674)	0	0	0
20/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	339.0000	371.0000	9.440	0	0	0
20/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	125.0000	121.0000	(3.200)	0	0	0
20/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	790.0000	763.0000	(3.418)	0	0	0
20/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,398.0000	1,456.0000	4.149	0	0	0
20/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	744.0000	794.0000	6.720	0	0	0
20/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,038.0000	1,000.0000	(3.661)	0	0	0
20/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	317.0000	307.0000	(3.155)	0	0	0
20/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	266.0000	258.0000	(3.008)	0	0	0
20/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	545.0000	530.0000	(2.752)	0	0	0
20/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	270.0000	298.0000	10.370	0	0	0
20/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,057.0000	2,120.0000	3.063	0	0	0
20/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	473.0000	517.0000	9.302	0	0	0
20/03/2009	€ / R 2009/06/12	15.20	Put	Currency Future	1,970.0000	2,032.0000	3.147	0	0	0
20/03/2009	€ / R 2009/06/12	13.85	Call	Currency Future	460.0000	444.0000	(3.478)	0	0	0
20/03/2009	€ / R 2009/06/12	13.75	Put	Currency Future	879.0000	928.0000	5.575	0	0	0
20/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,249.0000	1,305.0000	4.484	0	0	0
20/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	513.0000	499.0000	(2.729)	0	0	0
20/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	376.0000	363.0000	(3.457)	0	0	0
20/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,142.0000	1,196.0000	4.729	0	0	0
20/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	212.0000	236.0000	11.321	0	0	0
20/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,108.0000	1,161.0000	4.783	0	0	0
20/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	360.0000	348.0000	(3.333)	0	0	0
20/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	974.0000	1,025.0000	5.236	0	0	0
20/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	447.0000	489.0000	9.396	0	0	0
20/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,293.0000	1,248.0000	(3.480)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/06/12	14.70	Call	Currency Future	222.0000	215.0000	(3.153)	0	0	0
20/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	317.0000	307.0000	(3.155)	0	0	0
20/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	588.0000	634.0000	7.823	0	0	0
20/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	345.0000	334.0000	(3.188)	0	0	0
20/03/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,554.0000	1,614.0000	3.861	0	0	0
20/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,217.0000	1,174.0000	(3.533)	0	0	0
20/03/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,286.0000	1,342.0000	4.355	0	0	0
20/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	187.0000	209.0000	11.765	0	0	0
20/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	304.0000	294.0000	(3.289)	0	0	0
20/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,255.0000	1,210.0000	(3.586)	0	0	0
20/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	616.0000	598.0000	(2.922)	0	0	0
20/03/2009	€ / R 2009/06/12	12.75	Put	Currency Future	321.0000	352.0000	9.657	0	0	0
20/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,410.0000	1,362.0000	(3.404)	0	0	0
20/03/2009	€ / R 2009/06/12	12.75	Call	Currency Future	939.0000	903.0000	(3.834)	0	0	0
20/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,450.0000	1,402.0000	(3.310)	0	0	0
20/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,249.0000	1,305.0000	4.484	0	0	0
20/03/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,144.0000	1,102.0000	(3.671)	0	0	0
20/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	845.0000	813.0000	(3.787)	0	0	0
20/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	142.0000	161.0000	13.380	0	0	0
20/03/2009	€ / R 2009/06/12	12.90	Put	Currency Future	377.0000	411.0000	9.019	0	0	0
20/03/2009	€ / R 2009/06/12	12.20	Put	Currency Future	163.0000	184.0000	12.883	0	0	0
20/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	648.0000	696.0000	7.407	0	0	0
20/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	133.0000	150.0000	12.782	0	0	0
20/03/2009	€ / R 2009/06/12	12.45	Put	Currency Future	226.0000	251.0000	11.062	0	0	0
20/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,005.0000	967.0000	(3.781)	0	0	0
20/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	777.0000	828.0000	6.564	0	0	0
20/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	358.0000	390.0000	8.939	0	0	0
20/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	815.0000	788.0000	(3.313)	0	0	0
20/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	876.0000	842.0000	(3.881)	0	0	0
20/03/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,331.0000	1,285.0000	(3.456)	0	0	0
20/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	397.0000	436.0000	9.824	0	0	0
20/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	287.0000	315.0000	9.756	0	0	0
20/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	255.0000	282.0000	10.588	0	0	0
20/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
20/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,616.0000	1,565.0000	(3.156)	0	0	0
20/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	974.0000	1,025.0000	5.236	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,491.0000	1,442.0000	(3.286)	0	0	0
20/03/2009	€ / R 2009/06/12	12.00	Put	Currency Future	123.0000	140.0000	13.821	0	0	0
20/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,410.0000	1,362.0000	(3.404)	0	0	0
20/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,038.0000	1,000.0000	(3.661)	0	0	0
20/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	656.0000	636.0000	(3.049)	0	0	0
20/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	142.0000	161.0000	13.380	0	0	0
20/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	588.0000	634.0000	7.823	0	0	0
20/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,180.0000	1,138.0000	(3.559)	0	0	0
20/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	212.0000	236.0000	11.321	0	0	0
20/03/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,702.0000	1,649.0000	(3.114)	0	0	0
20/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	478.0000	462.0000	(3.347)	0	0	0
20/03/2009	€ / R 2009/06/12	11.95	Put	Currency Future	115.0000	131.0000	13.913	0	0	0
20/03/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,533.0000	1,482.0000	(3.327)	0	0	0
20/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	99.0000	113.0000	14.141	0	0	0
20/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	910.0000	960.0000	5.495	0	0	0
20/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,616.0000	1,565.0000	(3.156)	0	0	0
20/03/2009	€ / R 2009/06/12	11.75	Put	Currency Future	84.0000	97.0000	15.476	0	0	0
20/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	545.0000	530.0000	(2.752)	0	0	0
20/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	270.0000	298.0000	10.370	0	0	0
20/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	99.0000	113.0000	14.141	0	0	0
20/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	513.0000	499.0000	(2.729)	0	0	0
20/03/2009	€ / R 2009/06/12	12.70	Call	Currency Future	971.0000	935.0000	(3.708)	0	0	0
20/03/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,574.0000	1,523.0000	(3.240)	0	0	0
20/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	845.0000	897.0000	6.154	0	0	0
20/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,370.0000	1,324.0000	(3.358)	0	0	0
20/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	133.0000	150.0000	12.782	0	0	0
20/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	345.0000	334.0000	(3.188)	0	0	0
20/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	153.0000	172.0000	12.418	0	0	0
20/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	72.0000	83.0000	15.278	0	0	0
20/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,790.0000	1,735.0000	(3.073)	0	0	0
20/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,450.0000	1,402.0000	(3.310)	0	0	0
20/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,370.0000	1,324.0000	(3.358)	0	0	0
20/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	153.0000	172.0000	12.418	0	0	0
20/03/2009	€ / R 2009/06/12	11.80	Put	Currency Future	91.0000	105.0000	15.385	0	0	0
20/03/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,659.0000	1,607.0000	(3.134)	0	0	0
20/03/2009	€ / R 2009/06/12	11.70	Put	Currency Future	78.0000	90.0000	15.385	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,746.0000	1,692.0000	(3.093)	0	0	0
20/03/2009	€ / R	2009/06/12	14.20	Put	Currency Future	1,177.0000	1,232.0000	4.673	0	0	0
20/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,073.0000	1,033.0000	(3.728)	0	0	0
20/03/2009	€ / R	2009/06/12	11.90	Put	Currency Future	106.0000	121.0000	14.151	0	0	0
20/03/2009	€ / R	2009/06/12	12.70	Put	Currency Future	303.0000	333.0000	9.901	0	0	0
20/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	500.0000	545.0000	9.000	0	0	0
20/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	718.0000	697.0000	(2.925)	0	0	0
20/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	810.0000	862.0000	6.420	0	0	0
20/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	500.0000	545.0000	9.000	0	0	0
20/03/2009	€ / R	2009/06/12	13.50	Put	Currency Future	711.0000	761.0000	7.032	0	0	0
20/03/2009	€ / R	2009/06/12	13.50	Call	Currency Future	579.0000	562.0000	(2.936)	0	0	0
20/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	765.0000	741.0000	(3.137)	0	0	0
20/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	447.0000	489.0000	9.396	0	0	0
20/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	528.0000	514.0000	(2.652)	0	0	0
20/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	718.0000	697.0000	(2.925)	0	0	0
20/03/2009	€ / R	2009/09/14			Currency Future	13.5540	13.4919	(0.458)	0.0000	0.0000	217
20/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	928.0000	910.0000	(1.940)	0	0	0
20/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	642.0000	628.0000	(2.181)	0	0	0
20/03/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,046.0000	1,027.0000	(1.816)	0	0	0
20/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	928.0000	910.0000	(1.940)	0	0	0
20/03/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,006.0000	986.0000	(1.988)	0	0	0
20/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	974.0000	1,018.0000	4.517	0	0	0
20/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	974.0000	1,018.0000	4.517	0	0	0
20/03/2009	€ / R	2009/09/14	13.65	Call	Currency Future	910.0000	892.0000	(1.978)	0	0	0
20/03/2009	€ / R	2009/09/14	13.40	Put	Currency Future	852.0000	894.0000	4.930	0	0	0
20/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,422.0000	1,469.0000	3.305	0	0	0
20/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	676.0000	661.0000	(2.219)	0	0	0
20/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,006.0000	1,050.0000	4.374	0	0	0
20/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,488.0000	1,536.0000	3.226	0	0	0
20/03/2009	€ / R	2009/09/14	13.30	Put	Currency Future	792.0000	835.0000	5.429	0	0	0
20/03/2009	€ / R	2009/09/14	13.15	Put	Currency Future	704.0000	746.0000	5.966	0	0	0
20/03/2009	€ / R	2009/09/14	13.45	Call	Currency Future	987.0000	967.0000	(2.026)	0	0	0
20/03/2009	€ / R	2009/09/14	13.45	Put	Currency Future	883.0000	925.0000	4.757	0	0	0
20/03/2009	€ / R	2009/09/14	13.15	Call	Currency Future	1,108.0000	1,088.0000	(1.805)	0	0	0
20/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	1,163.0000	1,136.0000	(2.322)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/09/14	14.85	Call	Currency Future	505.0000	494.0000	(2.178)	0	0	0
20/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	659.0000	694.0000	5.311	0	0	0
20/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,358.0000	1,404.0000	3.387	0	0	0
20/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	943.0000	987.0000	4.666	0	0	0
20/03/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,087.0000	1,068.0000	(1.748)	0	0	0
20/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,170.0000	1,217.0000	4.017	0	0	0
20/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	852.0000	894.0000	4.930	0	0	0
20/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	947.0000	928.0000	(2.006)	0	0	0
20/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,006.0000	986.0000	(1.988)	0	0	0
20/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	712.0000	696.0000	(2.247)	0	0	0
20/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	824.0000	809.0000	(1.820)	0	0	0
20/03/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,070.0000	1,116.0000	4.299	0	0	0
20/03/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,801.0000	1,852.0000	2.832	0	0	0
20/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,191.0000	1,164.0000	(2.267)	0	0	0
20/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	840.0000	825.0000	(1.786)	0	0	0
20/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	637.0000	672.0000	5.495	0	0	0
20/03/2009	€ / R 2009/09/14	13.75	Call	Currency Future	874.0000	858.0000	(1.831)	0	0	0
20/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	792.0000	835.0000	5.429	0	0	0
20/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,046.0000	1,027.0000	(1.816)	0	0	0
20/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	824.0000	809.0000	(1.820)	0	0	0
20/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	943.0000	987.0000	4.666	0	0	0
20/03/2009	€ / R 2009/09/14	13.20	Put	Currency Future	733.0000	776.0000	5.866	0	0	0
20/03/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,136.0000	1,183.0000	4.137	0	0	0
20/03/2009	€ / R 2009/09/14	12.85	Call	Currency Future	1,278.0000	1,249.0000	(2.269)	0	0	0
20/03/2009	€ / R 2009/09/14	12.95	Put	Currency Future	615.0000	650.0000	5.691	0	0	0
20/03/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,307.0000	1,278.0000	(2.219)	0	0	0
20/03/2009	€ / R 2009/09/14	12.85	Put	Currency Future	574.0000	607.0000	5.749	0	0	0
20/03/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,369.0000	1,338.0000	(2.264)	0	0	0
20/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	947.0000	928.0000	(2.006)	0	0	0
20/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,248.0000	1,220.0000	(2.244)	0	0	0
20/03/2009	€ / R 2009/09/14	12.95	Call	Currency Future	1,219.0000	1,191.0000	(2.297)	0	0	0
20/03/2009	€ / R 2009/09/14	12.70	Put	Currency Future	515.0000	546.0000	6.019	0	0	0
20/03/2009	€ / R 2009/09/14	14.05	Call	Currency Future	768.0000	751.0000	(2.214)	0	0	0
20/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	594.0000	628.0000	5.724	0	0	0
20/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,326.0000	1,372.0000	3.469	0	0	0
20/03/2009	€ / R 2009/09/14	12.80	Put	Currency Future	553.0000	586.0000	5.967	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R	2009/09/14	14.15	Call	Currency Future	730.0000	714.0000	(2.192)	0	0	0
20/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,248.0000	1,220.0000	(2.244)	0	0	0
20/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	594.0000	628.0000	5.724	0	0	0
20/03/2009	€ / R	2009/09/14	14.25	Put	Currency Future	1,390.0000	1,436.0000	3.309	0	0	0
20/03/2009	€ / R	2009/09/14	14.25	Call	Currency Future	694.0000	678.0000	(2.305)	0	0	0
20/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	681.0000	717.0000	5.286	0	0	0
20/03/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,264.0000	1,309.0000	3.560	0	0	0
20/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,135.0000	1,109.0000	(2.291)	0	0	0
20/03/2009	€ / R	2009/09/14	14.00	Call	Currency Future	788.0000	770.0000	(2.284)	0	0	0
20/03/2009	€ / R	2009/09/14	14.00	Put	Currency Future	1,234.0000	1,278.0000	3.566	0	0	0
20/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	681.0000	717.0000	5.286	0	0	0
20/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,135.0000	1,109.0000	(2.291)	0	0	0
20/03/2009	€ / R	2009/09/14	13.50	Put	Currency Future	913.0000	955.0000	4.600	0	0	0
20/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,103.0000	1,149.0000	4.170	0	0	0
20/03/2009	€ / R	2009/09/14	13.80	Call	Currency Future	857.0000	841.0000	(1.867)	0	0	0
20/03/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,295.0000	1,340.0000	3.475	0	0	0
20/03/2009	€ / R	2009/09/14	14.10	Call	Currency Future	749.0000	732.0000	(2.270)	0	0	0
20/03/2009	€ / R	2009/09/14	13.95	Put	Currency Future	1,204.0000	1,247.0000	3.571	0	0	0
20/03/2009	€ / R	2009/09/14	13.50	Call	Currency Future	967.0000	947.0000	(2.068)	0	0	0
20/03/2009	€ / R	2009/09/14	13.95	Call	Currency Future	808.0000	789.0000	(2.351)	0	0	0
20/03/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,170.0000	1,217.0000	4.017	0	0	0
20/03/2009	€ / R	2009/09/14	14.50	Call	Currency Future	609.0000	596.0000	(2.135)	0	0	0
20/03/2009	€ / R	2009/09/14	14.60	Call	Currency Future	578.0000	565.0000	(2.249)	0	0	0
20/03/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,295.0000	1,340.0000	3.475	0	0	0
20/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,103.0000	1,149.0000	4.170	0	0	0
20/03/2009	€ / R	2009/09/14	13.80	Call	Currency Future	857.0000	841.0000	(1.867)	0	0	0
20/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	676.0000	661.0000	(2.219)	0	0	0
20/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,422.0000	1,469.0000	3.305	0	0	0
20/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	642.0000	628.0000	(2.181)	0	0	0
20/03/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,555.0000	1,604.0000	3.151	0	0	0
20/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,488.0000	1,536.0000	3.226	0	0	0
20/03/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,624.0000	1,673.0000	3.017	0	0	0
20/03/2009	€ / R	2009/09/14	14.10	Call	Currency Future	749.0000	732.0000	(2.270)	0	0	0
20/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	840.0000	825.0000	(1.786)	0	0	0
20/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,136.0000	1,183.0000	4.137	0	0	0
20/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	1,026.0000	1,007.0000	(1.852)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	822.0000	865.0000	5.231	0	0	0
20/03/2009	€ / R	2009/09/14	13.25	Put	Currency Future	762.0000	806.0000	5.774	0	0	0
20/03/2009	€ / R	2009/09/14	13.25	Call	Currency Future	1,066.0000	1,047.0000	(1.782)	0	0	0
20/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	822.0000	865.0000	5.231	0	0	0
20/03/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,038.0000	1,083.0000	4.335	0	0	0
20/03/2009	€ / R	2009/09/14	13.70	Call	Currency Future	892.0000	875.0000	(1.906)	0	0	0
20/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	1,026.0000	1,007.0000	(1.852)	0	0	0
20/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	1,163.0000	1,136.0000	(2.322)	0	0	0
20/03/2009	€ / R	2009/09/14	13.05	Put	Currency Future	659.0000	694.0000	5.311	0	0	0
20/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,006.0000	1,050.0000	4.374	0	0	0
20/03/2009	€ / R	2009/09/14	13.15	Call	Currency Future	1,108.0000	1,088.0000	(1.805)	0	0	0
20/03/2009	€ / R	2009/09/14	13.15	Put	Currency Future	704.0000	746.0000	5.966	0	0	0
20/03/2009	€ / R	2009/09/14	13.65	Call	Currency Future	910.0000	892.0000	(1.978)	0	0	0
20/03/2009	€ / R	2009/12/14			Currency Future	13.7170	13.6543	(0.457)	0.0000	0.0000	0
20/03/2009	€ / R	2009/12/14	13.70	Put	Currency Future	1,185.0000	1,232.0000	3.966	0	0	0
20/03/2009	€ / R	2009/12/14	13.70	Call	Currency Future	1,202.0000	1,187.0000	(1.248)	0	0	0
20/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,123.0000	1,170.0000	4.185	0	0	0
20/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	1,240.0000	1,224.0000	(1.290)	0	0	0
20/03/2009	€ / R	2009/12/14	13.05	Call	Currency Future	1,491.0000	1,470.0000	(1.408)	0	0	0
20/03/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,154.0000	1,201.0000	4.073	0	0	0
20/03/2009	€ / R	2009/12/14	13.65	Call	Currency Future	1,221.0000	1,205.0000	(1.310)	0	0	0
20/03/2009	€ / R	2009/12/14	14.85	Put	Currency Future	1,922.0000	1,975.0000	2.758	0	0	0
20/03/2009	€ / R	2009/12/14	13.75	Call	Currency Future	1,183.0000	1,168.0000	(1.268)	0	0	0
20/03/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,154.0000	1,201.0000	4.073	0	0	0
20/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	789.0000	779.0000	(1.267)	0	0	0
20/03/2009	€ / R	2009/12/14	13.05	Put	Currency Future	824.0000	866.0000	5.097	0	0	0
20/03/2009	€ / R	2009/12/14	13.65	Call	Currency Future	1,221.0000	1,205.0000	(1.310)	0	0	0
20/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,339.0000	1,326.0000	(0.971)	0	0	0
20/03/2009	€ / R	2009/12/14	13.35	Put	Currency Future	972.0000	1,021.0000	5.041	0	0	0
20/03/2009	€ / R	2009/12/14	13.75	Put	Currency Future	1,216.0000	1,264.0000	3.947	0	0	0
20/03/2009	€ / R	2009/12/14	13.15	Put	Currency Future	870.0000	912.0000	4.828	0	0	0
20/03/2009	€ / R	2009/12/14	13.15	Call	Currency Future	1,437.0000	1,417.0000	(1.392)	0	0	0
20/03/2009	€ / R	2009/12/14	13.95	Call	Currency Future	1,111.0000	1,099.0000	(1.080)	0	0	0
20/03/2009	€ / R	2009/12/14	14.05	Put	Currency Future	1,411.0000	1,462.0000	3.614	0	0	0
20/03/2009	€ / R	2009/12/14	14.05	Call	Currency Future	1,078.0000	1,066.0000	(1.113)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,312.0000	1,361.0000	3.735	0	0	0
20/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	1,129.0000	1,116.0000	(1.151)	0	0	0
20/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,247.0000	1,296.0000	3.929	0	0	0
20/03/2009	€ / R 2009/12/14	13.80	Call	Currency Future	1,164.0000	1,150.0000	(1.203)	0	0	0
20/03/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,003.0000	1,050.0000	4.686	0	0	0
20/03/2009	€ / R 2009/12/14	14.00	Call	Currency Future	1,094.0000	1,082.0000	(1.097)	0	0	0
20/03/2009	€ / R 2009/12/14	14.00	Put	Currency Future	1,377.0000	1,428.0000	3.704	0	0	0
20/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,358.0000	1,345.0000	(0.957)	0	0	0
20/03/2009	€ / R 2009/12/14	13.20	Put	Currency Future	893.0000	936.0000	4.815	0	0	0
20/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	941.0000	991.0000	5.313	0	0	0
20/03/2009	€ / R 2009/12/14	14.15	Call	Currency Future	1,041.0000	1,026.0000	(1.441)	0	0	0
20/03/2009	€ / R 2009/12/14	13.95	Put	Currency Future	1,344.0000	1,394.0000	3.720	0	0	0
20/03/2009	€ / R 2009/12/14	14.15	Put	Currency Future	1,474.0000	1,522.0000	3.256	0	0	0
20/03/2009	€ / R 2009/12/14	14.25	Put	Currency Future	1,535.0000	1,583.0000	3.127	0	0	0
20/03/2009	€ / R 2009/12/14	13.20	Call	Currency Future	1,410.0000	1,391.0000	(1.348)	0	0	0
20/03/2009	€ / R 2009/12/14	14.25	Call	Currency Future	1,002.0000	987.0000	(1.497)	0	0	0
20/03/2009	€ / R 2009/12/14	13.40	Call	Currency Future	1,320.0000	1,305.0000	(1.136)	0	0	0
20/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,093.0000	1,139.0000	4.209	0	0	0
20/03/2009	€ / R 2009/12/14	13.25	Put	Currency Future	917.0000	960.0000	4.689	0	0	0
20/03/2009	€ / R 2009/12/14	13.25	Call	Currency Future	1,384.0000	1,365.0000	(1.373)	0	0	0
20/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,260.0000	1,244.0000	(1.270)	0	0	0
20/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,093.0000	1,139.0000	4.209	0	0	0
20/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,260.0000	1,244.0000	(1.270)	0	0	0
20/03/2009	€ / R 2009/12/14	13.50	Call	Currency Future	1,281.0000	1,264.0000	(1.327)	0	0	0
20/03/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,064.0000	1,109.0000	4.229	0	0	0
20/03/2009	€ / R 2009/12/14	13.85	Put	Currency Future	1,279.0000	1,329.0000	3.909	0	0	0
20/03/2009	€ / R 2009/12/14	13.85	Call	Currency Future	1,146.0000	1,133.0000	(1.134)	0	0	0
20/03/2009	€ / R 2009/12/14	13.45	Call	Currency Future	1,300.0000	1,284.0000	(1.231)	0	0	0
20/03/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,033.0000	1,080.0000	4.550	0	0	0
20/03/2009	€ / R 2009/12/14	13.40	Put	Currency Future	0.0000	1,050.0000	100.000	0	0	0
20/03/2009	€ / R 2009/12/14	13.15	Call	Currency Future	1,437.0000	1,417.0000	(1.392)	0	0	0
20/03/2009	€ / R 2009/12/14	13.40	Call	Currency Future	0.0000	1,305.0000	100.000	0	0	0
20/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	0.0000	1,361.0000	100.000	0	0	0
20/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	0.0000	1,116.0000	100.000	0	0	0
20/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	870.0000	912.0000	4.828	0	0	0
20/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,358.0000	1,345.0000	(0.957)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	€ / R	2009/12/14	13.35	Put	Currency Future	972.0000	1,021.0000	5.041	0	0	0
20/03/2009	€ / R	2009/12/14	14.10	Call	Currency Future	0.0000	1,046.0000	100.000	0	0	0
20/03/2009	€ / R	2009/12/14	13.80	Put	Currency Future	1,247.0000	1,296.0000	3.929	0	0	0
20/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	1,164.0000	1,150.0000	(1.203)	0	0	0
20/03/2009	€ / R	2009/12/14	13.30	Put	Currency Future	941.0000	991.0000	5.313	0	0	0
20/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	1,146.0000	1,133.0000	(1.134)	0	0	0
20/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,339.0000	1,326.0000	(0.971)	0	0	0
20/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,279.0000	1,329.0000	3.909	0	0	0
20/03/2009	€ / R	2009/12/14	13.10	Put	Currency Future	847.0000	889.0000	4.959	0	0	0
20/03/2009	€ / R	2009/12/14	13.10	Call	Currency Future	1,464.0000	1,443.0000	(1.434)	0	0	0
20/03/2009	€ / R	2009/12/14	14.10	Put	Currency Future	0.0000	1,492.0000	100.000	0	0	0
20/03/2009	AL13	2009/05/07			Index Future	243.2920	243.1160	(0.072)	0.0000	0.0000	7
20/03/2009	ALBI	2009/05/07			Index Future	296.0830	295.1790	(0.305)	0.0000	0.0000	637
20/03/2009	ALBI	2009/08/06			Index Future	301.9950	301.0780	(0.304)	0.0000	0.0000	0
20/03/2009	ALBI	2009/11/05			Index Future	292.5470	292.6090	0.021	0.0000	0.0000	0
20/03/2009	CRD1	2009/05/07			Index Future	125.9630	125.7220	(0.191)	0.0000	0.0000	0
20/03/2009	CRD1	2009/08/06			Index Future	128.4780	128.2340	(0.190)	0.0000	0.0000	2
20/03/2009	CRD1	2009/11/05			Index Future	130.7300	130.4840	(0.188)	0.0000	0.0000	0
20/03/2009	GOVI	2009/05/07			jGovi	297.9240	297.0250	(0.302)	0.0000	0.0000	186
20/03/2009	GOVI	2009/08/06			jGovi	303.8715	302.9605	(0.300)	0.0000	0.0000	6
20/03/2009	GOVI	2009/11/05			jGovi	309.1985	308.2765	(0.298)	0.0000	0.0000	0
20/03/2009	ILBI	2009/05/07			Index Future	337.5990	337.5990	-	0.0000	0.0000	2
20/03/2009	ILBI	2009/08/06			Index Future	346.1450	346.1450	-	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
20/03/2009	ILBI	2009/11/05			Index Future	333.6780	333.5810	(0.029)	0.0000	0.0000	0
20/03/2009	J153	2010/08/31			jSwap	7.4610	7.5100	0.657	0.0000	0.0000	0
20/03/2009	J157	2015/09/15			jSwap	8.3440	8.3760	0.384	0.0000	0.0000	0
20/03/2009	J186	2026/12/21			jSwap	8.0190	8.0500	0.387	0.0000	0.0000	0
20/03/2009	J201	2014/12/22			jSwap	8.4000	8.4410	0.488	0.0000	0.0000	0
20/03/2009	J203	2017/09/15			jSwap	8.4510	8.4790	0.331	0.0000	0.0000	0
20/03/2009	J204	2018/12/21			jSwap	8.5400	8.5780	0.445	0.0000	0.0000	0
20/03/2009	J207	2020/01/15			jSwap	8.4840	8.5260	0.495	0.0000	0.0000	0
20/03/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
20/03/2009	JFRA	2009/05/07			jFra	7.9950	7.9990	0.050	0.0000	0.0000	0
20/03/2009	JFRA	2009/08/06			jFra	6.6190	6.6910	1.088	0.0000	0.0000	0
20/03/2009	JFRA	2009/11/05			jFra	6.5470	6.6260	1.207	0.0000	0.0000	0
20/03/2009	JN02	2009/05/07			jNote	7.2020	7.2550	0.736	0.0000	0.0000	0
20/03/2009	JN02	2009/08/06			jNote	7.2070	7.2570	0.694	0.0000	0.0000	0
20/03/2009	JN05	2009/05/07			jNote	8.0120	8.0620	0.624	0.0000	0.0000	0
20/03/2009	JN05	2009/08/06			jNote	8.0600	8.1080	0.596	0.0000	0.0000	0
20/03/2009	JN10	2009/05/07			jNote	8.3150	8.3530	0.457	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
20/03/2009	JN10	2009/08/06			jNote	8.3210	8.3600	0.469	0.0000	0.0000	0
20/03/2009	JROD	2009/03/31			jRod	10.6170	10.6260	0.085	0.0000	0.0000	0
20/03/2009	JROD	2009/04/30			jRod	10.0200	10.0450	0.250	0.0000	0.0000	0
20/03/2009	JROD	2009/05/29			jRod	9.4730	9.5130	0.422	0.0000	0.0000	0
20/03/2009	JROD	2009/06/30			jRod	9.7060	9.7260	0.206	0.0000	0.0000	0
20/03/2009	OTH1	2009/05/07			Index Future	286.0740	285.1560	(0.321)	0.0000	0.0000	0
20/03/2009	OTH1	2009/08/06			Index Future	291.7860	290.8550	(0.319)	0.0000	0.0000	3
20/03/2009	OTH1	2009/11/05			Index Future	296.9010	295.9580	(0.318)	0.0000	0.0000	0
20/03/2009	R153	2009/05/07			Bond Future	6.2040	6.2650	0.983	0.0000	0.0000	3,022
20/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,884.0000	3,804.0000	(2.060)	0	0	0
20/03/2009	R153	2009/08/06			Bond Future	5.5700	5.6450	1.346	0.0000	0.0000	0
20/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,572.0000	4,492.0000	(1.750)	0	0	0
20/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
20/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,323.0000	4,244.0000	(1.827)	0	0	0
20/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
20/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	67.0000	67.0000	-	0	0	0
20/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,288.0000	1,288.0000	-	0	0	0
20/03/2009	R157	2009/05/07			Bond Future	7.7030	7.7550	0.675	0.0000	0.0000	10,191
20/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,964.0000	4,146.0000	4.591	0	0	0
20/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,291.0000	1,171.0000	(9.295)	0	0	386
20/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	336.0000	290.0000	(13.690)	0	0	0
20/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	7,594.0000	7,851.0000	3.384	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	339.0000	361.0000	6.490	0	0	0
20/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,611.0000	7,331.0000	(3.679)	0	0	0
20/03/2009	R157	2009/08/06			Bond Future	7.6730	7.7280	0.717	0.0000	0.0000	5,000
20/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,214.0000	1,265.0000	4.201	0	0	0
20/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,697.0000	9,439.0000	(2.661)	0	0	0
20/03/2009	R157	2009/11/05			Bond Future	7.7470	7.8040	0.736	0.0000	0.0000	0
20/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,788.0000	5,939.0000	2.609	0	0	0
20/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,447.0000	4,291.0000	(3.508)	0	0	0
20/03/2009	R157	2010/02/04			Bond Future	7.8260	7.8870	0.779	0.0000	0.0000	0
20/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,888.0000	5,718.0000	(2.887)	0	0	0
20/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,280.0000	6,425.0000	2.309	0	0	0
20/03/2009	R186	2009/05/07			Bond Future	8.2450	8.2960	0.619	0.0000	0.0000	12,905
20/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	9,411.0000	8,966.0000	(4.729)	0	0	0
20/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	21,058.0000	21,562.0000	2.393	0	0	0
20/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	224.0000	188.0000	(16.071)	0	0	97
20/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,782.0000	1,877.0000	5.331	0	0	0
20/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,128.0000	6,395.0000	4.357	0	0	0
20/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	3,486.0000	3,214.0000	(7.803)	0	0	2,500
20/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	1,113.0000	987.0000	(11.321)	0	0	4,930
20/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	12,395.0000	12,808.0000	3.332	0	0	0
20/03/2009	R186	2009/08/06			Bond Future	8.2390	8.2910	0.631	0.0000	0.0000	2,500
20/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	4,996.0000	4,762.0000	(4.684)	0	0	35
20/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,169.0000	13,482.0000	2.377	0	0	0
20/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	12,625.0000	12,231.0000	(3.121)	0	0	0
20/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,989.0000	5,141.0000	3.047	0	0	0
20/03/2009	R186	2009/11/05			Bond Future	8.2820	8.3360	0.652	0.0000	0.0000	0
20/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,604.0000	15,910.0000	1.961	0	0	0
20/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,357.0000	7,534.0000	2.406	0	0	5,000
20/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	14,488.0000	14,106.0000	(2.637)	0	0	0
20/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,050.0000	6,798.0000	(3.574)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	R186	2010/02/04			Bond Future	8.3250	8.3800	0.661	0.0000	0.0000	0
20/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	12,738.0000	12,414.0000	(2.544)	0	0	0
20/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,511.0000	13,749.0000	1.762	0	0	0
20/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
20/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	534.0000	527.0000	(1.311)	0	0	0
20/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,001.0000	993.0000	(0.799)	0	0	0
20/03/2009	R201	2009/05/07			Bond Future	7.7160	7.7990	1.076	0.0000	0.0000	2
20/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,948.0000	6,587.0000	(5.196)	0	0	0
20/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	157.0000	179.0000	14.013	0	0	0
20/03/2009	R201	2009/08/06			Bond Future	7.6720	7.7600	1.147	0.0000	0.0000	0
20/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	920.0000	989.0000	7.500	0	0	0
20/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,663.0000	7,341.0000	(4.202)	0	0	0
20/03/2009	R201	2009/11/05			Bond Future	7.7290	7.8210	1.190	0.0000	0.0000	0
20/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,551.0000	3,358.0000	(5.435)	0	0	0
20/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,534.0000	4,732.0000	4.367	0	0	0
20/03/2009	R201	2010/02/04			Bond Future	7.7880	7.8860	1.258	0.0000	0.0000	0
20/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,233.0000	4,035.0000	(4.678)	0	0	0
20/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,416.0000	5,618.0000	3.730	0	0	0
20/03/2009	R203	2009/05/07			Bond Future	8.1960	8.2470	0.622	0.0000	0.0000	0
20/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,564.0000	5,310.0000	(4.565)	0	0	0
20/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	905.0000	955.0000	5.525	0	0	0
20/03/2009	R203	2009/08/06			Bond Future	8.1810	8.2350	0.660	0.0000	0.0000	0
20/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,162.0000	7,921.0000	(2.953)	0	0	0
20/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,147.0000	2,223.0000	3.540	0	0	0
20/03/2009	R203	2009/11/05			Bond Future	8.2450	8.3010	0.679	0.0000	0.0000	0
20/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,224.0000	8,402.0000	2.164	0	0	0
20/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,863.0000	3,722.0000	(3.650)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	R203	2010/02/04			Bond Future	8.3130	8.3710	0.698	0.0000	0.0000	0
20/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,683.0000	6,506.0000	(2.649)	0	0	0
20/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,311.0000	7,455.0000	1.970	0	0	0
20/03/2009	R204	2009/05/07			Bond Future	8.2100	8.2610	0.621	0.0000	0.0000	305
20/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	4,633.0000	4,825.0000	4.144	0	0	0
20/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,439.0000	1,515.0000	5.281	0	0	750
20/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,582.0000	1,444.0000	(8.723)	0	0	750
20/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,870.0000	4,615.0000	(5.236)	0	0	0
20/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,013.0000	1,068.0000	5.429	0	0	0
20/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,980.0000	5,704.0000	(4.615)	0	0	0
20/03/2009	R204	2009/08/06			Bond Future	8.2000	8.2530	0.646	0.0000	0.0000	0
20/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,817.0000	8,559.0000	(2.926)	0	0	0
20/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,388.0000	2,469.0000	3.392	0	0	0
20/03/2009	R204	2009/11/05			Bond Future	8.2570	8.3120	0.666	0.0000	0.0000	0
20/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,120.0000	9,311.0000	2.094	0	0	0
20/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,237.0000	4,085.0000	(3.587)	0	0	0
20/03/2009	R204	2010/02/04			Bond Future	8.3150	8.3720	0.686	0.0000	0.0000	0
20/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,093.0000	8,247.0000	1.903	0	0	0
20/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,387.0000	7,194.0000	(2.613)	0	0	0
20/03/2009	R206	2009/05/07			Bond Future	7.6490	7.7120	0.824	0.0000	0.0000	3,134
20/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	182.0000	199.0000	9.341	0	0	0
20/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,233.0000	5,008.0000	(4.300)	0	0	0
20/03/2009	R206	2009/08/06			Bond Future	7.5970	7.6640	0.882	0.0000	0.0000	0
20/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,567.0000	6,359.0000	(3.167)	0	0	0
20/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	686.0000	725.0000	5.685	0	0	0
20/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	3,930.0000	4,076.0000	3.715	0	0	0
20/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,696.0000	1,595.0000	(5.955)	0	0	300
20/03/2009	R206	2009/11/05			Bond Future	7.6540	7.7250	0.928	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
20/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,986.0000	2,859.0000	(4.253)	0	0	0
20/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,528.0000	3,650.0000	3.458	0	0	0
20/03/2009	R206	2010/02/04			Bond Future	7.7150	7.7910	0.985	0.0000	0.0000	0
20/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,203.0000	4,327.0000	2.950	0	0	0
20/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,486.0000	3,358.0000	(3.672)	0	0	0
20/03/2009	R207	2009/05/07			Bond Future	8.2230	8.2740	0.620	0.0000	0.0000	0
20/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	6,087.0000	5,804.0000	(4.649)	0	0	0
20/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,065.0000	1,123.0000	5.446	0	0	0
20/03/2009	R207	2009/08/06			Bond Future	8.2150	8.2680	0.645	0.0000	0.0000	0
20/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,059.0000	8,794.0000	(2.925)	0	0	0
20/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,532.0000	2,616.0000	3.318	0	0	0
20/03/2009	R207	2009/11/05			Bond Future	8.2660	8.3200	0.653	0.0000	0.0000	0
20/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,535.0000	9,729.0000	2.035	0	0	0
20/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,390.0000	4,234.0000	(3.554)	0	0	0
20/03/2009	R207	2010/02/04			Bond Future	8.3180	8.3740	0.673	0.0000	0.0000	0
20/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,241.0000	8,395.0000	1.869	0	0	0
20/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,807.0000	7,606.0000	(2.575)	0	0	0
20/03/2009	R208	2009/05/07			Bond Future	8.2540	8.3150	0.739	0.0000	0.0000	0
20/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,631.0000	1,738.0000	6.560	0	0	0
20/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,975.0000	4,662.0000	(6.291)	0	0	0
20/03/2009	R208	2009/08/06			Bond Future	8.2640	8.3240	0.726	0.0000	0.0000	0
20/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,107.0000	8,801.0000	(3.360)	0	0	0
20/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,696.0000	2,799.0000	3.820	0	0	0
20/03/2009	R208	2009/11/05			Bond Future	8.3220	8.3830	0.733	0.0000	0.0000	0
20/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,049.0000	9,262.0000	2.354	0	0	0
20/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,097.0000	4,902.0000	(3.826)	0	0	0
20/03/2009	R208	2010/02/04			Bond Future	8.4100	8.4710	0.725	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
20/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,682.0000	8,448.0000	(2.695)	0	0	0
20/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,093.0000	8,259.0000	2.051	0	0	0
20/03/2009	R209	2009/05/07			Bond Future	8.0460	8.0870	0.510	0.0000	0.0000	5,493
20/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	9,152.0000	8,819.0000	(3.639)	0	0	0
20/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,105.0000	1,148.0000	3.891	0	0	0
20/03/2009	R209	2009/08/06			Bond Future	8.0370	8.0780	0.510	0.0000	0.0000	0
20/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	10,117.0000	9,840.0000	(2.738)	0	0	0
20/03/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	6,872.0000	7,025.0000	2.226	0	0	0
20/03/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	6,530.0000	6,308.0000	(3.400)	0	0	2,000
20/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,972.0000	4,071.0000	2.492	0	0	0
20/03/2009	R209	2009/11/05			Bond Future	8.0650	8.1070	0.521	0.0000	0.0000	0
20/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	16,964.0000	16,654.0000	(1.827)	0	0	0
20/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,926.0000	14,130.0000	1.465	0	0	0
20/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	5,901.0000	5,723.0000	(3.016)	0	0	0
20/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	3,687.0000	3,758.0000	1.926	0	0	2,500
20/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,060.0000	4,899.0000	(3.182)	0	0	5,000
20/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,802.0000	16,023.0000	1.399	0	0	0
20/03/2009	R209	2010/02/04			Bond Future	8.0930	8.1360	0.531	0.0000	0.0000	0
20/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	19,752.0000	19,442.0000	(1.569)	0	0	0
20/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,085.0000	5,163.0000	1.534	0	0	0
20/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,577.0000	14,759.0000	1.249	0	0	0
20/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,901.0000	8,694.0000	(2.326)	0	0	2,500
20/03/2009	TRT1	2009/05/07			Index Future	294.1290	293.2430	(0.301)	0.0000	0.0000	0
20/03/2009	TRT1	2009/08/06			Index Future	300.0010	299.1030	(0.299)	0.0000	0.0000	100
20/03/2009	TRT1	2009/11/05			Index Future	305.2600	304.3510	(0.298)	0.0000	0.0000	0
20/03/2009	ZAAD	2009/06/12			Currency Future	6.7272	6.7358	0.128	0.0000	0.0000	8,895
20/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	920.0000	910.0000	(1.087)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	216.0000	211.0000	(2.315)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	441.0000	447.0000	1.361	0	0	0
20/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	612.0000	602.0000	(1.634)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	428.0000	417.0000	(2.570)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	324.0000	325.0000	0.309	0	0	0
20/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	501.0000	488.0000	(2.595)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	164.0000	161.0000	(1.829)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	577.0000	564.0000	(2.253)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	256.0000	253.0000	(1.172)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	205.0000	199.0000	(2.927)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	186.0000	183.0000	(1.613)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	297.0000	289.0000	(2.694)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	539.0000	526.0000	(2.412)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	413.0000	419.0000	1.453	0	0	0
20/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	328.0000	319.0000	(2.744)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	360.0000	350.0000	(2.778)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	297.0000	289.0000	(2.694)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	360.0000	350.0000	(2.778)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	271.0000	269.0000	(0.738)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	216.0000	211.0000	(2.315)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	324.0000	325.0000	0.309	0	0	0
20/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	287.0000	286.0000	(0.348)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	228.0000	224.0000	(1.754)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	539.0000	526.0000	(2.412)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	365.0000	368.0000	0.822	0	0	0
20/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	287.0000	286.0000	(0.348)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	394.0000	383.0000	(2.792)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,047.0000	1,037.0000	(0.955)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	305.0000	305.0000	-	0	0	0
20/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	271.0000	269.0000	(0.738)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	721.0000	712.0000	(1.248)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	237.0000	233.0000	(1.688)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,407.0000	1,397.0000	(0.711)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	267.0000	260.0000	(2.622)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	394.0000	383.0000	(2.792)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	464.0000	452.0000	(2.586)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
20/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	838.0000	828.0000	(1.193)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	344.0000	346.0000	0.581	0	0	0
20/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	388.0000	392.0000	1.031	0	0	0
20/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
20/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	211.0000	206.0000	(2.370)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	535.0000	545.0000	1.869	0	0	0
20/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	241.0000	238.0000	(1.245)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	649.0000	659.0000	1.541	0	0	0
20/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	267.0000	260.0000	(2.622)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	125.0000	124.0000	(0.800)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	241.0000	238.0000	(1.245)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	730.0000	740.0000	1.370	0	0	0
20/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	344.0000	346.0000	0.581	0	0	0
20/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	464.0000	452.0000	(2.586)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	572.0000	582.0000	1.748	0	0	0
20/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	428.0000	417.0000	(2.570)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
20/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	256.0000	253.0000	(1.172)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
20/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	649.0000	659.0000	1.541	0	0	0
20/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	760.0000	750.0000	(1.316)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
20/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	106.0000	105.0000	(0.943)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	502.0000	510.0000	1.594	0	0	0
20/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	137.0000	136.0000	(0.730)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	610.0000	620.0000	1.639	0	0	0
20/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	115.0000	114.0000	(0.870)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
20/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	799.0000	789.0000	(1.252)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	689.0000	699.0000	1.451	0	0	0
20/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	879.0000	869.0000	(1.138)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	610.0000	620.0000	1.639	0	0	0
20/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
20/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	83.0000	84.0000	1.205	0	0	0
20/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
20/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	648.0000	638.0000	(1.543)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	772.0000	782.0000	1.295	0	0	0
20/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	175.0000	174.0000	(0.571)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
20/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	721.0000	712.0000	(1.248)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	22.0000	22.0000	-	0	0	0
20/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,004.0000	994.0000	(0.996)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	535.0000	545.0000	1.869	0	0	0
20/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,314.0000	1,305.0000	(0.685)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	81.0000	80.0000	(1.235)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	97.0000	96.0000	(1.031)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,500.0000	1,491.0000	(0.600)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	920.0000	910.0000	(1.087)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,223.0000	1,214.0000	(0.736)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,595.0000	1,586.0000	(0.564)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,047.0000	1,037.0000	(0.955)	0	0	0
20/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,500.0000	1,491.0000	(0.600)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,134.0000	1,124.0000	(0.882)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	470.0000	478.0000	1.702	0	0	0
20/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	143.0000	142.0000	(0.699)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	799.0000	789.0000	(1.252)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	388.0000	392.0000	1.031	0	0	0
20/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	684.0000	674.0000	(1.462)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	441.0000	447.0000	1.361	0	0	0
20/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	211.0000	206.0000	(2.370)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	164.0000	161.0000	(1.829)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	143.0000	142.0000	(0.699)	0	0	0
20/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	470.0000	478.0000	1.702	0	0	0
20/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	175.0000	174.0000	(0.571)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	648.0000	638.0000	(1.543)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	126.0000	124.0000	(1.587)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	612.0000	602.0000	(1.634)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,134.0000	1,124.0000	(0.882)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,223.0000	1,214.0000	(0.736)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	189.0000	188.0000	(0.529)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	961.0000	952.0000	(0.937)	0	0	0
20/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
20/03/2009	ZAAD	2009/09/14			Currency Future	6.7918	6.8020	0.150	0.0000	0.0000	140
20/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	351.0000	341.0000	(2.849)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	381.0000	370.0000	(2.887)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	322.0000	313.0000	(2.795)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	371.0000	363.0000	(2.156)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	192.0000	187.0000	(2.604)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	539.0000	524.0000	(2.783)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	466.0000	462.0000	(0.858)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	564.0000	565.0000	0.177	0	0	0
20/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	415.0000	409.0000	(1.446)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	734.0000	739.0000	0.681	0	0	0
20/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	358.0000	350.0000	(2.235)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	716.0000	698.0000	(2.514)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	474.0000	460.0000	(2.954)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	209.0000	204.0000	(2.392)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	716.0000	698.0000	(2.514)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	322.0000	313.0000	(2.795)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	608.0000	591.0000	(2.796)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	523.0000	522.0000	(0.191)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	637.0000	642.0000	0.785	0	0	0
20/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	329.0000	320.0000	(2.736)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	821.0000	802.0000	(2.314)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	448.0000	443.0000	(1.116)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	637.0000	642.0000	0.785	0	0	0
20/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	443.0000	429.0000	(3.160)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	431.0000	426.0000	(1.160)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	787.0000	768.0000	(2.414)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	313.0000	304.0000	(2.875)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	431.0000	426.0000	(1.160)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	245.0000	240.0000	(2.041)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	358.0000	350.0000	(2.235)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	245.0000	240.0000	(2.041)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	587.0000	589.0000	0.341	0	0	0
20/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	506.0000	491.0000	(2.964)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	701.0000	706.0000	0.713	0	0	0
20/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	485.0000	481.0000	(0.825)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	564.0000	565.0000	0.177	0	0	0
20/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	346.0000	337.0000	(2.601)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	466.0000	462.0000	(0.858)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	385.0000	378.0000	(1.818)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	227.0000	221.0000	(2.643)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	754.0000	735.0000	(2.520)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	573.0000	557.0000	(2.792)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	668.0000	673.0000	0.749	0	0	0
20/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	295.0000	287.0000	(2.712)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	474.0000	460.0000	(2.954)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	644.0000	626.0000	(2.795)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	611.0000	615.0000	0.655	0	0	0
20/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	855.0000	836.0000	(2.222)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	523.0000	522.0000	(0.191)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	415.0000	409.0000	(1.446)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	611.0000	615.0000	0.655	0	0	0
20/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	926.0000	907.0000	(2.052)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	543.0000	543.0000	-	0	0	0
20/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	371.0000	363.0000	(2.156)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	269.0000	263.0000	(2.230)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	963.0000	943.0000	(2.077)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	400.0000	393.0000	(1.750)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	413.0000	400.0000	(3.148)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	413.0000	400.0000	(3.148)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	269.0000	263.0000	(2.230)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	241.0000	232.0000	(3.734)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	539.0000	524.0000	(2.783)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	505.0000	502.0000	(0.594)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	381.0000	370.0000	(2.887)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,000.0000	980.0000	(2.000)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	680.0000	661.0000	(2.794)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	644.0000	626.0000	(2.795)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	680.0000	661.0000	(2.794)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	505.0000	502.0000	(0.594)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	821.0000	802.0000	(2.314)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	297.0000	288.0000	(3.030)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	385.0000	378.0000	(1.818)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	268.0000	259.0000	(3.358)	0	0	0
20/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	573.0000	557.0000	(2.792)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	891.0000	871.0000	(2.245)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	282.0000	273.0000	(3.191)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	891.0000	871.0000	(2.245)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	254.0000	245.0000	(3.543)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	754.0000	735.0000	(2.520)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	346.0000	337.0000	(2.601)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	313.0000	304.0000	(2.875)	0	0	0
20/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	282.0000	273.0000	(3.191)	0	0	0
20/03/2009	ZAAD	2009/12/14			Currency Future	6.8438	6.8541	0.151	0.0000	0.0000	0
20/03/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	624.0000	615.0000	(1.442)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	569.0000	558.0000	(1.933)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	586.0000	576.0000	(1.706)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	530.0000	511.0000	(3.585)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	625.0000	604.0000	(3.360)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.85	Put	Currency Future	592.0000	572.0000	(3.378)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	467.0000	451.0000	(3.426)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	569.0000	558.0000	(1.933)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	330.0000	319.0000	(3.333)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	773.0000	773.0000	-	0	0	0
20/03/2009	ZAAD	2009/12/14	6.35	Put	Currency Future	310.0000	299.0000	(3.548)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	625.0000	604.0000	(3.360)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	490.0000	477.0000	(2.653)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	0.0000	451.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	661.0000	655.0000	(0.908)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	761.0000	737.0000	(3.154)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	0.0000	540.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	901.0000	877.0000	(2.664)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	0.0000	636.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	561.0000	541.0000	(3.565)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	330.0000	319.0000	(3.333)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	0.0000	477.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	561.0000	541.0000	(3.565)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.60	Call	Currency Future	680.0000	675.0000	(0.735)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	0.0000	772.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	605.0000	595.0000	(1.653)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	773.0000	773.0000	-	0	0	0
20/03/2009	ZAAD	2009/12/14	6.65	Call	Currency Future	0.0000	655.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	605.0000	595.0000	(1.653)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.50	Call	Currency Future	722.0000	719.0000	(0.416)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	0.0000	844.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	291.0000	280.0000	(3.780)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	0.0000	448.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.50	Put	Currency Future	378.0000	365.0000	(3.439)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.45	Put	Currency Future	0.0000	339.0000	100.000	0	0	0
20/03/2009	ZAAD	2009/12/14	6.60	Put	Currency Future	436.0000	421.0000	(3.440)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	691.0000	669.0000	(3.184)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	498.0000	481.0000	(3.414)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	445.0000	431.0000	(3.146)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	535.0000	523.0000	(2.243)	0	0	0
20/03/2009	ZAAD	2009/12/14	6.70	Call	Currency Future	642.0000	635.0000	(1.090)	0	0	0
20/03/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	832.0000	808.0000	(2.885)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/03/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	504.0000	491.0000	(2.579)	0	0	0
20/03/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	476.0000	462.0000	(2.941)	0	0	0
20/03/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	834.0000	834.0000	-	0	0	0
20/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	0.0000	743.0000	100.000	0	0	0
20/03/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	803.0000	803.0000	-	0	0	0
20/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	658.0000	636.0000	(3.343)	0	0	0
20/03/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	519.0000	507.0000	(2.312)	0	0	0
20/03/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	726.0000	703.0000	(3.168)	0	0	0
20/03/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	796.0000	772.0000	(3.015)	0	0	0
20/03/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	551.0000	540.0000	(1.996)	0	0	0
20/03/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	700.0000	696.0000	(0.571)	0	0	0
20/03/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	406.0000	392.0000	(3.448)	0	0	0
20/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	744.0000	743.0000	(0.134)	0	0	0
20/03/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	350.0000	339.0000	(3.143)	0	0	0

Grand Total: **386,621**