



Derivatives High/Low Report

High/Low for 30/03/2009

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
30/03/2009	\$ / R 2009/06/12			Currency Future	9.7326	9.8912	1.630	9.9600	9.8400	160,435
30/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	527.0000	443.0000	(15.939)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	964.0000	850.0000	(11.826)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,298.0000	1,171.0000	(9.784)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,153.0000	1,296.0000	12.402	0	0	0
30/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	236.0000	190.0000	(19.492)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,557.0000	1,429.0000	(8.221)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	495.0000	414.0000	(16.364)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,372.0000	1,522.0000	10.933	0	0	0
30/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	428.0000	505.0000	17.991	0	0	0
30/03/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	24.0000	18.0000	(25.000)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	464.0000	386.0000	(16.810)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	247.0000	292.0000	18.219	0	0	0
30/03/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	78.0000	61.0000	(21.795)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	40.0000	30.0000	(25.000)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	359.0000	425.0000	18.384	0	0	0
30/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	140.0000	170.0000	21.429	0	0	0
30/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,196.0000	1,340.0000	12.040	0	0	0
30/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	116.0000	93.0000	(19.828)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	846.0000	739.0000	(12.648)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	435.0000	359.0000	(17.471)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	559.0000	472.0000	(15.564)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	949.0000	1,084.0000	14.226	0	0	0
30/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	467.0000	550.0000	17.773	0	0	0
30/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	392.0000	463.0000	18.112	0	0	0
30/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,196.0000	1,340.0000	12.040	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	559.0000	472.0000	(15.564)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,473.0000	1,341.0000	(8.961)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	63.0000	49.0000	(22.222)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	669.0000	781.0000	16.741	0	0	0
30/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,515.0000	1,385.0000	(8.581)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	885.0000	775.0000	(12.429)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	70.0000	55.0000	(21.429)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,327.0000	1,476.0000	11.228	0	0	0
30/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	140.0000	170.0000	21.429	0	0	0
30/03/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	447.0000	527.0000	17.897	0	0	0
30/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	180.0000	212.0000	17.778	0	0	0
30/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,111.0000	1,253.0000	12.781	0	0	0
30/03/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,603.0000	1,757.0000	9.607	0	0	0
30/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,557.0000	1,429.0000	(8.221)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	428.0000	505.0000	17.991	0	0	0
30/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	278.0000	226.0000	(18.705)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	45.0000	35.0000	(22.222)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	147.0000	176.0000	19.728	0	0	0
30/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	409.0000	484.0000	18.337	0	0	1
30/03/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	495.0000	414.0000	(16.364)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	219.0000	258.0000	17.808	0	0	0
30/03/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	156.0000	183.0000	17.308	0	0	0
30/03/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	128.0000	102.0000	(20.313)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	125.0000	155.0000	24.000	0	0	0
30/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	1,086.0000	967.0000	(10.958)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	910.0000	1,044.0000	14.725	0	0	0
30/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	56.0000	44.0000	(21.429)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,341.0000	1,213.0000	(9.545)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	257.0000	304.0000	18.288	0	0	200
30/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	268.0000	317.0000	18.284	0	0	0
30/03/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,298.0000	1,171.0000	(9.784)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	610.0000	717.0000	17.541	0	0	0
30/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,239.0000	1,385.0000	11.784	0	0	0
30/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	278.0000	226.0000	(18.705)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	924.0000	813.0000	(12.013)	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
30/03/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	228.0000	269.0000	17.982	0	0	0
30/03/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	627.0000	534.0000	(14.833)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	187.0000	221.0000	18.182	0	0	0
30/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,028.0000	1,167.0000	13.521	0	0	0
30/03/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	16.0000	12.0000	(25.000)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.75	Put	Currency Future	1,212.0000	1,088.0000	(10.231)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	350.0000	286.0000	(18.286)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,045.0000	928.0000	(11.196)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	662.0000	566.0000	(14.502)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,255.0000	1,129.0000	(10.040)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	1,069.0000	1,210.0000	13.190	0	0	0
30/03/2009	\$ / R	2009/06/12	8.60	Put	Currency Future	63.0000	49.0000	(22.222)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	162.0000	190.0000	17.284	0	0	0
30/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	510.0000	600.0000	17.647	0	0	0
30/03/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	344.0000	407.0000	18.314	0	0	0
30/03/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	61.0000	79.0000	29.508	0	0	0
30/03/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	87.0000	68.0000	(21.839)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	78.0000	61.0000	(21.795)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	392.0000	463.0000	18.112	0	0	0
30/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	533.0000	628.0000	17.824	0	0	0
30/03/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	662.0000	566.0000	(14.502)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	279.0000	330.0000	18.280	0	0	0
30/03/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	2,041.0000	1,903.0000	(6.761)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	96.0000	76.0000	(20.833)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	732.0000	852.0000	16.393	0	0	0
30/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	610.0000	717.0000	17.541	0	0	0
30/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	378.0000	309.0000	(18.254)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	734.0000	633.0000	(13.760)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	2,179.0000	2,038.0000	(6.471)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,327.0000	1,476.0000	11.228	0	0	0
30/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	236.0000	190.0000	(19.492)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	195.0000	229.0000	17.436	0	0	0
30/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	406.0000	333.0000	(17.980)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	187.0000	221.0000	18.182	0	0	220
30/03/2009	\$ / R	2009/06/12	12.00	Call	Currency Future	51.0000	66.0000	29.412	0	0	0
30/03/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	1,599.0000	1,473.0000	(7.880)	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
30/03/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	45.0000	35.0000	(22.222)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	199.0000	161.0000	(19.095)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,642.0000	1,514.0000	(7.795)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	489.0000	574.0000	17.382	0	0	1
30/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,255.0000	1,129.0000	(10.040)	0	0	0
30/03/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,318.0000	2,175.0000	(6.169)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	344.0000	407.0000	18.314	0	0	0
30/03/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	132.0000	164.0000	24.242	0	0	0
30/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,153.0000	1,296.0000	12.402	0	0	0
30/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	435.0000	359.0000	(17.471)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	174.0000	204.0000	17.241	0	0	0
30/03/2009	\$ / R 2009/06/12	12.80	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
30/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,239.0000	1,385.0000	11.784	0	0	0
30/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	467.0000	550.0000	17.773	0	0	0
30/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	350.0000	286.0000	(18.286)	0	0	0
30/03/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	3,085.0000	2,933.0000	(4.927)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	99.0000	125.0000	26.263	0	0	0
30/03/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	74.0000	94.0000	27.027	0	0	0
30/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	56.0000	44.0000	(21.429)	0	0	0
30/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,111.0000	1,253.0000	12.781	0	0	0
30/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	316.0000	374.0000	18.354	0	0	0
30/03/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	316.0000	374.0000	18.354	0	0	0
30/03/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	2,225.0000	2,083.0000	(6.382)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	78.0000	99.0000	26.923	0	0	0
30/03/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	35.0000	27.0000	(22.857)	0	0	0
30/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	669.0000	781.0000	16.741	0	0	0
30/03/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	734.0000	633.0000	(13.760)	0	0	0
30/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	268.0000	317.0000	18.284	0	0	0
30/03/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	58.0000	74.0000	27.586	0	0	0
30/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	180.0000	212.0000	17.778	0	0	0
30/03/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	836.0000	965.0000	15.431	0	0	0
30/03/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	732.0000	852.0000	16.393	0	0	0
30/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	533.0000	628.0000	17.824	0	0	0
30/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	885.0000	775.0000	(12.429)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	2,133.0000	1,992.0000	(6.610)	0	0	0
30/03/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,996.0000	1,858.0000	(6.914)	0	0	0

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30/03/2009	\$ / R	2009/06/12	9.15	Call	Currency Future	764.0000	889.0000	16.361	0	0	0
30/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,028.0000	1,167.0000	13.521	0	0	0
30/03/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,429.0000	1,298.0000	(9.167)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	846.0000	739.0000	(12.648)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	65.0000	83.0000	27.692	0	0	0
30/03/2009	\$ / R	2009/06/12	10.95	Put	Currency Future	1,385.0000	1,256.0000	(9.314)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.15	Put	Currency Future	182.0000	148.0000	(18.681)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	199.0000	161.0000	(19.095)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,515.0000	1,385.0000	(8.581)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	330.0000	390.0000	18.182	0	0	2,000
30/03/2009	\$ / R	2009/06/12	12.10	Call	Currency Future	45.0000	58.0000	28.889	0	0	0
30/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,729.0000	1,598.0000	(7.577)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.05	Put	Currency Future	153.0000	124.0000	(18.954)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	96.0000	76.0000	(20.833)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	147.0000	176.0000	19.728	0	0	0
30/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	593.0000	502.0000	(15.346)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	697.0000	599.0000	(14.060)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	1,950.0000	1,814.0000	(6.974)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	111.0000	139.0000	25.225	0	0	0
30/03/2009	\$ / R	2009/06/12	8.35	Call	Currency Future	1,418.0000	1,568.0000	10.578	0	0	0
30/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	167.0000	135.0000	(19.162)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	54.0000	70.0000	29.630	0	0	0
30/03/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	27.0000	21.0000	(22.222)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	800.0000	926.0000	15.750	0	0	0
30/03/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	1,861.0000	1,727.0000	(7.200)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	168.0000	197.0000	17.262	0	0	0
30/03/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	1,510.0000	1,662.0000	10.066	0	0	0
30/03/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,698.0000	1,853.0000	9.128	0	0	0
30/03/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	83.0000	105.0000	26.506	0	0	0
30/03/2009	\$ / R	2009/06/12	10.90	Put	Currency Future	1,341.0000	1,213.0000	(9.545)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	325.0000	265.0000	(18.462)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.20	Call	Currency Future	1,556.0000	1,709.0000	9.833	0	0	0
30/03/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	94.0000	118.0000	25.532	0	0	0
30/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	1,086.0000	967.0000	(10.958)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	557.0000	656.0000	17.774	0	0	0
30/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,372.0000	1,522.0000	10.933	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
30/03/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	2,554.0000	2,407.0000	(5.756)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	70.0000	55.0000	(21.429)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	873.0000	1,004.0000	15.006	0	0	0
30/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	279.0000	330.0000	18.280	0	0	0
30/03/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	2,460.0000	2,314.0000	(5.935)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	988.0000	1,125.0000	13.866	0	0	0
30/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	800.0000	926.0000	15.750	0	0	0
30/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	303.0000	359.0000	18.482	0	0	0
30/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	1,906.0000	1,770.0000	(7.135)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	1,045.0000	928.0000	(11.196)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	106.0000	84.0000	(20.755)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	167.0000	135.0000	(19.162)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	69.0000	89.0000	28.986	0	0	0
30/03/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	228.0000	269.0000	17.982	0	0	0
30/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	128.0000	102.0000	(20.313)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	116.0000	93.0000	(19.828)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	303.0000	359.0000	18.482	0	0	0
30/03/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	2,087.0000	1,947.0000	(6.708)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	910.0000	1,044.0000	14.725	0	0	0
30/03/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	949.0000	1,084.0000	14.226	0	0	0
30/03/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	37.0000	49.0000	32.432	0	0	0
30/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	219.0000	258.0000	17.808	0	0	0
30/03/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	140.0000	113.0000	(19.286)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	378.0000	309.0000	(18.254)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	771.0000	667.0000	(13.489)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	88.0000	111.0000	26.136	0	0	0
30/03/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	1,283.0000	1,430.0000	11.458	0	0	0
30/03/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	510.0000	600.0000	17.647	0	0	0
30/03/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	291.0000	344.0000	18.213	0	0	0
30/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
30/03/2009	\$ / R	2009/06/12	8.30	Call	Currency Future	1,463.0000	1,615.0000	10.390	0	0	0
30/03/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	771.0000	667.0000	(13.489)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.45	Put	Currency Future	1,817.0000	1,683.0000	(7.375)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	174.0000	204.0000	17.241	0	0	0
30/03/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	50.0000	39.0000	(22.000)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	697.0000	599.0000	(14.060)	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
30/03/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	1,170.0000	1,047.0000	(10.513)	0	0	0
30/03/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	42.0000	55.0000	30.952	0	0	0
30/03/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	31.0000	24.0000	(22.581)	0	0	0
30/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,365.0000	2,221.0000	(6.089)	0	0	0
30/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	40.0000	30.0000	(25.000)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	1,004.0000	889.0000	(11.454)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,772.0000	1,640.0000	(7.449)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	237.0000	280.0000	18.143	0	0	2,500
30/03/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	2,272.0000	2,129.0000	(6.294)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	375.0000	444.0000	18.400	0	0	0
30/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	330.0000	390.0000	18.182	0	0	0
30/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,685.0000	1,556.0000	(7.656)	0	0	0
30/03/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,365.0000	2,221.0000	(6.089)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	202.0000	239.0000	18.317	0	0	0
30/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	105.0000	132.0000	25.714	0	0	0
30/03/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	808.0000	703.0000	(12.995)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	1,906.0000	1,770.0000	(7.135)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	210.0000	248.0000	18.095	0	0	0
30/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	593.0000	502.0000	(15.346)	0	0	0
30/03/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
30/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,128.0000	1,007.0000	(10.727)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.55	Call	Currency Future	88.0000	111.0000	26.136	0	0	0
30/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	118.0000	147.0000	24.576	0	0	0
30/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	924.0000	813.0000	(12.013)	0	0	0
30/03/2009	\$ / R	2009/06/12	12.10	Put	Currency Future	2,412.0000	2,267.0000	(6.012)	0	0	0
30/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	257.0000	304.0000	18.288	0	0	0
30/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	375.0000	444.0000	18.400	0	0	0
30/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	210.0000	248.0000	18.095	0	0	0
30/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,128.0000	1,007.0000	(10.727)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.25	Call	Currency Future	700.0000	816.0000	16.571	0	0	0
30/03/2009	\$ / R	2009/06/12	9.25	Put	Currency Future	217.0000	175.0000	(19.355)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	639.0000	749.0000	17.214	0	0	0
30/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	257.0000	207.0000	(19.455)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	639.0000	749.0000	17.214	0	0	0
30/03/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	257.0000	207.0000	(19.455)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	583.0000	686.0000	17.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	300.0000	245.0000	(18.333)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	583.0000	686.0000	17.667	0	0	0
30/03/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	409.0000	484.0000	18.337	0	0	0
30/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	406.0000	333.0000	(17.980)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	489.0000	574.0000	17.382	0	0	0
30/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	300.0000	245.0000	(18.333)	0	0	0
30/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	527.0000	443.0000	(15.939)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	105.0000	132.0000	25.714	0	0	0
30/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,685.0000	1,556.0000	(7.656)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	118.0000	147.0000	24.576	0	0	0
30/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,772.0000	1,640.0000	(7.449)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	156.0000	183.0000	17.308	0	0	0
30/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,473.0000	1,341.0000	(8.961)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,729.0000	1,598.0000	(7.577)	0	0	0
30/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	111.0000	139.0000	25.225	0	0	0
30/03/2009	\$ / R	2009/09/14			Currency Future	9.8720	10.0322	1.623	10.0600	10.0500	2,493
30/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,203.0000	1,122.0000	(6.733)	0	0	0
30/03/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	772.0000	700.0000	(9.326)	0	0	0
30/03/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,135.0000	1,057.0000	(6.872)	0	0	0
30/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	679.0000	611.0000	(10.015)	0	0	0
30/03/2009	\$ / R	2009/09/14	13.00	Call	Currency Future	61.0000	82.0000	34.426	0	0	0
30/03/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	490.0000	576.0000	17.551	0	0	0
30/03/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	644.0000	732.0000	13.665	0	0	0
30/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	701.0000	794.0000	13.267	0	0	0
30/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	1,035.0000	959.0000	(7.343)	0	0	0
30/03/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,101.0000	1,026.0000	(6.812)	0	0	0
30/03/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	740.0000	670.0000	(9.459)	0	0	0
30/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	507.0000	591.0000	16.568	28	31	600
30/03/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	473.0000	558.0000	17.970	0	0	0
30/03/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	662.0000	752.0000	13.595	0	0	0
30/03/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	906.0000	825.0000	(8.940)	0	0	0
30/03/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,273.0000	1,189.0000	(6.599)	0	0	0
30/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	457.0000	540.0000	18.162	0	0	0
30/03/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	544.0000	623.0000	14.522	0	0	0
30/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	578.0000	657.0000	13.668	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
30/03/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	681.0000	773.0000	13.510	0	0	0
30/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	972.0000	891.0000	(8.333)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	709.0000	640.0000	(9.732)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	395.0000	472.0000	19.494	0	0	0
30/03/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	681.0000	773.0000	13.510	0	0	0
30/03/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	1,068.0000	994.0000	(6.929)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	709.0000	640.0000	(9.732)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	425.0000	505.0000	18.824	0	0	0
30/03/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	410.0000	488.0000	19.024	0	0	0
30/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	594.0000	675.0000	13.636	0	0	0
30/03/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,238.0000	1,156.0000	(6.624)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,169.0000	1,090.0000	(6.758)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,688.0000	1,587.0000	(5.983)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	441.0000	522.0000	18.367	0	0	0
30/03/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	544.0000	623.0000	14.522	0	0	0
30/03/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	260.0000	319.0000	22.692	0	0	0
30/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	972.0000	891.0000	(8.333)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,003.0000	925.0000	(7.777)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	761.0000	858.0000	12.746	0	0	0
30/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	589.0000	526.0000	(10.696)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,419.0000	1,328.0000	(6.413)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,135.0000	1,057.0000	(6.872)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	457.0000	540.0000	18.162	0	0	0
30/03/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	563.0000	640.0000	13.677	0	0	0
30/03/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	578.0000	657.0000	13.668	0	0	0
30/03/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	941.0000	858.0000	(8.820)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	906.0000	825.0000	(8.940)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	341.0000	411.0000	20.528	0	0	0
30/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	872.0000	793.0000	(9.060)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	525.0000	607.0000	15.619	0	0	0
30/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	838.0000	761.0000	(9.189)	0	0	0
30/03/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	3,189.0000	3,050.0000	(4.359)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	610.0000	693.0000	13.607	0	0	0
30/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	381.0000	456.0000	19.685	0	0	0
30/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	525.0000	607.0000	15.619	0	0	0
30/03/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,345.0000	1,258.0000	(6.468)	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
30/03/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	741.0000	835.0000	12.686	0	0	0
30/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	367.0000	440.0000	19.891	0	0	0
30/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	367.0000	440.0000	19.891	0	0	0
30/03/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	1,003.0000	925.0000	(7.777)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,309.0000	1,223.0000	(6.570)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,494.0000	1,400.0000	(6.292)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	316.0000	383.0000	21.203	0	0	0
30/03/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,345.0000	1,258.0000	(6.468)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	271.0000	331.0000	22.140	0	0	0
30/03/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,649.0000	1,549.0000	(6.064)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	619.0000	553.0000	(10.662)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,169.0000	1,090.0000	(6.758)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	441.0000	522.0000	18.367	0	0	0
30/03/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	849.0000	956.0000	12.603	0	0	0
30/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,532.0000	1,437.0000	(6.201)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	477.0000	424.0000	(11.111)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	782.0000	881.0000	12.660	0	0	0
30/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	838.0000	761.0000	(9.189)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.20	Call	Currency Future	282.0000	344.0000	21.986	0	0	0
30/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	610.0000	693.0000	13.607	0	0	0
30/03/2009	\$ / R 2009/09/14	11.20	Put	Currency Future	1,610.0000	1,511.0000	(6.149)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	303.0000	277.0000	(8.581)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,309.0000	1,223.0000	(6.570)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	1,075.0000	1,209.0000	12.465	0	0	0
30/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	304.0000	369.0000	21.382	0	0	0
30/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	381.0000	456.0000	19.685	0	0	0
30/03/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	425.0000	505.0000	18.824	0	0	0
30/03/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	560.0000	499.0000	(10.893)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	899.0000	1,013.0000	12.681	0	0	0
30/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	354.0000	425.0000	20.056	0	0	0
30/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,382.0000	1,293.0000	(6.440)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	427.0000	380.0000	(11.007)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	328.0000	396.0000	20.732	0	0	0
30/03/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	805.0000	730.0000	(9.317)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,382.0000	1,293.0000	(6.440)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	627.0000	712.0000	13.557	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
30/03/2009	\$ / R 2009/09/14	9.30	Put	Currency Future	379.0000	344.0000	(9.235)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	354.0000	425.0000	20.056	0	0	0
30/03/2009	\$ / R 2009/09/14	9.30	Call	Currency Future	951.0000	1,076.0000	13.144	0	0	0
30/03/2009	\$ / R 2009/09/14	11.35	Call	Currency Future	250.0000	308.0000	23.200	0	0	0
30/03/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,203.0000	1,122.0000	(6.733)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	293.0000	356.0000	21.502	0	0	0
30/03/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,571.0000	1,474.0000	(6.174)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	1,728.0000	1,626.0000	(5.903)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,456.0000	1,364.0000	(6.319)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,532.0000	1,437.0000	(6.201)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	805.0000	730.0000	(9.317)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	304.0000	369.0000	21.382	0	0	0
30/03/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	503.0000	448.0000	(10.934)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	782.0000	881.0000	12.660	0	0	0
30/03/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	627.0000	712.0000	13.557	0	0	0
30/03/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	560.0000	499.0000	(10.893)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	1,035.0000	959.0000	(7.343)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	293.0000	356.0000	21.502	0	0	0
30/03/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	507.0000	591.0000	16.568	0	0	0
30/03/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,571.0000	1,474.0000	(6.174)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	649.0000	582.0000	(10.324)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,494.0000	1,400.0000	(6.292)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.15	Call	Currency Future	1,043.0000	1,175.0000	12.656	0	0	0
30/03/2009	\$ / R 2009/09/14	9.45	Call	Currency Future	874.0000	982.0000	12.357	0	0	0
30/03/2009	\$ / R 2009/09/14	9.45	Put	Currency Future	452.0000	400.0000	(11.504)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	721.0000	814.0000	12.899	0	0	0
30/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	589.0000	526.0000	(10.696)	0	0	0
30/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	316.0000	383.0000	21.203	0	0	0
30/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	761.0000	858.0000	12.746	0	0	0
30/03/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	825.0000	930.0000	12.727	0	0	0
30/03/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	531.0000	473.0000	(10.923)	0	0	0
30/03/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	803.0000	905.0000	12.702	0	0	0
30/03/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	872.0000	793.0000	(9.060)	0	0	0
30/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	594.0000	675.0000	13.636	0	0	0
30/03/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	825.0000	930.0000	12.727	0	0	0
30/03/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	503.0000	448.0000	(10.934)	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
30/03/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	321.0000	293.0000	(8.723)	0	0	0
30/03/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	721.0000	814.0000	12.899	0	0	0
30/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	649.0000	582.0000	(10.324)	0	0	0
30/03/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	0.0000	1,108.0000	100.000	0	0	0
30/03/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	0.0000	326.0000	100.000	0	0	0
30/03/2009	\$ / R	2009/12/14			Currency Future	9.9963	10.1597	1.635	10.1500	10.1300	615
30/03/2009	\$ / R	2009/12/14	9.20	Call	Currency Future	1,231.0000	1,353.0000	9.911	0	0	0
30/03/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	720.0000	799.0000	10.972	0	0	0
30/03/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,281.0000	1,192.0000	(6.948)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	937.0000	862.0000	(8.004)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,665.0000	2,543.0000	(4.578)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	677.0000	752.0000	11.078	0	0	0
30/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	625.0000	694.0000	11.040	0	0	0
30/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	833.0000	922.0000	10.684	0	0	0
30/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	833.0000	922.0000	10.684	0	0	0
30/03/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	481.0000	535.0000	11.227	0	0	0
30/03/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	810.0000	740.0000	(8.642)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	1,984.0000	1,875.0000	(5.494)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	2,067.0000	1,956.0000	(5.370)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	361.0000	402.0000	11.357	0	0	114
30/03/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	463.0000	516.0000	11.447	0	0	0
30/03/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	905.0000	831.0000	(8.177)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	851.0000	941.0000	10.576	0	0	0
30/03/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	650.0000	722.0000	11.077	0	0	0
30/03/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	1,741.0000	1,637.0000	(5.974)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	705.0000	783.0000	11.064	0	0	0
30/03/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	873.0000	800.0000	(8.362)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.50	Put	Currency Future	1,209.0000	1,123.0000	(7.113)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	361.0000	402.0000	11.357	0	0	10,100
30/03/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	870.0000	960.0000	10.345	0	0	0
30/03/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,665.0000	2,543.0000	(4.578)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,354.0000	1,263.0000	(6.721)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	937.0000	862.0000	(8.004)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,003.0000	926.0000	(7.677)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	287.0000	321.0000	11.847	0	0	9,530

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,291.0000	3,161.0000	(3.950)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	925.0000	1,021.0000	10.378	0	0	0
30/03/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	664.0000	737.0000	10.994	0	0	0
30/03/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	537.0000	596.0000	10.987	0	0	0
30/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	779.0000	711.0000	(8.729)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,317.0000	1,227.0000	(6.834)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,505.0000	1,408.0000	(6.445)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,622.0000	1,521.0000	(6.227)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,139.0000	1,056.0000	(7.287)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,104.0000	1,022.0000	(7.428)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,070.0000	990.0000	(7.477)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	625.0000	694.0000	11.040	0	0	0
30/03/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,391.0000	1,298.0000	(6.686)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,429.0000	1,335.0000	(6.578)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	638.0000	708.0000	10.972	0	0	0
30/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,062.0000	2,214.0000	7.371	0	0	0
30/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	479.0000	434.0000	(9.395)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,821.0000	1,715.0000	(5.821)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	2,025.0000	1,916.0000	(5.383)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,175.0000	1,294.0000	10.128	0	0	0
30/03/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	472.0000	525.0000	11.229	0	0	0
30/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	253.0000	231.0000	(8.696)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	750.0000	832.0000	10.933	0	0	0
30/03/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	766.0000	849.0000	10.836	0	0	0
30/03/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,544.0000	1,445.0000	(6.412)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	446.0000	497.0000	11.435	0	0	0
30/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	568.0000	631.0000	11.092	0	0	0
30/03/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	735.0000	815.0000	10.884	0	0	0
30/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	799.0000	885.0000	10.763	0	0	0
30/03/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	590.0000	655.0000	11.017	0	0	0
30/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,150.0000	2,037.0000	(5.256)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	601.0000	668.0000	11.148	0	0	0
30/03/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,661.0000	1,559.0000	(6.141)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	380.0000	424.0000	11.579	0	0	0
30/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	297.0000	331.0000	11.448	0	0	0
30/03/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	906.0000	1,000.0000	10.375	0	0	10,115

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	557.0000	619.0000	11.131	0	0	0
30/03/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	263.0000	296.0000	12.548	0	0	0
30/03/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	3,201.0000	3,072.0000	(4.030)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.15	Put	Currency Future	2,534.0000	2,414.0000	(4.736)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	227.0000	206.0000	(9.251)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,582.0000	1,483.0000	(6.258)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.70	Call	Currency Future	1,550.0000	1,690.0000	9.032	0	0	0
30/03/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	1,701.0000	1,598.0000	(6.055)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	3,516.0000	3,386.0000	(3.697)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	1,623.0000	1,766.0000	8.811	0	0	0
30/03/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	719.0000	654.0000	(9.040)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	233.0000	267.0000	14.592	0	0	0
30/03/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	547.0000	607.0000	10.969	0	0	0
30/03/2009	\$ / R	2009/12/14	9.75	Call	Currency Future	965.0000	1,064.0000	10.259	0	0	0
30/03/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	3,737.0000	3,608.0000	(3.452)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.30	Call	Currency Future	518.0000	575.0000	11.004	0	0	0
30/03/2009	\$ / R	2009/12/14	9.15	Put	Currency Future	413.0000	373.0000	(9.685)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	374.0000	416.0000	11.230	0	0	0
30/03/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	970.0000	894.0000	(7.835)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.70	Put	Currency Future	3,915.0000	3,784.0000	(3.346)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	749.0000	682.0000	(8.945)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.20	Put	Currency Future	435.0000	393.0000	(9.655)	0	0	1,000
30/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,413.0000	1,545.0000	9.342	0	0	0
30/03/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	816.0000	904.0000	10.784	0	0	0
30/03/2009	\$ / R	2009/12/14	13.10	Put	Currency Future	3,382.0000	3,251.0000	(3.873)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.55	Put	Currency Future	1,245.0000	1,157.0000	(7.068)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	605.0000	547.0000	(9.587)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.60	Call	Currency Future	222.0000	255.0000	14.865	0	0	0
30/03/2009	\$ / R	2009/12/14	11.80	Put	Currency Future	2,234.0000	2,120.0000	(5.103)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	945.0000	1,042.0000	10.265	0	0	0
30/03/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	4,187.0000	4,052.0000	(3.224)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	454.0000	506.0000	11.454	0	0	0
30/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,429.0000	1,335.0000	(6.578)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	2,108.0000	1,997.0000	(5.266)	0	0	0
30/03/2009	\$ / R	2009/12/14	7.95	Call	Currency Future	2,147.0000	2,301.0000	7.173	0	0	0
30/03/2009	\$ / R	2009/12/14	13.60	Put	Currency Future	3,826.0000	3,696.0000	(3.398)	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
30/03/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	579.0000	643.0000	11.054	0	0	0
30/03/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	302.0000	337.0000	11.589	0	0	0
30/03/2009	\$ / R	2009/12/14	8.55	Put	Currency Future	215.0000	195.0000	(9.302)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,413.0000	1,545.0000	9.342	0	0	0
30/03/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	1,978.0000	2,129.0000	7.634	0	0	0
30/03/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	2,361.0000	2,245.0000	(4.913)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	191.0000	173.0000	(9.424)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.55	Call	Currency Future	1,661.0000	1,805.0000	8.669	0	0	0
30/03/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	316.0000	285.0000	(9.810)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.35	Call	Currency Future	250.0000	287.0000	14.800	0	0	0
30/03/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	159.0000	144.0000	(9.434)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.95	Call	Currency Future	408.0000	454.0000	11.275	0	0	0
30/03/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	3,156.0000	3,027.0000	(4.087)	0	0	0
30/03/2009	\$ / R	2009/12/14	7.95	Put	Currency Future	101.0000	91.0000	(9.901)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.50	Call	Currency Future	1,074.0000	1,183.0000	10.149	0	0	0
30/03/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,174.0000	1,089.0000	(7.240)	0	0	0
30/03/2009	\$ / R	2009/12/14	7.75	Put	Currency Future	75.0000	68.0000	(9.333)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	1,856.0000	2,004.0000	7.974	0	0	0
30/03/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	1,051.0000	1,157.0000	10.086	0	0	0
30/03/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	1,737.0000	1,883.0000	8.405	0	0	0
30/03/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	278.0000	311.0000	11.871	0	0	0
30/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	926.0000	1,021.0000	10.259	0	0	0
30/03/2009	\$ / R	2009/12/14	13.35	Put	Currency Future	3,604.0000	3,477.0000	(3.524)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	132.0000	119.0000	(9.848)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	1,862.0000	1,755.0000	(5.747)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.70	Call	Currency Future	212.0000	244.0000	15.094	0	0	0
30/03/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	183.0000	211.0000	15.301	0	0	0
30/03/2009	\$ / R	2009/12/14	12.50	Put	Currency Future	2,842.0000	2,717.0000	(4.398)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	779.0000	711.0000	(8.729)	0	0	0
30/03/2009	\$ / R	2009/12/14	7.75	Call	Currency Future	2,322.0000	2,478.0000	6.718	0	0	0
30/03/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	508.0000	564.0000	11.024	0	0	0
30/03/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	335.0000	300.0000	(10.448)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	344.0000	383.0000	11.337	0	0	0
30/03/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	1,381.0000	1,510.0000	9.341	0	0	0
30/03/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,276.0000	2,161.0000	(5.053)	0	0	0
30/03/2009	\$ / R	2009/12/14	7.60	Call	Currency Future	2,456.0000	2,614.0000	6.433	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
30/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	422.0000	471.0000	11.611	0	0	0
30/03/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,797.0000	2,673.0000	(4.433)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	691.0000	767.0000	10.999	0	0	9,530
30/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,937.0000	2,087.0000	7.744	0	0	0
30/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	217.0000	249.0000	14.747	0	0	0
30/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,231.0000	1,353.0000	9.911	0	0	0
30/03/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	108.0000	98.0000	(9.259)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	435.0000	393.0000	(9.655)	0	0	0
30/03/2009	\$ / R 2009/12/14	14.05	Call	Currency Future	178.0000	206.0000	15.730	0	0	0
30/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	332.0000	370.0000	11.446	0	0	0
30/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,870.0000	3,740.0000	(3.359)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	140.0000	127.0000	(9.286)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,816.0000	1,963.0000	8.095	0	0	0
30/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	60.0000	54.0000	(10.000)	0	0	0
30/03/2009	\$ / R 2009/12/14	14.05	Put	Currency Future	4,232.0000	4,097.0000	(3.190)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	169.0000	153.0000	(9.467)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,640.0000	2,799.0000	6.023	0	0	0
30/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,104.0000	2,257.0000	7.272	0	0	0
30/03/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,886.0000	2,761.0000	(4.331)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,960.0000	3,828.0000	(3.333)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	299.0000	271.0000	(9.365)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	207.0000	238.0000	14.976	0	0	0
30/03/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	2,234.0000	2,389.0000	6.938	0	0	0
30/03/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	3,692.0000	3,564.0000	(3.467)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,366.0000	2,523.0000	6.636	0	0	0
30/03/2009	\$ / R 2009/12/14	13.45	Call	Currency Future	239.0000	274.0000	14.644	0	0	0
30/03/2009	\$ / R 2009/12/14	7.85	Put	Currency Future	87.0000	79.0000	(9.195)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,062.0000	2,214.0000	7.371	0	0	0
30/03/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	527.0000	585.0000	11.006	0	0	0
30/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,445.0000	1,581.0000	9.412	0	0	0
30/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	551.0000	500.0000	(9.256)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	578.0000	523.0000	(9.516)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,781.0000	1,676.0000	(5.896)	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
30/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	227.0000	206.0000	(9.251)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	338.0000	377.0000	11.538	0	0	0
30/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,276.0000	2,161.0000	(5.053)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	283.0000	316.0000	11.661	0	0	0
30/03/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	525.0000	477.0000	(9.143)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	422.0000	471.0000	11.611	0	0	0
30/03/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	3,336.0000	3,206.0000	(3.897)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,577.0000	2,457.0000	(4.657)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,097.0000	1,210.0000	10.301	0	0	0
30/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,111.0000	2,982.0000	(4.147)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	299.0000	271.0000	(9.365)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	140.0000	127.0000	(9.286)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,445.0000	1,581.0000	9.412	0	0	0
30/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	1,937.0000	2,087.0000	7.744	0	0	0
30/03/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	2,976.0000	2,849.0000	(4.267)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,781.0000	3,652.0000	(3.412)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,411.0000	2,569.0000	6.553	0	0	0
30/03/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	322.0000	359.0000	11.491	0	0	0
30/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,478.0000	1,617.0000	9.405	0	0	0
30/03/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	65.0000	59.0000	(9.231)	0	0	0
30/03/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,245.0000	1,157.0000	(7.068)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	282.0000	257.0000	(8.865)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	1,896.0000	2,045.0000	7.859	0	0	0
30/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	691.0000	767.0000	10.999	0	0	0
30/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	430.0000	479.0000	11.395	0	0	0
30/03/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	150.0000	135.0000	(10.000)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,234.0000	2,120.0000	(5.103)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	70.0000	64.0000	(8.571)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,366.0000	2,523.0000	6.636	0	0	0
30/03/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	1,856.0000	2,004.0000	7.974	0	0	0
30/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	159.0000	144.0000	(9.434)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	518.0000	575.0000	11.004	0	0	0
30/03/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	192.0000	222.0000	15.625	0	0	0
30/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,821.0000	1,715.0000	(5.821)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,260.0000	1,383.0000	9.762	0	0	0
30/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,156.0000	3,027.0000	(4.087)	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
30/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	316.0000	285.0000	(9.810)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	94.0000	85.0000	(9.574)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	415.0000	462.0000	11.325	0	0	0
30/03/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,190.0000	2,345.0000	7.078	0	0	0
30/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,319.0000	2,203.0000	(5.002)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	393.0000	354.0000	(9.924)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	202.0000	232.0000	14.851	0	0	0
30/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,289.0000	1,414.0000	9.697	0	0	0
30/03/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	4,005.0000	3,873.0000	(3.296)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	302.0000	337.0000	11.589	0	0	0
30/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,621.0000	2,500.0000	(4.617)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	367.0000	409.0000	11.444	0	0	0
30/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	240.0000	218.0000	(9.167)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,586.0000	1,728.0000	8.953	0	0	0
30/03/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	4,096.0000	3,962.0000	(3.271)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	115.0000	105.0000	(8.696)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,203.0000	1,323.0000	9.975	0	0	0
30/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	456.0000	413.0000	(9.430)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	2,780.0000	2,940.0000	5.755	0	0	0
30/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	568.0000	631.0000	11.092	0	0	0
30/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,586.0000	1,728.0000	8.953	0	0	0
30/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	2,108.0000	1,997.0000	(5.266)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	240.0000	218.0000	(9.167)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	454.0000	506.0000	11.454	0	0	0
30/03/2009	\$ / R 2009/12/14	7.25	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,622.0000	1,521.0000	(6.227)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	387.0000	431.0000	11.370	0	0	0
30/03/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,490.0000	2,371.0000	(4.779)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.20	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,623.0000	1,766.0000	8.811	0	0	0
30/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	479.0000	434.0000	(9.395)	0	0	0
30/03/2009	\$ / R 2009/12/14	7.20	Call	Currency Future	2,827.0000	2,987.0000	5.660	0	0	0
30/03/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	228.0000	261.0000	14.474	0	0	0
30/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,175.0000	1,294.0000	10.128	0	0	0
30/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,020.0000	2,171.0000	7.475	0	0	0
30/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	123.0000	112.0000	(8.943)	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
30/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	307.0000	342.0000	11.401	0	0	0
30/03/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,246.0000	3,117.0000	(3.974)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,709.0000	2,586.0000	(4.540)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,514.0000	1,653.0000	9.181	0	0	0
30/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,648.0000	3,520.0000	(3.509)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	245.0000	280.0000	14.286	0	0	0
30/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	267.0000	244.0000	(8.614)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,148.0000	1,265.0000	10.192	0	0	0
30/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	502.0000	455.0000	(9.363)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	888.0000	980.0000	10.360	0	0	0
30/03/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	355.0000	396.0000	11.549	0	0	0
30/03/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	292.0000	326.0000	11.644	0	0	0
30/03/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,192.0000	2,078.0000	(5.201)	0	0	0
30/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	842.0000	770.0000	(8.551)	0	0	0
30/03/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	438.0000	488.0000	11.416	0	0	0
30/03/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,121.0000	1,237.0000	10.348	0	0	0
30/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	430.0000	479.0000	11.395	0	0	0
30/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,478.0000	1,617.0000	9.405	0	0	0
30/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,473.0000	3,341.0000	(3.801)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	282.0000	257.0000	(8.865)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	3,111.0000	2,982.0000	(4.147)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	307.0000	342.0000	11.401	0	0	0
30/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	415.0000	462.0000	11.325	0	0	0
30/03/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	317.0000	353.0000	11.356	0	0	0
30/03/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,319.0000	2,203.0000	(5.002)	0	0	0
30/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	278.0000	311.0000	11.871	0	0	0
30/03/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	3,021.0000	2,893.0000	(4.237)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,753.0000	2,629.0000	(4.504)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	349.0000	389.0000	11.461	0	0	0
30/03/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,404.0000	2,287.0000	(4.867)	0	0	0
30/03/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	400.0000	446.0000	11.500	0	0	0
30/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,382.0000	3,251.0000	(3.873)	0	0	0
30/03/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,699.0000	1,843.0000	8.476	0	0	0
30/03/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	269.0000	301.0000	11.896	0	0	0
30/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,289.0000	1,414.0000	9.697	0	0	0
30/03/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,029.0000	1,132.0000	10.010	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	632.0000	573.0000	(9.335)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.20	Call	Currency Future	799.0000	885.0000	10.763	0	0	0
30/03/2009	\$ / R	2009/12/14	12.60	Put	Currency Future	2,931.0000	2,805.0000	(4.299)	0	0	0
30/03/2009	\$ / R	2009/12/14	10.20	Put	Currency Future	1,003.0000	926.0000	(7.677)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.00	Put	Currency Future	353.0000	318.0000	(9.915)	0	0	0
30/03/2009	\$ / R	2009/12/14	11.40	Put	Currency Future	1,903.0000	1,795.0000	(5.675)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.60	Call	Currency Future	327.0000	364.0000	11.315	0	0	0
30/03/2009	\$ / R	2009/12/14	8.50	Put	Currency Future	203.0000	184.0000	(9.360)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.00	Call	Currency Future	1,350.0000	1,477.0000	9.407	0	0	0
30/03/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	1,776.0000	1,923.0000	8.277	0	0	0
30/03/2009	\$ / R	2009/12/14	9.70	Put	Currency Future	690.0000	626.0000	(9.275)	0	0	0
30/03/2009	\$ / R	2009/12/14	9.70	Call	Currency Future	986.0000	1,086.0000	10.142	0	0	0
30/03/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	393.0000	354.0000	(9.924)	0	0	0
30/03/2009	\$ / R	2009/12/14	8.40	Put	Currency Future	180.0000	163.0000	(9.444)	0	0	0
30/03/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	387.0000	431.0000	11.370	0	0	0
30/03/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	2,490.0000	2,371.0000	(4.779)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	3,560.0000	3,432.0000	(3.596)	0	0	0
30/03/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	257.0000	291.0000	13.230	0	0	0
30/03/2009	\$ / R	2009/12/14	11.40	Call	Currency Future	499.0000	554.0000	11.022	0	0	0
30/03/2009	\$ / R	2010/03/15			Currency Future	10.1216	10.2904	1.668	0.0000	0.0000	0
30/03/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	1,038.0000	1,141.0000	9.923	0	0	0
30/03/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	917.0000	1,010.0000	10.142	0	0	0
30/03/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	639.0000	707.0000	10.642	0	0	0
30/03/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	761.0000	840.0000	10.381	0	0	0
30/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	813.0000	897.0000	10.332	0	0	0
30/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	1,048.0000	981.0000	(6.393)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,019.0000	1,121.0000	10.010	0	0	0
30/03/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,639.0000	1,550.0000	(5.430)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,492.0000	1,407.0000	(5.697)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	1,016.0000	951.0000	(6.398)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,528.0000	1,442.0000	(5.628)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	800.0000	883.0000	10.375	0	0	0
30/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,096.0000	1,204.0000	9.854	0	0	0
30/03/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	865.0000	809.0000	(6.474)	0	0	0
30/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	725.0000	801.0000	10.483	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
30/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	870.0000	960.0000	10.345	0	0	0
30/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,108.0000	2,006.0000	(4.839)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,753.0000	1,660.0000	(5.305)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,349.0000	1,269.0000	(5.930)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	827.0000	913.0000	10.399	0	0	0
30/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,948.0000	1,850.0000	(5.031)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,455.0000	1,372.0000	(5.704)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	669.0000	740.0000	10.613	0	0	0
30/03/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	629.0000	696.0000	10.652	0	0	0
30/03/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	901.0000	993.0000	10.211	0	0	0
30/03/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,279.0000	1,202.0000	(6.020)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	2,068.0000	1,966.0000	(4.932)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,792.0000	1,698.0000	(5.246)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,492.0000	1,407.0000	(5.697)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,908.0000	1,811.0000	(5.084)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,980.0000	1,881.0000	(5.000)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	680.0000	752.0000	10.588	0	0	0
30/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,908.0000	1,811.0000	(5.084)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	680.0000	752.0000	10.588	0	0	0
30/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	924.0000	864.0000	(6.494)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	713.0000	788.0000	10.519	0	0	0
30/03/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	813.0000	897.0000	10.332	0	0	0
30/03/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	661.0000	731.0000	10.590	0	0	0
30/03/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,137.0000	1,249.0000	9.850	0	0	27,539
30/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,314.0000	1,236.0000	(5.936)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	702.0000	776.0000	10.541	0	0	0
30/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	691.0000	764.0000	10.564	0	0	0
30/03/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,830.0000	1,735.0000	(5.191)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,869.0000	1,773.0000	(5.136)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	886.0000	976.0000	10.158	0	0	0
30/03/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,693.0000	2,578.0000	(4.270)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	1,048.0000	981.0000	(6.393)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	649.0000	718.0000	10.632	0	0	0
30/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	924.0000	864.0000	(6.494)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	787.0000	868.0000	10.292	0	0	0
30/03/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,299.0000	1,420.0000	9.315	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
30/03/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,096.0000	1,204.0000	9.854	0	0	0
30/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	737.0000	814.0000	10.448	0	0	0
30/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,565.0000	1,478.0000	(5.559)	0	0	0
30/03/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	514.0000	569.0000	10.700	0	0	27,539
30/03/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,349.0000	1,269.0000	(5.930)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,715.0000	1,623.0000	(5.364)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	2,027.0000	1,927.0000	(4.933)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	4,095.0000	3,969.0000	(3.077)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	602.0000	666.0000	10.631	0	0	0
30/03/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	336.0000	387.0000	15.179	0	0	0
30/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	870.0000	960.0000	10.345	0	0	0
30/03/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,230.0000	2,125.0000	(4.709)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,615.0000	3,497.0000	(3.264)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,178.0000	1,105.0000	(6.197)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	949.0000	1,045.0000	10.116	0	0	0
30/03/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,112.0000	1,042.0000	(6.295)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,602.0000	1,514.0000	(5.493)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	749.0000	827.0000	10.414	0	0	0
30/03/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,715.0000	1,623.0000	(5.364)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	787.0000	868.0000	10.292	0	0	0
30/03/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	478.0000	532.0000	11.297	0	0	0
30/03/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	774.0000	854.0000	10.336	0	0	0
30/03/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	737.0000	814.0000	10.448	0	0	0
30/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,906.0000	2,791.0000	(3.957)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,677.0000	1,587.0000	(5.367)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	536.0000	495.0000	(7.649)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,245.0000	1,169.0000	(6.104)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	659.0000	729.0000	10.622	0	0	0
30/03/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,457.0000	1,585.0000	8.785	0	0	0
30/03/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	966.0000	1,063.0000	10.041	0	0	0
30/03/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,988.0000	1,888.0000	(5.030)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,420.0000	1,337.0000	(5.845)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	678.0000	630.0000	(7.080)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	303.0000	350.0000	15.512	0	0	0
30/03/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	983.0000	1,082.0000	10.071	0	0	0
30/03/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,019.0000	1,121.0000	10.010	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R	2010/03/15	8.45	Put	Currency Future	260.0000	235.0000	(9.615)	0	0	0
30/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	629.0000	696.0000	10.652	0	0	0
30/03/2009	\$ / R	2010/03/15	8.45	Call	Currency Future	1,932.0000	2,075.0000	7.402	0	0	0
30/03/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	2,736.0000	2,621.0000	(4.203)	0	0	0
30/03/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,963.0000	3,839.0000	(3.129)	0	0	0
30/03/2009	\$ / R	2010/03/15	12.85	Call	Currency Future	423.0000	482.0000	13.948	0	0	0
30/03/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	284.0000	329.0000	15.845	0	0	0
30/03/2009	\$ / R	2010/03/15	10.70	Call	Currency Future	841.0000	928.0000	10.345	0	0	0
30/03/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	729.0000	679.0000	(6.859)	0	0	0
30/03/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	620.0000	686.0000	10.645	0	0	0
30/03/2009	\$ / R	2010/03/15	12.95	Call	Currency Future	405.0000	463.0000	14.321	0	0	0
30/03/2009	\$ / R	2010/03/15	9.90	Call	Currency Future	1,116.0000	1,227.0000	9.946	0	0	0
30/03/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	508.0000	561.0000	10.433	0	0	0
30/03/2009	\$ / R	2010/03/15	12.95	Put	Currency Future	3,234.0000	3,123.0000	(3.432)	0	0	0
30/03/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	2,148.0000	2,045.0000	(4.795)	0	0	0
30/03/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,529.0000	3,412.0000	(3.315)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.00	Call	Currency Future	1,076.0000	1,183.0000	9.944	0	0	0
30/03/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	954.0000	892.0000	(6.499)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	985.0000	921.0000	(6.497)	0	0	0
30/03/2009	\$ / R	2010/03/15	13.30	Call	Currency Future	351.0000	403.0000	14.815	0	0	0
30/03/2009	\$ / R	2010/03/15	12.85	Put	Currency Future	3,151.0000	3,041.0000	(3.491)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,057.0000	1,162.0000	9.934	0	0	0
30/03/2009	\$ / R	2010/03/15	13.35	Call	Currency Future	343.0000	395.0000	15.160	0	0	0
30/03/2009	\$ / R	2010/03/15	8.10	Put	Currency Future	171.0000	159.0000	(7.018)	0	0	0
30/03/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	755.0000	704.0000	(6.755)	0	0	0
30/03/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,250.0000	1,369.0000	9.520	0	0	0
30/03/2009	\$ / R	2010/03/15	8.10	Call	Currency Future	2,192.0000	2,349.0000	7.162	0	0	0
30/03/2009	\$ / R	2010/03/15	13.65	Put	Currency Future	3,831.0000	3,710.0000	(3.158)	0	0	0
30/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	1,001.0000	1,101.0000	9.990	0	0	0
30/03/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,080.0000	1,011.0000	(6.389)	0	0	0
30/03/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	275.0000	249.0000	(9.455)	0	0	0
30/03/2009	\$ / R	2010/03/15	9.10	Put	Currency Future	492.0000	453.0000	(7.927)	0	0	0
30/03/2009	\$ / R	2010/03/15	8.75	Put	Currency Future	357.0000	325.0000	(8.964)	0	0	0
30/03/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	1,897.0000	2,039.0000	7.486	0	0	0
30/03/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	2,315.0000	2,474.0000	6.868	0	0	0
30/03/2009	\$ / R	2010/03/15	13.15	Call	Currency Future	373.0000	428.0000	14.745	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
30/03/2009	\$ / R 2010/03/15	10.30	Call	Currency Future	966.0000	1,064.0000	10.145	0	0	0
30/03/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,402.0000	3,287.0000	(3.380)	0	0	0
30/03/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	1,603.0000	1,736.0000	8.297	0	0	0
30/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,145.0000	1,073.0000	(6.288)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.65	Call	Currency Future	1,227.0000	1,344.0000	9.535	0	0	0
30/03/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,728.0000	1,866.0000	7.986	0	0	0
30/03/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	1,514.0000	1,644.0000	8.587	0	0	0
30/03/2009	\$ / R 2010/03/15	12.90	Call	Currency Future	414.0000	472.0000	14.010	0	0	0
30/03/2009	\$ / R 2010/03/15	7.95	Put	Currency Future	144.0000	134.0000	(6.944)	0	0	0
30/03/2009	\$ / R 2010/03/15	8.60	Call	Currency Future	1,828.0000	1,968.0000	7.659	0	0	0
30/03/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	431.0000	395.0000	(8.353)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,444.0000	3,329.0000	(3.339)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	267.0000	310.0000	16.105	0	0	0
30/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	856.0000	944.0000	10.280	0	0	0
30/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	749.0000	827.0000	10.414	0	0	0
30/03/2009	\$ / R 2010/03/15	12.90	Put	Currency Future	3,192.0000	3,082.0000	(3.446)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,753.0000	1,660.0000	(5.305)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,178.0000	1,105.0000	(6.197)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	725.0000	801.0000	10.483	0	0	0
30/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	949.0000	1,045.0000	10.116	0	0	0
30/03/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	451.0000	414.0000	(8.204)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,658.0000	3,539.0000	(3.253)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,677.0000	1,587.0000	(5.367)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	895.0000	836.0000	(6.592)	0	0	0
30/03/2009	\$ / R 2010/03/15	8.60	Put	Currency Future	306.0000	278.0000	(9.150)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	329.0000	379.0000	15.198	0	0	0
30/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,384.0000	1,303.0000	(5.853)	0	0	0
30/03/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	1,862.0000	2,003.0000	7.573	0	0	0
30/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,314.0000	1,236.0000	(5.936)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	397.0000	454.0000	14.358	0	0	0
30/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,384.0000	1,303.0000	(5.853)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	366.0000	419.0000	14.481	0	0	0
30/03/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,211.0000	1,137.0000	(6.111)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	856.0000	944.0000	10.280	0	0	0
30/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	584.0000	646.0000	10.616	0	0	0
30/03/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	1,696.0000	1,832.0000	8.019	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R 2010/03/15	8.15	Put	Currency Future	182.0000	167.0000	(8.242)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	358.0000	411.0000	14.804	0	0	0
30/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,313.0000	2,206.0000	(4.626)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,350.0000	1,473.0000	9.111	0	0	0
30/03/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	290.0000	263.0000	(9.310)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	886.0000	976.0000	10.158	0	0	0
30/03/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	558.0000	516.0000	(7.527)	0	0	0
30/03/2009	\$ / R 2010/03/15	8.15	Call	Currency Future	2,153.0000	2,308.0000	7.199	0	0	0
30/03/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,664.0000	1,800.0000	8.173	0	0	0
30/03/2009	\$ / R 2010/03/15	10.40	Call	Currency Future	933.0000	1,027.0000	10.075	0	0	0
30/03/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	309.0000	357.0000	15.534	0	0	0
30/03/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	629.0000	583.0000	(7.313)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,276.0000	3,164.0000	(3.419)	0	0	0
30/03/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	393.0000	359.0000	(8.651)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,430.0000	1,556.0000	8.811	0	0	0
30/03/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	374.0000	342.0000	(8.556)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,573.0000	1,705.0000	8.392	0	0	0
30/03/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,403.0000	1,528.0000	8.909	0	0	0
30/03/2009	\$ / R 2010/03/15	10.30	Put	Currency Future	1,145.0000	1,073.0000	(6.288)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,486.0000	3,371.0000	(3.299)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	322.0000	372.0000	15.528	0	0	0
30/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	669.0000	740.0000	10.613	0	0	0
30/03/2009	\$ / R 2010/03/15	12.50	Put	Currency Future	2,866.0000	2,748.0000	(4.117)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,948.0000	1,850.0000	(5.031)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,565.0000	1,478.0000	(5.559)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,701.0000	3,581.0000	(3.242)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,788.0000	3,667.0000	(3.194)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	581.0000	538.0000	(7.401)	0	0	0
30/03/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	488.0000	539.0000	10.451	0	0	0
30/03/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	296.0000	343.0000	15.878	0	0	0
30/03/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,572.0000	3,454.0000	(3.303)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,376.0000	1,500.0000	9.012	0	0	0
30/03/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	261.0000	304.0000	16.475	0	0	0
30/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	605.0000	560.0000	(7.438)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	584.0000	646.0000	10.616	0	0	0
30/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,528.0000	1,442.0000	(5.628)	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
30/03/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	568.0000	628.0000	10.563	0	0	0
30/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	800.0000	883.0000	10.375	0	0	0
30/03/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,396.0000	2,287.0000	(4.549)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,744.0000	3,624.0000	(3.205)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,313.0000	2,206.0000	(4.626)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	316.0000	364.0000	15.190	0	0	0
30/03/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,203.0000	1,320.0000	9.726	0	0	0
30/03/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	782.0000	729.0000	(6.777)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	4,051.0000	3,926.0000	(3.086)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	272.0000	316.0000	16.176	0	0	0
30/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,271.0000	2,165.0000	(4.668)	0	0	0
30/03/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,875.0000	3,753.0000	(3.148)	0	0	0
30/03/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,139.0000	4,013.0000	(3.044)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	593.0000	656.0000	10.624	0	0	0
30/03/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	552.0000	610.0000	10.507	0	0	0
30/03/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	611.0000	675.0000	10.475	0	0	0
30/03/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,189.0000	2,085.0000	(4.751)	0	0	0
30/03/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,480.0000	2,370.0000	(4.435)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,108.0000	2,006.0000	(4.839)	0	0	0
30/03/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	4,273.0000	4,145.0000	(2.996)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	985.0000	921.0000	(6.497)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	691.0000	764.0000	10.564	0	0	0
30/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,869.0000	1,773.0000	(5.136)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	809.0000	755.0000	(6.675)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	837.0000	782.0000	(6.571)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	593.0000	656.0000	10.624	0	0	0
30/03/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	576.0000	637.0000	10.590	0	0	0
30/03/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,354.0000	2,246.0000	(4.588)	0	0	0
30/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,271.0000	2,165.0000	(4.668)	0	0	0
30/03/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,057.0000	1,162.0000	9.934	0	0	0
30/03/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,158.0000	1,272.0000	9.845	0	0	0
30/03/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	245.0000	285.0000	16.327	0	0	0
30/03/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	152.0000	142.0000	(6.579)	0	0	0
30/03/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	2,779.0000	2,663.0000	(4.174)	0	0	0
30/03/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,181.0000	1,296.0000	9.738	0	0	0
30/03/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	2,274.0000	2,432.0000	6.948	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	837.0000	782.0000	(6.571)	0	0	0
30/03/2009	\$ / R	2010/03/15	12.40	Call	Currency Future	501.0000	553.0000	10.379	0	0	0
30/03/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,158.0000	1,272.0000	9.845	0	0	0
30/03/2009	\$ / R	2010/06/14			Currency Future	10.2088	10.3793	1.670	0.0000	0.0000	0
30/03/2009	\$ / R	2010/06/14	10.00	Call	Currency Future	1,246.0000	1,353.0000	8.587	0	0	0
30/03/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,160.0000	1,092.0000	(5.862)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	1,169.0000	1,271.0000	8.725	0	0	0
30/03/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	1,226.0000	1,332.0000	8.646	0	0	0
30/03/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,068.0000	1,003.0000	(6.086)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.40	Put	Currency Future	707.0000	657.0000	(7.072)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.00	Put	Currency Future	1,037.0000	974.0000	(6.075)	0	0	0
30/03/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	672.0000	733.0000	9.077	0	0	26,596
30/03/2009	\$ / R	2010/06/14	9.40	Call	Currency Future	1,516.0000	1,636.0000	7.916	0	0	26,596
30/03/2009	\$ / R	2010/06/14	12.15	Put	Currency Future	2,613.0000	2,503.0000	(4.210)	0	0	0
30/03/2009	\$ / R	2010/06/14	8.05	Call	Currency Future	2,367.0000	2,524.0000	6.633	0	0	0
30/03/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	1,116.0000	1,213.0000	8.692	0	0	0
30/03/2009	\$ / R	2010/06/14	10.25	Put	Currency Future	1,192.0000	1,122.0000	(5.872)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.25	Call	Currency Future	1,151.0000	1,251.0000	8.688	0	0	0
30/03/2009	\$ / R	2010/06/14	10.15	Put	Currency Future	1,129.0000	1,062.0000	(5.934)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.95	Put	Currency Future	1,008.0000	945.0000	(6.250)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.15	Call	Currency Future	1,188.0000	1,291.0000	8.670	0	0	0
30/03/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	1,257.0000	1,184.0000	(5.807)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.95	Call	Currency Future	1,266.0000	1,374.0000	8.531	0	0	0
30/03/2009	\$ / R	2010/06/14	12.45	Call	Currency Future	624.0000	680.0000	8.974	0	0	0
30/03/2009	\$ / R	2010/06/14	9.85	Put	Currency Future	949.0000	889.0000	(6.322)	0	0	0
30/03/2009	\$ / R	2010/06/14	8.00	Put	Currency Future	198.0000	185.0000	(6.566)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.85	Call	Currency Future	1,308.0000	1,418.0000	8.410	0	0	0
30/03/2009	\$ / R	2010/06/14	9.75	Put	Currency Future	893.0000	835.0000	(6.495)	0	0	0
30/03/2009	\$ / R	2010/06/14	12.40	Put	Currency Future	2,823.0000	2,709.0000	(4.038)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.75	Call	Currency Future	1,351.0000	1,464.0000	8.364	0	0	0
30/03/2009	\$ / R	2010/06/14	12.40	Call	Currency Future	632.0000	688.0000	8.861	0	0	0
30/03/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,224.0000	1,153.0000	(5.801)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	1,133.0000	1,232.0000	8.738	0	0	0
30/03/2009	\$ / R	2010/06/14	9.80	Call	Currency Future	1,330.0000	1,441.0000	8.346	0	0	0
30/03/2009	\$ / R	2010/06/14	9.70	Put	Currency Future	865.0000	808.0000	(6.590)	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
30/03/2009	\$ / R	2010/06/14	9.70	Call	Currency Future	1,374.0000	1,487.0000	8.224	0	0	0
30/03/2009	\$ / R	2010/06/14	8.00	Call	Currency Future	2,407.0000	2,564.0000	6.523	0	0	0
30/03/2009	\$ / R	2010/06/14	9.80	Put	Currency Future	921.0000	862.0000	(6.406)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	978.0000	917.0000	(6.237)	0	0	0
30/03/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	1,287.0000	1,396.0000	8.469	0	0	0
30/03/2009	\$ / R	2010/06/14	10.10	Put	Currency Future	1,098.0000	1,032.0000	(6.011)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.10	Call	Currency Future	1,207.0000	1,311.0000	8.616	0	0	0
30/03/2009	\$ / R	2010/06/14	8.05	Put	Currency Future	209.0000	194.0000	(7.177)	0	0	0
30/03/2009	\$ / R	2010/06/14	12.45	Put	Currency Future	2,865.0000	2,751.0000	(3.979)	0	0	0
30/03/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	0.0000	1,153.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	0.0000	1,195.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	0.0000	1,215.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	0.0000	1,159.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	0.0000	1,280.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	0.0000	1,232.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	0.0000	917.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	0.0000	1,396.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	0.0000	225.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	0.0000	656.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	0.0000	2,877.0000	100.000	0	0	0
30/03/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	0.0000	2,404.0000	100.000	0	0	0
30/03/2009	£ / R	2009/06/12			Currency Future	13.9676	14.0334	0.471	14.0200	13.9700	11,173
30/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	183.0000	187.0000	2.186	0	0	0
30/03/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,843.0000	3,777.0000	(1.717)	0	0	0
30/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,190.0000	1,133.0000	(4.790)	0	0	0
30/03/2009	£ / R	2009/06/12	13.50	Put	Currency Future	327.0000	294.0000	(10.092)	0	0	0
30/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	973.0000	910.0000	(6.475)	0	0	0
30/03/2009	£ / R	2009/06/12	15.50	Call	Currency Future	165.0000	169.0000	2.424	0	0	0
30/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	157.0000	160.0000	1.911	0	0	0
30/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
30/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,226.0000	1,169.0000	(4.649)	0	0	0
30/03/2009	£ / R	2009/06/12	17.80	Call	Currency Future	11.0000	11.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.70	Call	Currency Future	351.0000	357.0000	1.709	0	0	0
30/03/2009	£ / R	2009/06/12	13.50	Call	Currency Future	794.0000	827.0000	4.156	0	0	0
30/03/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,698.0000	1,635.0000	(3.710)	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
30/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,967.0000	2,901.0000	(2.224)	0	0	0
30/03/2009	£ / R	2009/06/12	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,615.0000	1,553.0000	(3.839)	0	0	0
30/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,867.0000	1,804.0000	(3.374)	0	0	0
30/03/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,083.0000	1,024.0000	(5.448)	0	0	0
30/03/2009	£ / R	2009/06/12	15.55	Call	Currency Future	157.0000	160.0000	1.911	0	0	0
30/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	321.0000	331.0000	3.115	0	0	0
30/03/2009	£ / R	2009/06/12	16.90	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
30/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,084.0000	5,018.0000	(1.298)	0	0	0
30/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	294.0000	302.0000	2.721	0	0	0
30/03/2009	£ / R	2009/06/12	17.50	Call	Currency Future	16.0000	16.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,049.0000	985.0000	(6.101)	0	0	0
30/03/2009	£ / R	2009/06/12	13.60	Put	Currency Future	370.0000	331.0000	(10.541)	0	0	0
30/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	192.0000	196.0000	2.083	0	0	0
30/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	390.0000	394.0000	1.026	0	0	0
30/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,615.0000	1,553.0000	(3.839)	0	0	0
30/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,495.0000	2,430.0000	(2.605)	0	0	0
30/03/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,893.0000	3,827.0000	(1.695)	0	0	0
30/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	367.0000	369.0000	0.545	0	0	0
30/03/2009	£ / R	2009/06/12	15.70	Call	Currency Future	135.0000	137.0000	1.481	0	0	0
30/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	244.0000	251.0000	2.869	0	0	0
30/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,739.0000	1,677.0000	(3.565)	0	0	0
30/03/2009	£ / R	2009/06/12	13.75	Call	Currency Future	664.0000	683.0000	2.861	0	0	0
30/03/2009	£ / R	2009/06/12	18.25	Put	Currency Future	4,288.0000	4,222.0000	(1.539)	0	0	0
30/03/2009	£ / R	2009/06/12	17.00	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
30/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,991.0000	3,925.0000	(1.654)	0	0	0
30/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,208.0000	3,142.0000	(2.057)	0	0	0
30/03/2009	£ / R	2009/06/12	13.60	Call	Currency Future	737.0000	765.0000	3.799	0	0	0
30/03/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,454.0000	1,394.0000	(4.127)	0	0	0
30/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	183.0000	187.0000	2.186	0	0	0
30/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,776.0000	2,711.0000	(2.341)	0	0	0
30/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,991.0000	3,925.0000	(1.654)	0	0	0
30/03/2009	£ / R	2009/06/12	14.65	Put	Currency Future	1,049.0000	985.0000	(6.101)	0	0	0
30/03/2009	£ / R	2009/06/12	18.35	Put	Currency Future	4,388.0000	4,321.0000	(1.527)	0	0	0
30/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	192.0000	196.0000	2.083	0	0	0
30/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	447.0000	400.0000	(10.515)	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
30/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	201.0000	206.0000	2.488	0	0	0
30/03/2009	£ / R	2009/06/12	17.00	Put	Currency Future	3,063.0000	2,997.0000	(2.155)	0	0	0
30/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,111.0000	3,045.0000	(2.122)	0	0	0
30/03/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,305.0000	3,239.0000	(1.997)	0	0	0
30/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	63.0000	63.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,189.0000	4,123.0000	(1.576)	0	0	0
30/03/2009	£ / R	2009/06/12	14.10	Put	Currency Future	656.0000	601.0000	(8.384)	0	0	0
30/03/2009	£ / R	2009/06/12	17.50	Put	Currency Future	3,549.0000	3,483.0000	(1.860)	0	0	0
30/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	504.0000	453.0000	(10.119)	0	0	0
30/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	244.0000	251.0000	2.869	0	0	0
30/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	39.0000	39.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,487.0000	4,421.0000	(1.471)	0	0	0
30/03/2009	£ / R	2009/06/12	14.10	Call	Currency Future	524.0000	534.0000	1.908	0	0	0
30/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,824.0000	1,761.0000	(3.454)	0	0	0
30/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	624.0000	570.0000	(8.654)	0	0	0
30/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,376.0000	1,317.0000	(4.288)	0	0	0
30/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
30/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,686.0000	4,620.0000	(1.408)	0	0	0
30/03/2009	£ / R	2009/06/12	19.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	233.0000	239.0000	2.575	0	0	0
30/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	542.0000	554.0000	2.214	0	0	0
30/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,534.0000	1,473.0000	(3.977)	0	0	0
30/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,872.0000	2,806.0000	(2.298)	0	0	0
30/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.15	Put	Currency Future	5,184.0000	5,118.0000	(1.273)	0	0	0
30/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,154.0000	1,097.0000	(4.939)	0	0	0
30/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,574.0000	1,513.0000	(3.875)	0	0	0
30/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
30/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,682.0000	2,616.0000	(2.461)	0	0	0
30/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,835.0000	4,769.0000	(1.365)	0	0	0
30/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	321.0000	331.0000	3.115	0	0	0
30/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,415.0000	1,355.0000	(4.240)	0	0	0
30/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	201.0000	206.0000	2.488	0	0	0
30/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	233.0000	239.0000	2.575	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	791.0000	732.0000	(7.459)	0	0	0
30/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	307.0000	316.0000	2.932	0	0	0
30/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	307.0000	316.0000	2.932	0	0	0
30/03/2009	£ / R	2009/06/12	18.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,415.0000	1,355.0000	(4.240)	0	0	0
30/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	9.0000	9.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	458.0000	465.0000	1.528	0	0	0
30/03/2009	£ / R	2009/06/12	18.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	621.0000	636.0000	2.415	0	0	0
30/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,154.0000	1,097.0000	(4.939)	0	0	0
30/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	44.0000	44.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.05	Call	Currency Future	8.0000	8.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.00	Put	Currency Future	5,034.0000	4,968.0000	(1.311)	0	0	0
30/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,376.0000	1,317.0000	(4.288)	0	0	0
30/03/2009	£ / R	2009/06/12	18.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.30	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
30/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,130.0000	2,066.0000	(3.005)	0	0	0
30/03/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,090.0000	4,024.0000	(1.614)	0	0	0
30/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,997.0000	1,933.0000	(3.205)	0	0	0
30/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,190.0000	1,133.0000	(4.790)	0	0	0
30/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,534.0000	1,473.0000	(3.977)	0	0	0
30/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,403.0000	2,337.0000	(2.747)	0	0	0
30/03/2009	£ / R	2009/06/12	18.15	Put	Currency Future	4,189.0000	4,123.0000	(1.576)	0	0	0
30/03/2009	£ / R	2009/06/12	18.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,574.0000	1,513.0000	(3.875)	0	0	0
30/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
30/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	50.0000	50.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,437.0000	4,371.0000	(1.487)	0	0	0
30/03/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,226.0000	1,169.0000	(4.649)	0	0	0
30/03/2009	£ / R	2009/06/12	14.45	Call	Currency Future	416.0000	421.0000	1.202	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
30/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,954.0000	1,890.0000	(3.275)	0	0	0
30/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
30/03/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,985.0000	4,919.0000	(1.324)	0	0	0
30/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	142.0000	145.0000	2.113	0	0	0
30/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	506.0000	516.0000	1.976	0	0	0
30/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	378.0000	381.0000	0.794	0	0	0
30/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,403.0000	2,337.0000	(2.747)	0	0	0
30/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	121.0000	123.0000	1.653	0	0	0
30/03/2009	£ / R	2009/06/12	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	826.0000	766.0000	(7.264)	0	0	0
30/03/2009	£ / R	2009/06/12	18.75	Put	Currency Future	4,785.0000	4,719.0000	(1.379)	0	0	0
30/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,220.0000	2,155.0000	(2.928)	0	0	0
30/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,885.0000	4,819.0000	(1.351)	0	0	0
30/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,872.0000	2,806.0000	(2.298)	0	0	0
30/03/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,300.0000	1,242.0000	(4.462)	0	0	0
30/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	256.0000	263.0000	2.734	0	0	0
30/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,011.0000	948.0000	(6.231)	0	0	0
30/03/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,256.0000	3,190.0000	(2.027)	0	0	0
30/03/2009	£ / R	2009/06/12	15.95	Call	Currency Future	103.0000	105.0000	1.942	0	0	0
30/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,919.0000	2,853.0000	(2.261)	0	0	0
30/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	593.0000	540.0000	(8.938)	0	0	0
30/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.90	Call	Currency Future	294.0000	302.0000	2.721	0	0	0
30/03/2009	£ / R	2009/06/12	15.25	Call	Currency Future	211.0000	217.0000	2.844	0	0	0
30/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	444.0000	450.0000	1.351	0	0	0
30/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	47.0000	47.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.95	Put	Currency Future	2,086.0000	2,021.0000	(3.116)	0	0	0
30/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	37.0000	37.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	624.0000	570.0000	(8.654)	0	0	0
30/03/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,357.0000	2,292.0000	(2.758)	0	0	0
30/03/2009	£ / R	2009/06/12	14.45	Put	Currency Future	898.0000	837.0000	(6.793)	0	0	0
30/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,729.0000	2,663.0000	(2.418)	0	0	0
30/03/2009	£ / R	2009/06/12	16.05	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
30/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,449.0000	2,383.0000	(2.695)	0	0	0
30/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	542.0000	554.0000	2.214	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
30/03/2009	£ / R	2009/06/12	15.75	Call	Currency Future	128.0000	130.0000	1.563	0	0	0
30/03/2009	£ / R	2009/06/12	16.15	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
30/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,942.0000	3,876.0000	(1.674)	0	0	0
30/03/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,739.0000	1,677.0000	(3.565)	0	0	0
30/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
30/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	79.0000	79.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	256.0000	263.0000	2.734	0	0	0
30/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,338.0000	1,279.0000	(4.410)	0	0	0
30/03/2009	£ / R	2009/06/12	14.50	Put	Currency Future	935.0000	873.0000	(6.631)	0	0	0
30/03/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,353.0000	3,287.0000	(1.968)	0	0	0
30/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
30/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,402.0000	3,336.0000	(1.940)	0	0	0
30/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	561.0000	573.0000	2.139	0	0	0
30/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,910.0000	1,847.0000	(3.298)	0	0	0
30/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,338.0000	1,279.0000	(4.410)	0	0	0
30/03/2009	£ / R	2009/06/12	16.15	Put	Currency Future	2,265.0000	2,201.0000	(2.826)	0	0	0
30/03/2009	£ / R	2009/06/12	17.40	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
30/03/2009	£ / R	2009/06/12	15.90	Put	Currency Future	2,041.0000	1,977.0000	(3.136)	0	0	0
30/03/2009	£ / R	2009/06/12	17.45	Call	Currency Future	17.0000	17.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,311.0000	2,246.0000	(2.813)	0	0	0
30/03/2009	£ / R	2009/06/12	15.00	Call	Currency Future	268.0000	275.0000	2.612	0	0	0
30/03/2009	£ / R	2009/06/12	15.45	Call	Currency Future	174.0000	178.0000	2.299	0	0	0
30/03/2009	£ / R	2009/06/12	17.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	79.0000	79.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	39.0000	39.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.45	Put	Currency Future	1,656.0000	1,594.0000	(3.744)	0	0	0
30/03/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,011.0000	948.0000	(6.231)	0	0	0
30/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,311.0000	2,246.0000	(2.813)	0	0	0
30/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	13.95	Call	Currency Future	580.0000	593.0000	2.241	0	0	0
30/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	63.0000	63.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	756.0000	698.0000	(7.672)	0	0	0
30/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	689.0000	633.0000	(8.128)	0	0	0
30/03/2009	£ / R	2009/06/12	14.50	Call	Currency Future	403.0000	407.0000	0.993	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
30/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,451.0000	3,385.0000	(1.912)	0	0	0
30/03/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,175.0000	2,110.0000	(2.989)	0	0	0
30/03/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,500.0000	3,434.0000	(1.886)	0	0	0
30/03/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,782.0000	1,719.0000	(3.535)	0	0	0
30/03/2009	£ / R 2009/06/12	13.80	Call	Currency Future	642.0000	659.0000	2.648	0	0	0
30/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	367.0000	369.0000	0.545	0	0	0
30/03/2009	£ / R 2009/06/12	14.60	Call	Currency Future	378.0000	381.0000	0.794	0	0	0
30/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
30/03/2009	£ / R 2009/06/12	16.10	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
30/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
30/03/2009	£ / R 2009/06/12	15.60	Call	Currency Future	149.0000	152.0000	2.013	0	0	0
30/03/2009	£ / R 2009/06/12	14.55	Call	Currency Future	390.0000	394.0000	1.026	0	0	0
30/03/2009	£ / R 2009/06/12	14.25	Call	Currency Future	474.0000	481.0000	1.477	0	0	0
30/03/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,494.0000	1,433.0000	(4.083)	0	0	0
30/03/2009	£ / R 2009/06/12	14.75	Call	Currency Future	336.0000	346.0000	2.976	0	0	0
30/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,451.0000	3,385.0000	(1.912)	0	0	0
30/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,041.0000	1,977.0000	(3.136)	0	0	0
30/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,265.0000	2,201.0000	(2.826)	0	0	0
30/03/2009	£ / R 2009/06/12	13.95	Put	Currency Future	562.0000	510.0000	(9.253)	0	0	0
30/03/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,782.0000	1,719.0000	(3.535)	0	0	0
30/03/2009	£ / R 2009/06/12	13.70	Put	Currency Future	420.0000	375.0000	(10.714)	0	0	0
30/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	973.0000	910.0000	(6.475)	0	0	0
30/03/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,118.0000	1,062.0000	(5.009)	0	0	0
30/03/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,647.0000	3,581.0000	(1.810)	0	0	0
30/03/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,954.0000	1,890.0000	(3.275)	0	0	0
30/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
30/03/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,588.0000	2,523.0000	(2.512)	0	0	0
30/03/2009	£ / R 2009/06/12	13.70	Call	Currency Future	688.0000	708.0000	2.907	0	0	0
30/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,041.0000	1,977.0000	(3.136)	0	0	0
30/03/2009	£ / R 2009/06/12	18.20	Put	Currency Future	4,239.0000	4,173.0000	(1.557)	0	0	0
30/03/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,824.0000	1,761.0000	(3.454)	0	0	0
30/03/2009	£ / R 2009/06/12	16.95	Put	Currency Future	3,015.0000	2,949.0000	(2.189)	0	0	0
30/03/2009	£ / R 2009/06/12	16.00	Call	Currency Future	98.0000	99.0000	1.020	0	0	0
30/03/2009	£ / R 2009/06/12	18.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
30/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
30/03/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,159.0000	3,093.0000	(2.089)	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
30/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	600.0000	614.0000	2.333	0	0	0
30/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,130.0000	2,066.0000	(3.005)	0	0	0
30/03/2009	£ / R	2009/06/12	15.20	Call	Currency Future	222.0000	228.0000	2.703	0	0	0
30/03/2009	£ / R	2009/06/12	17.20	Call	Currency Future	24.0000	24.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	27.0000	27.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,449.0000	2,383.0000	(2.695)	0	0	0
30/03/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,263.0000	1,205.0000	(4.592)	0	0	0
30/03/2009	£ / R	2009/06/12	17.10	Call	Currency Future	27.0000	27.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,967.0000	2,901.0000	(2.224)	0	0	0
30/03/2009	£ / R	2009/06/12	16.10	Call	Currency Future	88.0000	89.0000	1.136	0	0	0
30/03/2009	£ / R	2009/06/12	14.95	Call	Currency Future	281.0000	288.0000	2.491	0	0	0
30/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	600.0000	614.0000	2.333	0	0	0
30/03/2009	£ / R	2009/06/12	15.90	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
30/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,159.0000	3,093.0000	(2.089)	0	0	0
30/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	53.0000	53.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	533.0000	481.0000	(9.756)	0	0	0
30/03/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,220.0000	2,155.0000	(2.928)	0	0	0
30/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	475.0000	426.0000	(10.316)	0	0	0
30/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	862.0000	801.0000	(7.077)	0	0	0
30/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	533.0000	481.0000	(9.756)	0	0	0
30/03/2009	£ / R	2009/06/12	17.60	Call	Currency Future	14.0000	14.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.65	Call	Currency Future	13.0000	13.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
30/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,495.0000	2,430.0000	(2.605)	0	0	0
30/03/2009	£ / R	2009/06/12	18.10	Put	Currency Future	4,140.0000	4,074.0000	(1.594)	0	0	0
30/03/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,635.0000	2,569.0000	(2.505)	0	0	0
30/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,402.0000	3,336.0000	(1.940)	0	0	0
30/03/2009	£ / R	2009/06/12	16.50	Call	Currency Future	56.0000	56.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.00	Put	Currency Future	4,041.0000	3,975.0000	(1.633)	0	0	0
30/03/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,729.0000	2,663.0000	(2.418)	0	0	0
30/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	29.0000	29.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.35	Call	Currency Future	66.0000	67.0000	1.515	0	0	0
30/03/2009	£ / R	2009/06/12	17.70	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
30/03/2009	£ / R	2009/06/12	16.95	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
30/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,997.0000	1,933.0000	(3.205)	0	0	0
30/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	50.0000	50.0000	-	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
30/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,919.0000	2,853.0000	(2.261)	0	0	0
30/03/2009	£ / R	2009/06/12	17.55	Call	Currency Future	15.0000	15.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	15.85	Call	Currency Future	115.0000	117.0000	1.739	0	0	0
30/03/2009	£ / R	2009/06/12	17.70	Put	Currency Future	3,745.0000	3,679.0000	(1.762)	0	0	0
30/03/2009	£ / R	2009/06/12	16.85	Call	Currency Future	37.0000	37.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,598.0000	3,531.0000	(1.862)	0	0	0
30/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	59.0000	59.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,942.0000	3,876.0000	(1.674)	0	0	0
30/03/2009	£ / R	2009/06/12	16.65	Call	Currency Future	47.0000	47.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,542.0000	2,476.0000	(2.596)	0	0	0
30/03/2009	£ / R	2009/06/12	16.75	Put	Currency Future	2,824.0000	2,758.0000	(2.337)	0	0	0
30/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
30/03/2009	£ / R	2009/06/12	17.65	Put	Currency Future	3,696.0000	3,630.0000	(1.786)	0	0	0
30/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
30/03/2009	£ / R	2009/06/12	16.75	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
30/03/2009	£ / R	2009/06/12	18.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,598.0000	3,531.0000	(1.862)	0	0	0
30/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	59.0000	59.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,776.0000	2,711.0000	(2.341)	0	0	0
30/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,208.0000	3,142.0000	(2.057)	0	0	0
30/03/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,586.0000	4,520.0000	(1.439)	0	0	0
30/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,111.0000	3,045.0000	(2.122)	0	0	0
30/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,542.0000	2,476.0000	(2.596)	0	0	0
30/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,434.0000	5,368.0000	(1.215)	0	0	0
30/03/2009	£ / R	2009/06/12	18.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.25	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
30/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	25.0000	25.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,686.0000	4,620.0000	(1.408)	0	0	0
30/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,682.0000	2,616.0000	(2.461)	0	0	0
30/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/03/2009	£ / R	2009/06/12	18.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	149.0000	152.0000	2.013	0	0	0
30/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,885.0000	4,819.0000	(1.351)	0	0	0
30/03/2009	£ / R	2009/06/12	18.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	16.70	Call	Currency Future	44.0000	44.0000	-	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
30/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,487.0000	4,421.0000	(1.471)	0	0	0
30/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,084.0000	5,018.0000	(1.298)	0	0	0
30/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	430.0000	435.0000	1.163	0	0	0
30/03/2009	£ / R	2009/06/12	18.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.50	Put	Currency Future	4,537.0000	4,471.0000	(1.455)	0	0	0
30/03/2009	£ / R	2009/06/12	18.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
30/03/2009	£ / R	2009/06/12	18.60	Put	Currency Future	4,636.0000	4,570.0000	(1.424)	0	0	0
30/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,935.0000	4,869.0000	(1.337)	0	0	0
30/03/2009	£ / R	2009/06/12	14.20	Put	Currency Future	722.0000	665.0000	(7.895)	0	0	0
30/03/2009	£ / R	2009/06/12	18.70	Put	Currency Future	4,736.0000	4,670.0000	(1.394)	0	0	0
30/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	490.0000	498.0000	1.633	0	0	0
30/03/2009	£ / R	2009/06/12	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	506.0000	516.0000	1.976	0	0	0
30/03/2009	£ / R	2009/06/12	19.20	Put	Currency Future	5,234.0000	5,168.0000	(1.261)	0	0	0
30/03/2009	£ / R	2009/06/12	19.10	Put	Currency Future	5,134.0000	5,068.0000	(1.286)	0	0	0
30/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	689.0000	633.0000	(8.128)	0	0	0
30/03/2009	£ / R	2009/06/12	19.25	Put	Currency Future	5,284.0000	5,218.0000	(1.249)	0	0	0
30/03/2009	£ / R	2009/06/12	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.35	Put	Currency Future	5,384.0000	5,318.0000	(1.226)	0	0	0
30/03/2009	£ / R	2009/06/12	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,935.0000	4,869.0000	(1.337)	0	0	0
30/03/2009	£ / R	2009/06/12	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.30	Put	Currency Future	5,334.0000	5,268.0000	(1.237)	0	0	0
30/03/2009	£ / R	2009/06/12	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	430.0000	435.0000	1.163	0	0	0
30/03/2009	£ / R	2009/06/12	19.55	Put	Currency Future	5,583.0000	5,517.0000	(1.182)	0	0	0
30/03/2009	£ / R	2009/06/12	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	862.0000	801.0000	(7.077)	0	0	0
30/03/2009	£ / R	2009/06/12	18.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.45	Put	Currency Future	5,483.0000	5,418.0000	(1.185)	0	0	0
30/03/2009	£ / R	2009/06/12	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
30/03/2009	£ / R	2009/06/12	13.55	Put	Currency Future	0.0000	312.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	£ / R	2009/06/12	13.55	Call	Currency Future	0.0000	796.0000	100.000	0	0	0
30/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	642.0000	659.0000	2.648	0	0	0
30/03/2009	£ / R	2009/06/12	13.65	Put	Currency Future	0.0000	351.0000	100.000	0	0	0
30/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	826.0000	766.0000	(7.264)	0	0	0
30/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	444.0000	450.0000	1.351	0	0	0
30/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	621.0000	636.0000	2.415	0	0	0
30/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	504.0000	453.0000	(10.119)	0	0	0
30/03/2009	£ / R	2009/06/12	13.65	Put	Currency Future	394.0000	351.0000	(10.914)	0	0	0
30/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	791.0000	732.0000	(7.459)	0	0	0
30/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	458.0000	465.0000	1.528	0	0	0
30/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	475.0000	426.0000	(10.316)	0	0	0
30/03/2009	£ / R	2009/06/12	13.65	Call	Currency Future	712.0000	734.0000	3.090	0	0	0
30/03/2009	£ / R	2009/06/12	13.65	Call	Currency Future	0.0000	734.0000	100.000	0	0	0
30/03/2009	£ / R	2009/09/14			Currency Future	14.1753	14.2423	0.473	0.0000	0.0000	3,466
30/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	577.0000	593.0000	2.773	0	0	0
30/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,039.0000	986.0000	(5.101)	0	0	0
30/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	735.0000	746.0000	1.497	0	0	0
30/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	814.0000	828.0000	1.720	0	0	0
30/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,727.0000	1,673.0000	(3.127)	0	0	0
30/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,209.0000	1,154.0000	(4.549)	0	0	0
30/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	735.0000	746.0000	1.497	0	0	0
30/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	593.0000	609.0000	2.698	0	0	0
30/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	593.0000	609.0000	2.698	0	0	0
30/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	502.0000	516.0000	2.789	0	0	0
30/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	904.0000	923.0000	2.102	0	0	0
30/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	660.0000	674.0000	2.121	0	0	0
30/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,552.0000	1,500.0000	(3.351)	0	0	0
30/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,385.0000	1,332.0000	(3.827)	0	0	0
30/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,873.0000	1,818.0000	(2.936)	0	0	0
30/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	973.0000	922.0000	(5.242)	0	0	0
30/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,484.0000	1,434.0000	(3.369)	0	0	0
30/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	448.0000	460.0000	2.679	0	0	0
30/03/2009	£ / R	2009/09/14	15.00	Call	Currency Future	626.0000	643.0000	2.716	0	0	0
30/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	399.0000	409.0000	2.506	0	0	0
30/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,518.0000	1,467.0000	(3.360)	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
30/03/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,174.0000	1,119.0000	(4.685)	0	0	0
30/03/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,451.0000	1,401.0000	(3.446)	0	0	0
30/03/2009	£ / R 2009/09/14	14.60	Call	Currency Future	750.0000	761.0000	1.467	0	0	0
30/03/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,209.0000	1,154.0000	(4.549)	0	0	0
30/03/2009	£ / R 2009/09/14	14.30	Put	Currency Future	973.0000	922.0000	(5.242)	0	0	0
30/03/2009	£ / R 2009/09/14	13.90	Put	Currency Future	729.0000	681.0000	(6.584)	0	0	0
30/03/2009	£ / R 2009/09/14	14.30	Call	Currency Future	849.0000	864.0000	1.767	0	0	0
30/03/2009	£ / R 2009/09/14	13.90	Call	Currency Future	1,005.0000	1,023.0000	1.791	0	0	0
30/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	692.0000	702.0000	1.445	0	0	0
30/03/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,518.0000	1,467.0000	(3.360)	0	0	0
30/03/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,763.0000	1,709.0000	(3.063)	0	0	0
30/03/2009	£ / R 2009/09/14	14.30	Call	Currency Future	849.0000	864.0000	1.767	0	0	0
30/03/2009	£ / R 2009/09/14	16.30	Call	Currency Future	295.0000	303.0000	2.712	0	0	0
30/03/2009	£ / R 2009/09/14	15.45	Call	Currency Future	488.0000	501.0000	2.664	0	0	0
30/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,317.0000	1,259.0000	(4.404)	0	0	0
30/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,353.0000	1,295.0000	(4.287)	0	0	0
30/03/2009	£ / R 2009/09/14	15.05	Call	Currency Future	609.0000	626.0000	2.791	0	0	0
30/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,024.0000	1,967.0000	(2.816)	0	0	0
30/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	692.0000	702.0000	1.445	0	0	0
30/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	678.0000	688.0000	1.475	0	0	0
30/03/2009	£ / R 2009/09/14	14.60	Call	Currency Future	750.0000	761.0000	1.467	0	0	0
30/03/2009	£ / R 2009/09/14	14.70	Call	Currency Future	720.0000	731.0000	1.528	0	0	0
30/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,873.0000	1,818.0000	(2.936)	0	0	0
30/03/2009	£ / R 2009/09/14	14.75	Call	Currency Future	706.0000	716.0000	1.416	0	0	0
30/03/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,245.0000	1,189.0000	(4.498)	0	0	0
30/03/2009	£ / R 2009/09/14	14.15	Put	Currency Future	879.0000	830.0000	(5.575)	0	0	0
30/03/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,691.0000	1,638.0000	(3.134)	0	0	0
30/03/2009	£ / R 2009/09/14	15.15	Call	Currency Future	577.0000	593.0000	2.773	0	0	0
30/03/2009	£ / R 2009/09/14	15.60	Call	Currency Future	448.0000	460.0000	2.679	0	0	0
30/03/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,552.0000	1,500.0000	(3.351)	0	0	0
30/03/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,948.0000	1,892.0000	(2.875)	0	0	0
30/03/2009	£ / R 2009/09/14	16.30	Put	Currency Future	2,420.0000	2,361.0000	(2.438)	0	0	0
30/03/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,621.0000	1,568.0000	(3.270)	0	0	0
30/03/2009	£ / R 2009/09/14	15.70	Call	Currency Future	423.0000	434.0000	2.600	0	0	0
30/03/2009	£ / R 2009/09/14	15.25	Call	Currency Future	546.0000	561.0000	2.747	0	0	0
30/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,317.0000	1,259.0000	(4.404)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	£ / R 2009/09/14	14.95	Call	Currency Future	643.0000	661.0000	2.799	0	0	0
30/03/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,418.0000	1,368.0000	(3.526)	0	0	0
30/03/2009	£ / R 2009/09/14	14.20	Call	Currency Future	885.0000	903.0000	2.034	0	0	0
30/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	678.0000	688.0000	1.475	0	0	0
30/03/2009	£ / R 2009/09/14	14.35	Call	Currency Future	831.0000	846.0000	1.805	0	0	0
30/03/2009	£ / R 2009/09/14	14.00	Call	Currency Future	964.0000	982.0000	1.867	0	0	0
30/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,353.0000	1,295.0000	(4.287)	0	0	0
30/03/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,106.0000	1,052.0000	(4.882)	0	0	0
30/03/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,910.0000	1,855.0000	(2.880)	0	0	0
30/03/2009	£ / R 2009/09/14	14.00	Put	Currency Future	789.0000	739.0000	(6.337)	0	0	0
30/03/2009	£ / R 2009/09/14	14.25	Call	Currency Future	867.0000	883.0000	1.845	0	0	0
30/03/2009	£ / R 2009/09/14	15.50	Call	Currency Future	474.0000	487.0000	2.743	0	0	0
30/03/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,174.0000	1,119.0000	(4.685)	0	0	0
30/03/2009	£ / R 2009/09/14	14.25	Put	Currency Future	941.0000	891.0000	(5.313)	0	0	0
30/03/2009	£ / R 2009/09/14	15.20	Call	Currency Future	561.0000	576.0000	2.674	0	0	0
30/03/2009	£ / R 2009/09/14	14.20	Put	Currency Future	910.0000	860.0000	(5.495)	0	0	0
30/03/2009	£ / R 2009/09/14	15.90	Call	Currency Future	376.0000	386.0000	2.660	0	0	0
30/03/2009	£ / R 2009/09/14	15.35	Call	Currency Future	516.0000	530.0000	2.713	0	0	0
30/03/2009	£ / R 2009/09/14	14.50	Call	Currency Future	781.0000	794.0000	1.665	0	0	0
30/03/2009	£ / R 2009/09/14	15.35	Call	Currency Future	516.0000	530.0000	2.713	0	0	0
30/03/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,586.0000	1,534.0000	(3.279)	0	0	0
30/03/2009	£ / R 2009/09/14	15.40	Call	Currency Future	502.0000	516.0000	2.789	0	0	0
30/03/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,691.0000	1,638.0000	(3.134)	0	0	0
30/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,656.0000	1,603.0000	(3.200)	0	0	0
30/03/2009	£ / R 2009/09/14	14.10	Call	Currency Future	924.0000	942.0000	1.948	0	0	0
30/03/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,727.0000	1,673.0000	(3.127)	0	0	0
30/03/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,006.0000	954.0000	(5.169)	0	0	0
30/03/2009	£ / R 2009/09/14	15.65	Call	Currency Future	435.0000	447.0000	2.759	0	0	0
30/03/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,385.0000	1,332.0000	(3.827)	0	0	0
30/03/2009	£ / R 2009/09/14	14.10	Put	Currency Future	849.0000	800.0000	(5.771)	0	0	0
30/03/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,101.0000	2,044.0000	(2.713)	0	0	0
30/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	531.0000	545.0000	2.637	0	0	0
30/03/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,799.0000	1,745.0000	(3.002)	0	0	0
30/03/2009	£ / R 2009/09/14	14.90	Call	Currency Future	660.0000	674.0000	2.121	0	0	0
30/03/2009	£ / R 2009/09/14	15.75	Call	Currency Future	411.0000	422.0000	2.676	0	0	0
30/03/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,836.0000	1,781.0000	(2.996)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,836.0000	1,781.0000	(2.996)	0	0	0
30/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	461.0000	473.0000	2.603	0	0	0
30/03/2009	£ / R	2009/09/14	15.85	Call	Currency Future	387.0000	398.0000	2.842	0	0	0
30/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	609.0000	626.0000	2.791	0	0	0
30/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,484.0000	1,434.0000	(3.369)	0	0	0
30/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	814.0000	828.0000	1.720	0	0	0
30/03/2009	£ / R	2009/09/14	15.75	Put	Currency Future	1,985.0000	1,929.0000	(2.821)	0	0	0
30/03/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,140.0000	2,082.0000	(2.710)	0	0	0
30/03/2009	£ / R	2009/09/14	16.05	Call	Currency Future	344.0000	353.0000	2.616	0	0	0
30/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	376.0000	386.0000	2.660	0	0	0
30/03/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,062.0000	2,005.0000	(2.764)	0	0	0
30/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	399.0000	409.0000	2.506	0	0	0
30/03/2009	£ / R	2009/09/14	15.55	Call	Currency Future	461.0000	473.0000	2.603	0	0	0
30/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,024.0000	1,967.0000	(2.816)	0	0	0
30/03/2009	£ / R	2009/09/14	15.95	Call	Currency Future	365.0000	375.0000	2.740	0	0	0
30/03/2009	£ / R	2009/09/14	13.95	Call	Currency Future	985.0000	1,002.0000	1.726	0	0	0
30/03/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,218.0000	2,160.0000	(2.615)	0	0	0
30/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	879.0000	830.0000	(5.575)	0	0	0
30/03/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,280.0000	1,224.0000	(4.375)	0	0	0
30/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,039.0000	986.0000	(5.101)	0	0	0
30/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	797.0000	811.0000	1.757	0	0	0
30/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	944.0000	962.0000	1.907	0	0	0
30/03/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,072.0000	1,019.0000	(4.944)	0	0	0
30/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	849.0000	800.0000	(5.771)	0	0	0
30/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	924.0000	942.0000	1.948	0	0	0
30/03/2009	£ / R	2009/09/14	16.10	Call	Currency Future	334.0000	342.0000	2.395	0	0	0
30/03/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,258.0000	2,200.0000	(2.569)	0	0	0
30/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	531.0000	545.0000	2.637	0	0	0
30/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,101.0000	2,044.0000	(2.713)	0	0	0
30/03/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,656.0000	1,603.0000	(3.200)	0	0	0
30/03/2009	£ / R	2009/09/14	13.95	Put	Currency Future	759.0000	710.0000	(6.456)	0	0	0
30/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	354.0000	364.0000	2.825	0	0	0
30/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	819.0000	770.0000	(5.983)	0	0	0
30/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	904.0000	923.0000	2.102	0	0	0
30/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,140.0000	1,085.0000	(4.825)	0	0	0
30/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	765.0000	777.0000	1.569	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
30/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,179.0000	2,121.0000	(2.662)	0	0	0
30/03/2009	£ / R	2009/09/14	13.70	Put	Currency Future	621.0000	587.0000	(5.475)	0	0	0
30/03/2009	£ / R	2009/09/14	13.70	Call	Currency Future	1,096.0000	1,129.0000	3.011	0	0	0
30/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,005.0000	1,023.0000	1.791	0	0	0
30/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,140.0000	1,085.0000	(4.825)	0	0	0
30/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	765.0000	777.0000	1.569	0	0	0
30/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	729.0000	681.0000	(6.584)	0	0	0
30/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	819.0000	770.0000	(5.983)	0	0	0
30/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	944.0000	962.0000	1.907	0	0	0
30/03/2009	£ / R	2009/09/14	13.85	Put	Currency Future	700.0000	653.0000	(6.714)	0	0	0
30/03/2009	£ / R	2009/09/14	13.80	Call	Currency Future	1,047.0000	1,072.0000	2.388	0	0	0
30/03/2009	£ / R	2009/09/14	13.80	Put	Currency Future	671.0000	630.0000	(6.110)	0	0	0
30/03/2009	£ / R	2009/09/14	13.85	Call	Currency Future	1,025.0000	1,045.0000	1.951	0	0	0
30/03/2009	£ / R	2009/09/14	13.75	Put	Currency Future	643.0000	608.0000	(5.443)	0	0	0
30/03/2009	£ / R	2009/09/14	13.75	Call	Currency Future	1,069.0000	1,100.0000	2.900	0	0	0
30/03/2009	£ / R	2009/12/14			Currency Future	14.3633	14.4279	0.450	0.0000	0.0000	5
30/03/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,671.0000	1,621.0000	(2.992)	0	0	0
30/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	734.0000	745.0000	1.499	0	0	0
30/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	1,970.0000	1,917.0000	(2.690)	0	0	0
30/03/2009	£ / R	2009/12/14	15.15	Call	Currency Future	884.0000	899.0000	1.697	0	0	0
30/03/2009	£ / R	2009/12/14	15.20	Put	Currency Future	1,703.0000	1,652.0000	(2.995)	0	0	0
30/03/2009	£ / R	2009/12/14	13.90	Put	Currency Future	871.0000	830.0000	(4.707)	0	0	0
30/03/2009	£ / R	2009/12/14	14.85	Call	Currency Future	980.0000	992.0000	1.224	0	0	0
30/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,269.0000	1,285.0000	1.261	0	0	0
30/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,249.0000	1,265.0000	1.281	0	0	0
30/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	956.0000	907.0000	(5.126)	0	0	0
30/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	866.0000	880.0000	1.617	0	0	0
30/03/2009	£ / R	2009/12/14	14.00	Call	Currency Future	1,288.0000	1,305.0000	1.320	0	0	0
30/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,249.0000	1,265.0000	1.281	0	0	0
30/03/2009	£ / R	2009/12/14	14.85	Put	Currency Future	1,466.0000	1,414.0000	(3.547)	0	0	0
30/03/2009	£ / R	2009/12/14	14.00	Put	Currency Future	925.0000	877.0000	(5.189)	0	0	0
30/03/2009	£ / R	2009/12/14	14.60	Call	Currency Future	1,060.0000	1,075.0000	1.415	0	0	0
30/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	986.0000	937.0000	(4.970)	0	0	0
30/03/2009	£ / R	2009/12/14	14.20	Put	Currency Future	1,045.0000	1,000.0000	(4.306)	0	0	0
30/03/2009	£ / R	2009/12/14	14.60	Put	Currency Future	1,297.0000	1,247.0000	(3.855)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	£ / R 2009/12/14	14.15	Call	Currency Future	1,229.0000	1,246.0000	1.383	0	0	0
30/03/2009	£ / R 2009/12/14	14.10	Put	Currency Future	986.0000	937.0000	(4.970)	0	0	0
30/03/2009	£ / R 2009/12/14	14.25	Call	Currency Future	1,189.0000	1,208.0000	1.598	0	0	0
30/03/2009	£ / R 2009/12/14	14.20	Call	Currency Future	1,208.0000	1,228.0000	1.656	0	0	0
30/03/2009	£ / R 2009/12/14	14.75	Call	Currency Future	1,011.0000	1,024.0000	1.286	0	0	0
30/03/2009	£ / R 2009/12/14	15.10	Put	Currency Future	1,639.0000	1,589.0000	(3.051)	0	0	0
30/03/2009	£ / R 2009/12/14	14.75	Put	Currency Future	1,398.0000	1,346.0000	(3.720)	0	0	0
30/03/2009	£ / R 2009/12/14	14.90	Call	Currency Future	964.0000	977.0000	1.349	0	0	0
30/03/2009	£ / R 2009/12/14	13.90	Call	Currency Future	1,334.0000	1,358.0000	1.799	0	0	0
30/03/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,501.0000	1,449.0000	(3.464)	0	0	0
30/03/2009	£ / R 2009/12/14	15.00	Put	Currency Future	1,572.0000	1,518.0000	(3.435)	0	0	0
30/03/2009	£ / R 2009/12/14	14.15	Put	Currency Future	1,015.0000	969.0000	(4.532)	0	0	0
30/03/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,297.0000	1,247.0000	(3.855)	0	0	0
30/03/2009	£ / R 2009/12/14	14.65	Put	Currency Future	1,330.0000	1,280.0000	(3.759)	0	0	0
30/03/2009	£ / R 2009/12/14	14.40	Put	Currency Future	1,168.0000	1,121.0000	(4.024)	0	0	0
30/03/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,264.0000	1,215.0000	(3.877)	0	0	0
30/03/2009	£ / R 2009/12/14	15.10	Call	Currency Future	902.0000	917.0000	1.663	0	0	0
30/03/2009	£ / R 2009/12/14	14.65	Call	Currency Future	1,043.0000	1,058.0000	1.438	0	0	0
30/03/2009	£ / R 2009/12/14	14.70	Call	Currency Future	1,027.0000	1,041.0000	1.363	0	0	0
30/03/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,075.0000	1,030.0000	(4.186)	0	0	0
30/03/2009	£ / R 2009/12/14	14.60	Call	Currency Future	1,060.0000	1,075.0000	1.415	0	0	0
30/03/2009	£ / R 2009/12/14	14.55	Call	Currency Future	1,077.0000	1,093.0000	1.486	0	0	0
30/03/2009	£ / R 2009/12/14	14.40	Call	Currency Future	1,131.0000	1,148.0000	1.503	0	0	0
30/03/2009	£ / R 2009/12/14	14.80	Call	Currency Future	995.0000	1,008.0000	1.307	0	0	0
30/03/2009	£ / R 2009/12/14	14.50	Call	Currency Future	1,095.0000	1,111.0000	1.461	0	0	0
30/03/2009	£ / R 2009/12/14	15.00	Call	Currency Future	935.0000	946.0000	1.176	0	0	0
30/03/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,232.0000	1,183.0000	(3.977)	0	0	0
30/03/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,106.0000	1,059.0000	(4.250)	0	0	0
30/03/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,364.0000	1,313.0000	(3.739)	0	0	0
30/03/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,200.0000	1,152.0000	(4.000)	0	0	0
30/03/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,432.0000	1,380.0000	(3.631)	0	0	0
30/03/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,137.0000	1,090.0000	(4.134)	0	0	0
30/03/2009	£ / R 2009/12/14	14.30	Call	Currency Future	1,169.0000	1,187.0000	1.540	0	0	0
30/03/2009	£ / R 2009/12/14	14.35	Call	Currency Future	1,150.0000	1,168.0000	1.565	0	0	0
30/03/2009	£ / R 2009/12/14	14.45	Call	Currency Future	1,113.0000	1,130.0000	1.527	0	0	0
30/03/2009	£ / R 2009/12/14	15.05	Call	Currency Future	0.0000	932.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	£ / R	2009/12/14	15.05	Put	Currency Future	0.0000	1,554.0000	100.000	0	0	0
30/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	0.0000	1,058.0000	100.000	0	0	0
30/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	0.0000	1,280.0000	100.000	0	0	0
30/03/2009	£ / R	2009/12/14	13.85	Put	Currency Future	847.0000	807.0000	(4.723)	0	0	0
30/03/2009	£ / R	2009/12/14	13.95	Call	Currency Future	1,308.0000	1,331.0000	1.758	0	0	0
30/03/2009	£ / R	2009/12/14	13.85	Call	Currency Future	1,361.0000	1,385.0000	1.763	0	0	0
30/03/2009	£ / R	2009/12/14	13.95	Put	Currency Future	895.0000	853.0000	(4.693)	0	0	0
30/03/2009	£ / R	2009/12/14	14.15	Call	Currency Future	1,229.0000	1,246.0000	1.383	0	0	0
30/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	956.0000	907.0000	(5.126)	0	0	0
30/03/2009	£ / R	2009/12/14	14.15	Put	Currency Future	1,015.0000	969.0000	(4.532)	0	0	0
30/03/2009	£ / R	2009/12/14	14.55	Call	Currency Future	1,077.0000	1,093.0000	1.486	0	0	0
30/03/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,264.0000	1,215.0000	(3.877)	0	0	0
30/03/2009	£ / R	2009/12/14	14.95	Call	Currency Future	950.0000	961.0000	1.158	0	0	0
30/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,269.0000	1,285.0000	1.261	0	0	0
30/03/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,536.0000	1,483.0000	(3.451)	0	0	0
30/03/2009	€ / R	2009/06/12			Currency Future	12.9538	13.0172	0.489	13.0500	12.9900	16,455
30/03/2009	€ / R	2009/06/12	14.20	Put	Currency Future	1,414.0000	1,373.0000	(2.900)	0	0	0
30/03/2009	€ / R	2009/06/12	14.90	Call	Currency Future	74.0000	86.0000	16.216	0	0	0
30/03/2009	€ / R	2009/06/12	15.05	Put	Currency Future	2,157.0000	2,105.0000	(2.411)	0	0	0
30/03/2009	€ / R	2009/06/12	14.05	Call	Currency Future	198.0000	223.0000	12.626	0	0	0
30/03/2009	€ / R	2009/06/12	14.20	Call	Currency Future	168.0000	190.0000	13.095	0	0	0
30/03/2009	€ / R	2009/06/12	14.10	Call	Currency Future	188.0000	212.0000	12.766	0	0	0
30/03/2009	€ / R	2009/06/12	15.05	Call	Currency Future	61.0000	72.0000	18.033	0	0	0
30/03/2009	€ / R	2009/06/12	15.00	Call	Currency Future	65.0000	76.0000	16.923	0	0	0
30/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	178.0000	201.0000	12.921	0	0	0
30/03/2009	€ / R	2009/06/12	14.30	Put	Currency Future	1,497.0000	1,454.0000	(2.872)	0	0	0
30/03/2009	€ / R	2009/06/12	14.25	Put	Currency Future	1,455.0000	1,413.0000	(2.887)	0	0	0
30/03/2009	€ / R	2009/06/12	13.35	Call	Currency Future	400.0000	433.0000	8.250	0	0	0
30/03/2009	€ / R	2009/06/12	15.00	Put	Currency Future	2,111.0000	2,059.0000	(2.463)	0	0	0
30/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	479.0000	517.0000	7.933	0	0	0
30/03/2009	€ / R	2009/06/12	14.30	Call	Currency Future	150.0000	171.0000	14.000	0	0	0
30/03/2009	€ / R	2009/06/12	14.95	Put	Currency Future	2,065.0000	2,014.0000	(2.470)	0	0	0
30/03/2009	€ / R	2009/06/12	15.10	Call	Currency Future	57.0000	68.0000	19.298	0	0	0
30/03/2009	€ / R	2009/06/12	14.05	Call	Currency Future	198.0000	223.0000	12.626	0	0	0
30/03/2009	€ / R	2009/06/12	13.60	Call	Currency Future	315.0000	348.0000	10.476	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
30/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	134.0000	153.0000	14.179	0	0	0
30/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	796.0000	766.0000	(3.769)	0	0	0
30/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,203.0000	2,150.0000	(2.406)	0	0	0
30/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,374.0000	1,334.0000	(2.911)	0	0	0
30/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,334.0000	1,294.0000	(2.999)	0	0	0
30/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,497.0000	1,454.0000	(2.872)	0	0	0
30/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	83.0000	97.0000	16.867	0	0	0
30/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	625.0000	600.0000	(4.000)	0	0	0
30/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	828.0000	801.0000	(3.261)	0	0	0
30/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	150.0000	171.0000	14.000	0	0	0
30/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	382.0000	418.0000	9.424	0	0	0
30/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,752.0000	1,705.0000	(2.683)	0	0	0
30/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,294.0000	1,256.0000	(2.937)	0	0	0
30/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,666.0000	1,620.0000	(2.761)	0	0	0
30/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	69.0000	81.0000	17.391	0	0	0
30/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,930.0000	1,880.0000	(2.591)	0	0	0
30/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,220.0000	1,282.0000	5.082	0	0	0
30/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,020.0000	1,969.0000	(2.525)	0	0	0
30/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	232.0000	260.0000	12.069	0	0	0
30/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	828.0000	801.0000	(3.261)	0	0	0
30/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,294.0000	1,256.0000	(2.937)	0	0	0
30/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	364.0000	351.0000	(3.571)	0	0	0
30/03/2009	€ / R 2009/06/12	15.20	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
30/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,179.0000	1,142.0000	(3.138)	0	0	0
30/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	34.0000	41.0000	20.588	0	0	0
30/03/2009	€ / R 2009/06/12	13.75	Call	Currency Future	271.0000	301.0000	11.070	0	0	0
30/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	258.0000	287.0000	11.240	0	0	0
30/03/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,709.0000	1,662.0000	(2.750)	0	0	0
30/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	496.0000	537.0000	8.266	0	0	0
30/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	414.0000	448.0000	8.213	0	0	0
30/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,390.0000	2,335.0000	(2.301)	0	0	0
30/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
30/03/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,141.0000	1,106.0000	(3.067)	0	0	0
30/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	89.0000	103.0000	15.730	0	0	0
30/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	576.0000	620.0000	7.639	0	0	0
30/03/2009	€ / R 2009/06/12	13.25	Put	Currency Future	726.0000	697.0000	(3.994)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	74.0000	86.0000	16.216	0	0	0
30/03/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,068.0000	1,034.0000	(3.184)	0	0	0
30/03/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,296.0000	2,242.0000	(2.352)	0	0	0
30/03/2009	€ / R 2009/06/12	14.55	Call	Currency Future	113.0000	130.0000	15.044	0	0	0
30/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	625.0000	600.0000	(4.000)	0	0	0
30/03/2009	€ / R 2009/06/12	13.20	Put	Currency Future	691.0000	664.0000	(3.907)	0	0	0
30/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,930.0000	1,880.0000	(2.591)	0	0	0
30/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	883.0000	941.0000	6.569	0	0	0
30/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	961.0000	930.0000	(3.226)	0	0	0
30/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	127.0000	145.0000	14.173	0	0	0
30/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	479.0000	517.0000	7.933	0	0	0
30/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	400.0000	433.0000	8.250	0	0	0
30/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	83.0000	97.0000	16.867	0	0	0
30/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	668.0000	718.0000	7.485	0	0	0
30/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	331.0000	364.0000	9.970	0	0	0
30/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,623.0000	1,578.0000	(2.773)	0	0	0
30/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	593.0000	569.0000	(4.047)	0	0	0
30/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,020.0000	1,969.0000	(2.525)	0	0	0
30/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	82.0000	82.0000	-	0	0	0
30/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	382.0000	418.0000	9.424	0	0	0
30/03/2009	€ / R 2009/06/12	14.25	Call	Currency Future	159.0000	181.0000	13.836	0	0	0
30/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
30/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,386.0000	1,450.0000	4.618	0	0	0
30/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	927.0000	897.0000	(3.236)	0	0	0
30/03/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,885.0000	1,836.0000	(2.599)	0	0	0
30/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,390.0000	2,335.0000	(2.301)	0	0	0
30/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	185.0000	182.0000	(1.622)	0	0	0
30/03/2009	€ / R 2009/06/12	13.85	Call	Currency Future	245.0000	273.0000	11.429	0	0	0
30/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,752.0000	1,705.0000	(2.683)	0	0	0
30/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	472.0000	453.0000	(4.025)	0	0	0
30/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	761.0000	731.0000	(3.942)	0	0	0
30/03/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,675.0000	2,618.0000	(2.131)	0	0	0
30/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	159.0000	157.0000	(1.258)	0	0	0
30/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	120.0000	137.0000	14.167	0	0	0
30/03/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,975.0000	1,924.0000	(2.582)	0	0	0
30/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	38.0000	46.0000	21.053	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
30/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	535.0000	577.0000	7.850	0	0	0
30/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	576.0000	620.0000	7.639	0	0	0
30/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,104.0000	1,070.0000	(3.080)	0	0	0
30/03/2009	€ / R 2009/06/12	14.85	Call	Currency Future	78.0000	92.0000	17.949	0	0	0
30/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
30/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	694.0000	745.0000	7.349	0	0	0
30/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	134.0000	153.0000	14.179	0	0	0
30/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	100.0000	116.0000	16.000	0	0	0
30/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,485.0000	2,429.0000	(2.254)	0	0	0
30/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	531.0000	510.0000	(3.955)	0	0	0
30/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	340.0000	328.0000	(3.529)	0	0	0
30/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	106.0000	123.0000	16.038	0	0	0
30/03/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,538.0000	1,495.0000	(2.796)	0	0	0
30/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	29.0000	36.0000	24.138	0	0	0
30/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	515.0000	557.0000	8.155	0	0	0
30/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	443.0000	425.0000	(4.063)	0	0	0
30/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,580.0000	1,536.0000	(2.785)	0	0	0
30/03/2009	€ / R 2009/06/12	13.20	Call	Currency Future	445.0000	481.0000	8.090	0	0	0
30/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,580.0000	2,523.0000	(2.209)	0	0	0
30/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,063.0000	1,124.0000	5.738	0	0	0
30/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,580.0000	1,536.0000	(2.785)	0	0	0
30/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	142.0000	162.0000	14.085	0	0	0
30/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	106.0000	123.0000	16.038	0	0	0
30/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	561.0000	539.0000	(3.922)	0	0	0
30/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	989.0000	1,049.0000	6.067	0	0	0
30/03/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,840.0000	1,792.0000	(2.609)	0	0	0
30/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	796.0000	766.0000	(3.769)	0	0	0
30/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	597.0000	643.0000	7.705	0	0	0
30/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,796.0000	1,748.0000	(2.673)	0	0	0
30/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	815.0000	873.0000	7.117	0	0	0
30/03/2009	€ / R 2009/06/12	14.70	Call	Currency Future	94.0000	109.0000	15.957	0	0	0
30/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,032.0000	999.0000	(3.198)	0	0	0
30/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	472.0000	453.0000	(4.025)	0	0	0
30/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	232.0000	260.0000	12.069	0	0	0
30/03/2009	€ / R 2009/06/12	13.25	Call	Currency Future	429.0000	464.0000	8.159	0	0	0
30/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	229.0000	224.0000	(2.183)	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
30/03/2009	€ / R	2009/06/12	13.70	Call	Currency Future	285.0000	316.0000	10.877	0	0	0
30/03/2009	€ / R	2009/06/12	12.70	Put	Currency Future	389.0000	374.0000	(3.856)	0	0	0
30/03/2009	€ / R	2009/06/12	14.10	Put	Currency Future	1,334.0000	1,294.0000	(2.999)	0	0	0
30/03/2009	€ / R	2009/06/12	12.40	Put	Currency Future	262.0000	256.0000	(2.290)	0	0	0
30/03/2009	€ / R	2009/06/12	12.70	Call	Currency Future	643.0000	692.0000	7.621	0	0	0
30/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	178.0000	201.0000	12.921	0	0	0
30/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	501.0000	481.0000	(3.992)	0	0	0
30/03/2009	€ / R	2009/06/12	13.45	Call	Currency Future	364.0000	399.0000	9.615	0	0	0
30/03/2009	€ / R	2009/06/12	13.30	Call	Currency Future	414.0000	448.0000	8.213	0	0	0
30/03/2009	€ / R	2009/06/12	13.45	Put	Currency Future	860.0000	832.0000	(3.256)	0	0	0
30/03/2009	€ / R	2009/06/12	13.60	Call	Currency Future	315.0000	348.0000	10.476	0	0	0
30/03/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,179.0000	1,142.0000	(3.138)	0	0	0
30/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	555.0000	598.0000	7.748	0	0	0
30/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	300.0000	332.0000	10.667	0	0	0
30/03/2009	€ / R	2009/06/12	13.60	Put	Currency Future	961.0000	930.0000	(3.226)	0	0	0
30/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	996.0000	964.0000	(3.213)	0	0	0
30/03/2009	€ / R	2009/06/12	13.30	Put	Currency Future	761.0000	731.0000	(3.942)	0	0	0
30/03/2009	€ / R	2009/06/12	12.80	Call	Currency Future	597.0000	643.0000	7.705	0	0	0
30/03/2009	€ / R	2009/06/12	14.00	Call	Currency Future	209.0000	235.0000	12.440	0	0	0
30/03/2009	€ / R	2009/06/12	12.80	Put	Currency Future	443.0000	425.0000	(4.063)	0	0	0
30/03/2009	€ / R	2009/06/12	14.00	Put	Currency Future	1,255.0000	1,217.0000	(3.028)	0	0	0
30/03/2009	€ / R	2009/06/12	14.10	Call	Currency Future	188.0000	212.0000	12.766	0	0	0
30/03/2009	€ / R	2009/06/12	13.80	Call	Currency Future	258.0000	287.0000	11.240	0	0	0
30/03/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,104.0000	1,070.0000	(3.080)	0	0	0
30/03/2009	€ / R	2009/06/12	13.95	Put	Currency Future	1,217.0000	1,180.0000	(3.040)	0	0	0
30/03/2009	€ / R	2009/06/12	13.55	Call	Currency Future	331.0000	364.0000	9.970	0	0	0
30/03/2009	€ / R	2009/06/12	13.55	Put	Currency Future	927.0000	897.0000	(3.236)	0	0	0
30/03/2009	€ / R	2009/06/12	13.95	Call	Currency Future	221.0000	247.0000	11.765	0	0	0
30/03/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,374.0000	1,334.0000	(2.911)	0	0	0
30/03/2009	€ / R	2009/06/12	11.75	Put	Currency Future	98.0000	98.0000	-	0	0	0
30/03/2009	€ / R	2009/06/12	11.85	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
30/03/2009	€ / R	2009/06/12	11.85	Call	Currency Future	1,220.0000	1,282.0000	5.082	0	0	0
30/03/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,302.0000	1,365.0000	4.839	0	0	0
30/03/2009	€ / R	2009/06/12	11.95	Call	Currency Future	1,140.0000	1,202.0000	5.439	0	0	0
30/03/2009	€ / R	2009/06/12	12.35	Call	Currency Future	849.0000	907.0000	6.832	0	0	0
30/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	720.0000	776.0000	7.778	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
30/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	172.0000	169.0000	(1.744)	0	0	0
30/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,026.0000	1,087.0000	5.945	0	0	0
30/03/2009	€ / R 2009/06/12	11.95	Put	Currency Future	137.0000	135.0000	(1.460)	0	0	0
30/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	168.0000	190.0000	13.095	0	0	0
30/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	262.0000	256.0000	(2.290)	0	0	0
30/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	317.0000	309.0000	(2.524)	0	0	0
30/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,414.0000	1,373.0000	(2.900)	0	0	0
30/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	815.0000	873.0000	7.117	0	0	0
30/03/2009	€ / R 2009/06/12	11.70	Put	Currency Future	90.0000	90.0000	-	0	0	0
30/03/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,101.0000	1,163.0000	5.631	0	0	0
30/03/2009	€ / R 2009/06/12	12.75	Call	Currency Future	619.0000	667.0000	7.754	0	0	0
30/03/2009	€ / R 2009/06/12	12.50	Call	Currency Future	751.0000	808.0000	7.590	0	0	0
30/03/2009	€ / R 2009/06/12	12.50	Put	Currency Future	298.0000	290.0000	(2.685)	0	0	0
30/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	668.0000	718.0000	7.485	0	0	0
30/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	364.0000	351.0000	(3.571)	0	0	0
30/03/2009	€ / R 2009/06/12	12.75	Put	Currency Future	415.0000	400.0000	(3.614)	0	0	0
30/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	694.0000	745.0000	7.349	0	0	0
30/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	317.0000	309.0000	(2.524)	0	0	0
30/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	245.0000	240.0000	(2.041)	0	0	0
30/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	917.0000	977.0000	6.543	0	0	0
30/03/2009	€ / R 2009/06/12	12.25	Put	Currency Future	213.0000	209.0000	(1.878)	0	0	0
30/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	229.0000	224.0000	(2.183)	0	0	0
30/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	883.0000	941.0000	6.569	0	0	0
30/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	849.0000	907.0000	6.832	0	0	0
30/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	720.0000	776.0000	7.778	0	0	0
30/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,063.0000	1,124.0000	5.738	0	0	0
30/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	159.0000	157.0000	(1.258)	0	0	0
30/03/2009	€ / R 2009/06/12	12.45	Call	Currency Future	783.0000	840.0000	7.280	0	0	0
30/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	245.0000	240.0000	(2.041)	0	0	0
30/03/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,261.0000	1,323.0000	4.917	0	0	0
30/03/2009	€ / R 2009/06/12	11.80	Put	Currency Future	107.0000	106.0000	(0.935)	0	0	0
30/03/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,180.0000	1,242.0000	5.254	0	0	0
30/03/2009	€ / R 2009/06/12	11.90	Put	Currency Future	126.0000	125.0000	(0.794)	0	0	0
30/03/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,344.0000	1,407.0000	4.688	0	0	0
30/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	555.0000	598.0000	7.748	0	0	0
30/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	185.0000	182.0000	(1.622)	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
30/03/2009	€ / R	2009/06/12	12.15	Call	Currency Future	989.0000	1,049.0000	6.067	0	0	0
30/03/2009	€ / R	2009/06/12	12.45	Put	Currency Future	279.0000	273.0000	(2.151)	0	0	0
30/03/2009	€ / R	2009/06/12	12.20	Call	Currency Future	953.0000	1,013.0000	6.296	0	0	0
30/03/2009	€ / R	2009/06/12	12.00	Put	Currency Future	148.0000	146.0000	(1.351)	0	0	0
30/03/2009	€ / R	2009/06/12	12.20	Put	Currency Future	199.0000	195.0000	(2.010)	0	0	0
30/03/2009	€ / R	2009/06/12	12.10	Put	Currency Future	172.0000	169.0000	(1.744)	0	0	0
30/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	501.0000	481.0000	(3.992)	0	0	0
30/03/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,026.0000	1,087.0000	5.945	0	0	0
30/03/2009	€ / R	2009/06/12	12.60	Put	Currency Future	340.0000	328.0000	(3.529)	0	0	0
30/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	658.0000	632.0000	(3.951)	0	0	0
30/03/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,032.0000	999.0000	(3.198)	0	0	0
30/03/2009	€ / R	2009/06/12	13.70	Call	Currency Future	285.0000	316.0000	10.877	0	0	0
30/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	461.0000	499.0000	8.243	0	0	0
30/03/2009	€ / R	2009/06/12	13.15	Call	Currency Future	461.0000	499.0000	8.243	0	0	0
30/03/2009	€ / R	2009/06/12	13.50	Call	Currency Future	347.0000	382.0000	10.086	0	0	0
30/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	658.0000	632.0000	(3.951)	0	0	0
30/03/2009	€ / R	2009/06/12	13.05	Call	Currency Future	496.0000	537.0000	8.266	0	0	0
30/03/2009	€ / R	2009/06/12	13.05	Put	Currency Future	593.0000	569.0000	(4.047)	0	0	0
30/03/2009	€ / R	2009/06/12	13.65	Call	Currency Future	300.0000	332.0000	10.667	0	0	0
30/03/2009	€ / R	2009/06/12	13.65	Put	Currency Future	996.0000	964.0000	(3.213)	0	0	0
30/03/2009	€ / R	2009/06/12	13.50	Put	Currency Future	893.0000	864.0000	(3.247)	0	0	0
30/03/2009	€ / R	2009/09/14			Currency Future	13.1450	13.2096	0.491	13.2400	13.2400	317
30/03/2009	€ / R	2009/09/14	14.05	Call	Currency Future	514.0000	553.0000	7.588	0	0	0
30/03/2009	€ / R	2009/09/14	13.20	Put	Currency Future	864.0000	846.0000	(2.083)	0	0	0
30/03/2009	€ / R	2009/09/14	12.80	Call	Currency Future	970.0000	1,021.0000	5.258	0	0	0
30/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,096.0000	1,072.0000	(2.190)	0	0	0
30/03/2009	€ / R	2009/09/14	13.30	Call	Currency Future	772.0000	817.0000	5.829	0	0	0
30/03/2009	€ / R	2009/09/14	13.40	Call	Currency Future	738.0000	781.0000	5.827	0	0	0
30/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	928.0000	977.0000	5.280	0	0	0
30/03/2009	€ / R	2009/09/14	12.75	Call	Currency Future	992.0000	1,049.0000	5.746	0	0	0
30/03/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,419.0000	1,393.0000	(1.832)	0	0	0
30/03/2009	€ / R	2009/09/14	13.40	Put	Currency Future	993.0000	972.0000	(2.115)	0	0	0
30/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,595.0000	1,566.0000	(1.818)	0	0	0
30/03/2009	€ / R	2009/09/14	12.75	Put	Currency Future	597.0000	589.0000	(1.340)	0	0	0
30/03/2009	€ / R	2009/09/14	14.25	Put	Currency Future	1,559.0000	1,531.0000	(1.796)	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
30/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,126.0000	1,106.0000	(1.776)	0	0	0
30/03/2009	€ / R 2009/09/14	13.50	Call	Currency Future	706.0000	748.0000	5.949	0	0	0
30/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	413.0000	448.0000	8.475	0	0	0
30/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	847.0000	895.0000	5.667	0	0	0
30/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	683.0000	667.0000	(2.343)	0	0	0
30/03/2009	€ / R 2009/09/14	14.25	Call	Currency Future	454.0000	491.0000	8.150	0	0	0
30/03/2009	€ / R 2009/09/14	13.60	Call	Currency Future	671.0000	716.0000	6.706	0	0	0
30/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,668.0000	1,638.0000	(1.799)	0	0	0
30/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,488.0000	1,461.0000	(1.815)	0	0	0
30/03/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,061.0000	1,038.0000	(2.168)	0	0	0
30/03/2009	€ / R 2009/09/14	12.70	Put	Currency Future	575.0000	567.0000	(1.391)	0	0	0
30/03/2009	€ / R 2009/09/14	14.15	Call	Currency Future	483.0000	521.0000	7.867	0	0	0
30/03/2009	€ / R 2009/09/14	12.80	Put	Currency Future	625.0000	611.0000	(2.240)	0	0	0
30/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	802.0000	786.0000	(1.995)	0	0	0
30/03/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,020.0000	1,077.0000	5.588	0	0	0
30/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	691.0000	731.0000	5.789	0	0	0
30/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	927.0000	908.0000	(2.050)	0	0	0
30/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	440.0000	476.0000	8.182	0	0	0
30/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	832.0000	815.0000	(2.043)	0	0	0
30/03/2009	€ / R 2009/09/14	13.45	Call	Currency Future	722.0000	764.0000	5.817	0	0	0
30/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	827.0000	875.0000	5.804	0	0	0
30/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	742.0000	726.0000	(2.156)	0	0	0
30/03/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,027.0000	1,005.0000	(2.142)	0	0	0
30/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	772.0000	817.0000	5.829	0	0	0
30/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	887.0000	935.0000	5.411	0	0	0
30/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	927.0000	908.0000	(2.050)	0	0	0
30/03/2009	€ / R 2009/09/14	13.20	Call	Currency Future	809.0000	855.0000	5.686	0	0	0
30/03/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,013.0000	1,978.0000	(1.739)	0	0	0
30/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	832.0000	815.0000	(2.043)	0	0	0
30/03/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,096.0000	1,072.0000	(2.190)	0	0	0
30/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,351.0000	1,327.0000	(1.776)	0	0	0
30/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	827.0000	875.0000	5.804	0	0	0
30/03/2009	€ / R 2009/09/14	13.95	Call	Currency Future	546.0000	586.0000	7.326	0	0	0
30/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	691.0000	731.0000	5.789	0	0	0
30/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	993.0000	972.0000	(2.115)	0	0	0
30/03/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,524.0000	1,496.0000	(1.837)	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
30/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	652.0000	696.0000	6.748	0	0	0
30/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	738.0000	781.0000	5.827	0	0	0
30/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,385.0000	1,360.0000	(1.805)	0	0	0
30/03/2009	€ / R 2009/09/14	13.05	Call	Currency Future	867.0000	915.0000	5.536	0	0	0
30/03/2009	€ / R 2009/09/14	14.00	Call	Currency Future	530.0000	569.0000	7.358	0	0	0
30/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,252.0000	1,230.0000	(1.757)	0	0	0
30/03/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,220.0000	1,198.0000	(1.803)	0	0	0
30/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	597.0000	639.0000	7.035	0	0	0
30/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	652.0000	696.0000	6.748	0	0	0
30/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,157.0000	1,136.0000	(1.815)	0	0	0
30/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	499.0000	537.0000	7.615	0	0	0
30/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,454.0000	1,427.0000	(1.857)	0	0	0
30/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	563.0000	604.0000	7.282	0	0	0
30/03/2009	€ / R 2009/09/14	13.05	Call	Currency Future	867.0000	915.0000	5.536	0	0	0
30/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	772.0000	756.0000	(2.073)	0	0	0
30/03/2009	€ / R 2009/09/14	14.85	Call	Currency Future	308.0000	337.0000	9.416	0	0	0
30/03/2009	€ / R 2009/09/14	13.10	Put	Currency Future	802.0000	786.0000	(1.995)	0	0	0
30/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,318.0000	1,294.0000	(1.821)	0	0	0
30/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,157.0000	1,136.0000	(1.815)	0	0	0
30/03/2009	€ / R 2009/09/14	13.75	Call	Currency Future	615.0000	658.0000	6.992	0	0	0
30/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	847.0000	895.0000	5.667	0	0	0
30/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	772.0000	756.0000	(2.073)	0	0	0
30/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	928.0000	977.0000	5.280	0	0	0
30/03/2009	€ / R 2009/09/14	14.20	Call	Currency Future	469.0000	506.0000	7.889	0	0	0
30/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	683.0000	667.0000	(2.343)	0	0	0
30/03/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,285.0000	1,262.0000	(1.790)	0	0	0
30/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	580.0000	621.0000	7.069	0	0	0
30/03/2009	€ / R 2009/09/14	12.85	Call	Currency Future	948.0000	998.0000	5.274	0	0	0
30/03/2009	€ / R 2009/09/14	12.95	Call	Currency Future	908.0000	956.0000	5.286	0	0	0
30/03/2009	€ / R 2009/09/14	12.85	Put	Currency Future	653.0000	639.0000	(2.144)	0	0	0
30/03/2009	€ / R 2009/09/14	12.95	Put	Currency Future	713.0000	696.0000	(2.384)	0	0	0
30/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,318.0000	1,294.0000	(1.821)	0	0	0
30/03/2009	€ / R 2009/09/14	13.25	Call	Currency Future	790.0000	836.0000	5.823	0	0	0
30/03/2009	€ / R 2009/09/14	13.25	Put	Currency Future	895.0000	876.0000	(2.123)	0	0	0
30/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	563.0000	604.0000	7.282	0	0	0
30/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	755.0000	799.0000	5.828	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	755.0000	799.0000	5.828	0	0	0
30/03/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,188.0000	1,167.0000	(1.768)	0	0	0
30/03/2009	€ / R	2009/09/14	13.70	Call	Currency Future	633.0000	677.0000	6.951	0	0	0
30/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	960.0000	940.0000	(2.083)	0	0	0
30/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	960.0000	940.0000	(2.083)	0	0	0
30/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	580.0000	621.0000	7.069	0	0	0
30/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,285.0000	1,262.0000	(1.790)	0	0	0
30/03/2009	€ / R	2009/09/14	14.40	Call	Currency Future	413.0000	448.0000	8.475	0	0	0
30/03/2009	€ / R	2009/09/14	14.60	Call	Currency Future	363.0000	396.0000	9.091	0	0	0
30/03/2009	€ / R	2009/09/14	14.10	Call	Currency Future	499.0000	537.0000	7.615	0	0	0
30/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,252.0000	1,230.0000	(1.757)	0	0	0
30/03/2009	€ / R	2009/09/14	13.80	Call	Currency Future	597.0000	639.0000	7.035	0	0	0
30/03/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,454.0000	1,427.0000	(1.857)	0	0	0
30/03/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,818.0000	1,786.0000	(1.760)	0	0	0
30/03/2009	€ / R	2009/09/14	14.30	Call	Currency Future	440.0000	476.0000	8.182	0	0	0
30/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,668.0000	1,638.0000	(1.799)	0	0	0
30/03/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,743.0000	1,711.0000	(1.836)	0	0	0
30/03/2009	€ / R	2009/09/14	14.50	Call	Currency Future	388.0000	421.0000	8.505	0	0	0
30/03/2009	€ / R	2009/09/14	13.60	Call	Currency Future	671.0000	716.0000	6.706	0	0	0
30/03/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,595.0000	1,566.0000	(1.818)	0	0	0
30/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,126.0000	1,106.0000	(1.776)	0	0	0
30/03/2009	€ / R	2009/12/14			Currency Future	13.3170	13.3855	0.514	0.0000	0.0000	0
30/03/2009	€ / R	2009/12/14	14.85	Call	Currency Future	545.0000	585.0000	7.339	0	0	0
30/03/2009	€ / R	2009/12/14	12.95	Call	Currency Future	1,205.0000	1,260.0000	4.564	0	0	0
30/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,241.0000	1,218.0000	(1.853)	0	0	0
30/03/2009	€ / R	2009/12/14	13.65	Put	Currency Future	1,275.0000	1,251.0000	(1.882)	0	0	0
30/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	958.0000	1,003.0000	4.697	0	0	0
30/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,046.0000	1,095.0000	4.685	0	0	0
30/03/2009	€ / R	2009/12/14	13.10	Put	Currency Future	928.0000	909.0000	(2.047)	0	0	0
30/03/2009	€ / R	2009/12/14	13.10	Call	Currency Future	1,145.0000	1,195.0000	4.367	0	0	0
30/03/2009	€ / R	2009/12/14	14.85	Put	Currency Future	2,078.0000	2,050.0000	(1.347)	0	0	0
30/03/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,208.0000	1,185.0000	(1.904)	0	0	0
30/03/2009	€ / R	2009/12/14	13.00	Put	Currency Future	868.0000	849.0000	(2.189)	0	0	0
30/03/2009	€ / R	2009/12/14	13.55	Call	Currency Future	975.0000	1,021.0000	4.718	0	0	0
30/03/2009	€ / R	2009/12/14	12.95	Put	Currency Future	838.0000	825.0000	(1.551)	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
30/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	942.0000	986.0000	4.671	0	0	0
30/03/2009	€ / R 2009/12/14	12.90	Call	Currency Future	1,225.0000	1,287.0000	5.061	0	0	0
30/03/2009	€ / R 2009/12/14	12.90	Put	Currency Future	808.0000	801.0000	(0.866)	0	0	0
30/03/2009	€ / R 2009/12/14	13.00	Call	Currency Future	1,185.0000	1,234.0000	4.135	0	0	0
30/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,065.0000	1,114.0000	4.601	0	0	0
30/03/2009	€ / R 2009/12/14	13.70	Call	Currency Future	926.0000	969.0000	4.644	0	0	0
30/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,048.0000	1,029.0000	(1.813)	0	0	0
30/03/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,079.0000	1,059.0000	(1.854)	0	0	0
30/03/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,309.0000	1,284.0000	(1.910)	0	0	0
30/03/2009	€ / R 2009/12/14	13.35	Call	Currency Future	1,046.0000	1,095.0000	4.685	0	0	0
30/03/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,079.0000	1,059.0000	(1.854)	0	0	0
30/03/2009	€ / R 2009/12/14	13.60	Call	Currency Future	958.0000	1,003.0000	4.697	0	0	0
30/03/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,241.0000	1,218.0000	(1.853)	0	0	0
30/03/2009	€ / R 2009/12/14	14.05	Put	Currency Future	1,525.0000	1,505.0000	(1.311)	0	0	0
30/03/2009	€ / R 2009/12/14	14.10	Call	Currency Future	774.0000	823.0000	6.331	0	0	0
30/03/2009	€ / R 2009/12/14	13.05	Call	Currency Future	1,165.0000	1,214.0000	4.206	0	0	0
30/03/2009	€ / R 2009/12/14	13.05	Put	Currency Future	898.0000	879.0000	(2.116)	0	0	0
30/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	847.0000	898.0000	6.021	0	0	0
30/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	792.0000	841.0000	6.187	0	0	0
30/03/2009	€ / R 2009/12/14	13.15	Call	Currency Future	1,124.0000	1,175.0000	4.537	0	0	0
30/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,430.0000	1,412.0000	(1.259)	0	0	0
30/03/2009	€ / R 2009/12/14	14.10	Put	Currency Future	1,557.0000	1,537.0000	(1.285)	0	0	0
30/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	957.0000	939.0000	(1.881)	0	0	0
30/03/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,111.0000	1,090.0000	(1.890)	0	0	0
30/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	942.0000	986.0000	4.671	0	0	0
30/03/2009	€ / R 2009/12/14	13.10	Put	Currency Future	928.0000	909.0000	(2.047)	0	0	0
30/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,369.0000	1,352.0000	(1.242)	0	0	0
30/03/2009	€ / R 2009/12/14	13.10	Call	Currency Future	1,145.0000	1,195.0000	4.367	0	0	0
30/03/2009	€ / R 2009/12/14	13.40	Call	Currency Future	1,028.0000	1,076.0000	4.669	0	0	0
30/03/2009	€ / R 2009/12/14	14.00	Call	Currency Future	810.0000	859.0000	6.049	0	0	0
30/03/2009	€ / R 2009/12/14	13.85	Put	Currency Future	1,399.0000	1,382.0000	(1.215)	0	0	0
30/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,430.0000	1,412.0000	(1.259)	0	0	0
30/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	957.0000	939.0000	(1.881)	0	0	0
30/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	847.0000	898.0000	6.021	0	0	0
30/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,275.0000	1,251.0000	(1.882)	0	0	0
30/03/2009	€ / R 2009/12/14	14.00	Put	Currency Future	1,493.0000	1,474.0000	(1.273)	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
30/03/2009	€ / R	2009/12/14	13.80	Put	Currency Future	1,369.0000	1,352.0000	(1.242)	0	0	0
30/03/2009	€ / R	2009/12/14	13.15	Call	Currency Future	1,124.0000	1,175.0000	4.537	0	0	0
30/03/2009	€ / R	2009/12/14	14.05	Call	Currency Future	792.0000	841.0000	6.187	0	0	0
30/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	866.0000	917.0000	5.889	0	0	0
30/03/2009	€ / R	2009/12/14	13.95	Put	Currency Future	1,462.0000	1,443.0000	(1.300)	0	0	0
30/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	886.0000	937.0000	5.756	0	0	0
30/03/2009	€ / R	2009/12/14	13.75	Call	Currency Future	906.0000	953.0000	5.188	0	0	0
30/03/2009	€ / R	2009/12/14	13.75	Put	Currency Future	1,339.0000	1,318.0000	(1.568)	0	0	0
30/03/2009	€ / R	2009/12/14	13.95	Call	Currency Future	829.0000	878.0000	5.911	0	0	0
30/03/2009	€ / R	2009/12/14	14.05	Put	Currency Future	1,525.0000	1,505.0000	(1.311)	0	0	0
30/03/2009	€ / R	2009/12/14	13.80	Call	Currency Future	886.0000	937.0000	5.756	0	0	0
30/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	1,028.0000	1,076.0000	4.669	0	0	0
30/03/2009	€ / R	2009/12/14	13.30	Put	Currency Future	1,048.0000	1,029.0000	(1.813)	0	0	0
30/03/2009	€ / R	2009/12/14	14.15	Put	Currency Future	1,590.0000	1,569.0000	(1.321)	0	0	0
30/03/2009	€ / R	2009/12/14	14.25	Put	Currency Future	1,656.0000	1,634.0000	(1.329)	0	0	0
30/03/2009	€ / R	2009/12/14	14.25	Call	Currency Future	723.0000	770.0000	6.501	0	0	0
30/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,111.0000	1,090.0000	(1.890)	0	0	0
30/03/2009	€ / R	2009/12/14	13.30	Call	Currency Future	1,065.0000	1,114.0000	4.601	0	0	0
30/03/2009	€ / R	2009/12/14	13.20	Call	Currency Future	1,104.0000	1,155.0000	4.620	0	0	0
30/03/2009	€ / R	2009/12/14	14.15	Call	Currency Future	757.0000	805.0000	6.341	0	0	0
30/03/2009	€ / R	2009/12/14	13.20	Put	Currency Future	987.0000	969.0000	(1.824)	0	0	0
30/03/2009	€ / R	2009/12/14	13.45	Call	Currency Future	1,010.0000	1,057.0000	4.653	0	0	0
30/03/2009	€ / R	2009/12/14	13.45	Put	Currency Future	1,143.0000	1,121.0000	(1.925)	0	0	0
30/03/2009	€ / R	2009/12/14	13.50	Call	Currency Future	992.0000	1,039.0000	4.738	0	0	0
30/03/2009	€ / R	2009/12/14	13.55	Put	Currency Future	1,208.0000	1,185.0000	(1.904)	0	0	0
30/03/2009	€ / R	2009/12/14	13.55	Call	Currency Future	975.0000	1,021.0000	4.718	0	0	0
30/03/2009	€ / R	2009/12/14	13.85	Call	Currency Future	866.0000	917.0000	5.889	0	0	0
30/03/2009	€ / R	2009/12/14	13.85	Put	Currency Future	1,399.0000	1,382.0000	(1.215)	0	0	0
30/03/2009	€ / R	2009/12/14	13.25	Call	Currency Future	1,084.0000	1,134.0000	4.613	0	0	0
30/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	1,017.0000	999.0000	(1.770)	0	0	0
30/03/2009	€ / R	2009/12/14	13.50	Put	Currency Future	1,175.0000	1,153.0000	(1.872)	0	0	0
30/03/2009	AL13	2009/05/07			Index Future	241.8830	241.9620	0.033	0.0000	0.0000	7
30/03/2009	ALBI	2009/05/07			Index Future	288.9150	289.5530	0.221	287.2500	287.2500	686

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	ALBI	2009/08/06			Index Future	294.7280	295.3850	0.223	0.0000	0.0000	0
30/03/2009	ALBI	2009/11/05			Index Future	286.0590	286.6510	0.207	0.0000	0.0000	0
30/03/2009	CRD1	2009/05/07			Index Future	123.4390	123.8760	0.354	0.0000	0.0000	0
30/03/2009	CRD1	2009/08/06			Index Future	125.9230	126.3710	0.356	0.0000	0.0000	2
30/03/2009	CRD1	2009/11/05			Index Future	128.1460	128.6050	0.358	0.0000	0.0000	0
30/03/2009	GOVI	2009/05/07			jGovi	290.9000	291.5160	0.212	0.0000	0.0000	186
30/03/2009	GOVI	2009/08/06			jGovi	296.7540	297.3880	0.214	0.0000	0.0000	6
30/03/2009	GOVI	2009/11/05			jGovi	301.9935	302.6440	0.215	0.0000	0.0000	0
30/03/2009	ILBI	2009/05/07			Index Future	342.3040	345.7770	1.015	0.0000	0.0000	2
30/03/2009	ILBI	2009/08/06			Index Future	350.9840	354.5620	1.019	0.0000	0.0000	0
30/03/2009	ILBI	2009/11/05			Index Future	359.6640	363.3480	1.024	0.0000	0.0000	0
30/03/2009	J153	2010/08/31			jSwap	7.7540	7.7610	0.090	0.0000	0.0000	0
30/03/2009	J157	2015/09/15			jSwap	8.5390	8.5170	(0.258)	0.0000	0.0000	0
30/03/2009	J186	2026/12/21			jSwap	8.1900	8.1700	(0.244)	0.0000	0.0000	0
30/03/2009	J201	2014/12/22			jSwap	8.5980	8.5790	(0.221)	0.0000	0.0000	0
30/03/2009	J203	2017/09/15			jSwap	8.6380	8.6130	(0.289)	0.0000	0.0000	0
30/03/2009	J204	2018/12/21			jSwap	8.7200	8.7070	(0.149)	0.0000	0.0000	0
30/03/2009	J207	2020/01/15			jSwap	8.6550	8.6470	(0.092)	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
30/03/2009	JBAR 2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
30/03/2009	JFRA 2009/05/07			jFra	8.0060	8.0340	0.350	0.0000	0.0000	0
30/03/2009	JFRA 2009/08/06			jFra	6.9590	6.9760	0.244	0.0000	0.0000	0
30/03/2009	JFRA 2009/11/05			jFra	6.9670	6.9750	0.115	0.0000	0.0000	0
30/03/2009	JN02 2009/05/07			jNote	7.5220	7.5290	0.093	0.0000	0.0000	0
30/03/2009	JN02 2009/08/06			jNote	7.5510	7.5570	0.079	0.0000	0.0000	0
30/03/2009	JN05 2009/05/07			jNote	8.2380	8.2260	(0.146)	0.0000	0.0000	0
30/03/2009	JN05 2009/08/06			jNote	8.2920	8.2730	(0.229)	0.0000	0.0000	0
30/03/2009	JN10 2009/05/07			jNote	8.5010	8.4900	(0.129)	0.0000	0.0000	0
30/03/2009	JN10 2009/08/06			jNote	8.5120	8.5000	(0.141)	0.0000	0.0000	0
30/03/2009	JROD 2009/03/31			jRod	10.5760	10.5760	-	0.0000	0.0000	0
30/03/2009	JROD 2009/04/30			jRod	9.8540	9.8620	0.081	0.0000	0.0000	0
30/03/2009	JROD 2009/05/29			jRod	9.3360	9.3500	0.150	0.0000	0.0000	0
30/03/2009	JROD 2009/06/30			jRod	9.6810	9.6920	0.114	0.0000	0.0000	0
30/03/2009	OTH1 2009/05/07			Index Future	278.3860	279.1090	0.260	0.0000	0.0000	0
30/03/2009	OTH1 2009/08/06			Index Future	283.9880	284.7310	0.262	0.0000	0.0000	3
30/03/2009	OTH1 2009/11/05			Index Future	289.0020	289.7630	0.263	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
30/03/2009	R153	2009/05/07			Bond Future	6.6840	6.6890	0.075	0.0000	0.0000	3,022
30/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,259.0000	3,252.0000	(0.215)	0	0	0
30/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/03/2009	R153	2009/08/06			Bond Future	6.1640	6.1690	0.081	0.0000	0.0000	0
30/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
30/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,946.0000	3,940.0000	(0.152)	0	0	0
30/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
30/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,700.0000	3,694.0000	(0.162)	0	0	0
30/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
30/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	63.0000	62.0000	(1.587)	0	0	0
30/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,284.0000	1,283.0000	(0.078)	0	0	0
30/03/2009	R157	2009/05/07			Bond Future	8.1600	8.1290	(0.380)	8.1800	8.1800	10,171
30/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,252.0000	5,340.0000	1.676	0	0	0
30/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,773.0000	5,577.0000	(3.395)	0	0	0
30/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	605.0000	517.0000	(14.545)	0	0	0
30/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	475.0000	454.0000	(4.421)	0	0	386
30/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,960.0000	9,775.0000	(1.857)	0	0	0
30/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	76.0000	67.0000	(11.842)	0	0	0
30/03/2009	R157	2009/08/06			Bond Future	8.1520	8.1200	(0.393)	0.0000	0.0000	5,000
30/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	7,558.0000	7,649.0000	1.204	0	0	0
30/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,732.0000	1,648.0000	(4.850)	0	0	0
30/03/2009	R157	2009/11/05			Bond Future	8.2500	8.2160	(0.412)	0.0000	0.0000	0
30/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,214.0000	7,074.0000	(1.941)	0	0	0
30/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,197.0000	3,236.0000	1.220	0	0	0
30/03/2009	R157	2010/02/04			Bond Future	8.3590	8.3220	(0.443)	0.0000	0.0000	0
30/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,520.0000	4,575.0000	1.217	0	0	0
30/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,624.0000	7,492.0000	(1.731)	0	0	0
30/03/2009	R186	2009/05/07			Bond Future	8.6730	8.6320	(0.473)	0.0000	0.0000	12,905
30/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	25,292.0000	24,873.0000	(1.657)	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
30/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	41.0000	35.0000	(14.634)	0	0	97
30/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	1,592.0000	1,576.0000	(1.005)	0	0	2,500
30/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,750.0000	2,458.0000	(10.618)	0	0	0
30/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	8,650.0000	8,222.0000	(4.948)	0	0	0
30/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	5,963.0000	6,083.0000	2.012	0	0	0
30/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	347.0000	324.0000	(6.628)	0	0	4,930
30/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	16,045.0000	15,610.0000	(2.711)	0	0	0
30/03/2009	R186	2009/08/06			Bond Future	8.6770	8.6360	(0.473)	0.0000	0.0000	2,500
30/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,928.0000	15,563.0000	(2.292)	0	0	0
30/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	3,268.0000	3,313.0000	1.377	0	0	35
30/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	6,388.0000	6,136.0000	(3.945)	0	0	0
30/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,538.0000	9,695.0000	1.646	0	0	0
30/03/2009	R186	2009/11/05			Bond Future	8.7320	8.6880	(0.504)	0.0000	0.0000	0
30/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	18,245.0000	17,901.0000	(1.885)	0	0	0
30/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,510.0000	11,696.0000	1.616	0	0	0
30/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	5,146.0000	5,235.0000	1.729	0	0	5,000
30/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	8,924.0000	8,677.0000	(2.768)	0	0	5,000
30/03/2009	R186	2010/02/04			Bond Future	8.7880	8.7430	(0.512)	0.0000	0.0000	0
30/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	15,583.0000	15,300.0000	(1.816)	0	0	0
30/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	10,199.0000	10,352.0000	1.500	0	0	0
30/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
30/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	473.0000	449.0000	(5.074)	0	0	0
30/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	939.0000	915.0000	(2.556)	0	0	0
30/03/2009	R201	2009/05/07			Bond Future	8.1840	8.1540	(0.367)	0.0000	0.0000	2
30/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	4,955.0000	5,040.0000	1.715	0	0	0
30/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	296.0000	246.0000	(16.892)	0	0	0
30/03/2009	R201	2009/08/06			Bond Future	8.1640	8.1320	(0.392)	0.0000	0.0000	0
30/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	5,919.0000	5,992.0000	1.233	0	0	0
30/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,339.0000	1,273.0000	(4.929)	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
30/03/2009	R201	2009/11/05			Bond Future	8.2460	8.2120	(0.412)	0.0000	0.0000	0
30/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,534.0000	2,565.0000	1.223	0	0	0
30/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,695.0000	5,584.0000	(1.949)	0	0	0
30/03/2009	R201	2010/02/04			Bond Future	8.3370	8.2990	(0.456)	0.0000	0.0000	0
30/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,582.0000	6,472.0000	(1.671)	0	0	0
30/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,189.0000	3,229.0000	1.254	0	0	0
30/03/2009	R203	2009/05/07			Bond Future	8.5560	8.5460	(0.117)	0.0000	0.0000	0
30/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,296.0000	1,198.0000	(7.562)	0	0	0
30/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	3,834.0000	3,794.0000	(1.043)	0	0	0
30/03/2009	R203	2009/08/06			Bond Future	8.5540	8.5440	(0.117)	0.0000	0.0000	0
30/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,695.0000	2,629.0000	(2.449)	0	0	0
30/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	6,557.0000	6,548.0000	(0.137)	0	0	0
30/03/2009	R203	2009/11/05			Bond Future	8.6320	8.6200	(0.139)	0.0000	0.0000	0
30/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,948.0000	2,937.0000	(0.373)	0	0	0
30/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,484.0000	9,406.0000	(0.822)	0	0	0
30/03/2009	R203	2010/02/04			Bond Future	8.7160	8.7040	(0.138)	0.0000	0.0000	0
30/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	8,338.0000	8,272.0000	(0.792)	0	0	0
30/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,510.0000	5,508.0000	(0.036)	0	0	0
30/03/2009	R204	2009/05/07			Bond Future	8.6100	8.5790	(0.360)	8.6300	8.6300	315
30/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,016.0000	3,034.0000	0.597	0	0	0
30/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,142.0000	1,965.0000	(8.263)	0	0	750
30/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	687.0000	660.0000	(3.930)	0	0	750
30/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,294.0000	6,072.0000	(3.527)	0	0	0
30/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,529.0000	1,376.0000	(10.007)	0	0	0
30/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	3,939.0000	3,981.0000	1.066	0	0	0
30/03/2009	R204	2009/08/06			Bond Future	8.6130	8.5810	(0.372)	0.0000	0.0000	0
30/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	6,906.0000	6,984.0000	1.129	0	0	0
30/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,074.0000	2,954.0000	(3.904)	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
30/03/2009	R204	2009/11/05			Bond Future	8.6830	8.6500	(0.380)	0.0000	0.0000	0
30/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,151.0000	3,182.0000	0.984	0	0	0
30/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,651.0000	10,483.0000	(1.577)	0	0	0
30/03/2009	R204	2010/02/04			Bond Future	8.7580	8.7230	(0.400)	0.0000	0.0000	0
30/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	9,337.0000	9,192.0000	(1.553)	0	0	0
30/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	5,973.0000	6,034.0000	1.021	0	0	0
30/03/2009	R206	2009/05/07			Bond Future	8.1310	8.1000	(0.381)	0.0000	0.0000	2,834
30/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	354.0000	300.0000	(15.254)	0	0	0
30/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,566.0000	3,629.0000	1.767	0	0	0
30/03/2009	R206	2009/08/06			Bond Future	8.1060	8.0740	(0.395)	0.0000	0.0000	0
30/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,051.0000	5,114.0000	1.247	0	0	0
30/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1,028.0000	975.0000	(5.156)	0	0	0
30/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,113.0000	5,005.0000	(2.112)	0	0	0
30/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,021.0000	1,029.0000	0.784	0	0	300
30/03/2009	R206	2009/11/05			Bond Future	8.1940	8.1580	(0.439)	0.0000	0.0000	0
30/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,101.0000	2,130.0000	1.380	0	0	0
30/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,517.0000	4,423.0000	(2.081)	0	0	0
30/03/2009	R206	2010/02/04			Bond Future	8.2930	8.2540	(0.470)	0.0000	0.0000	0
30/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,202.0000	5,110.0000	(1.769)	0	0	0
30/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,586.0000	2,621.0000	1.353	0	0	0
30/03/2009	R207	2009/05/07			Bond Future	8.6620	8.6420	(0.231)	0.0000	0.0000	0
30/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,831.0000	3,822.0000	(0.235)	0	0	0
30/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,691.0000	1,554.0000	(8.102)	0	0	0
30/03/2009	R207	2009/08/06			Bond Future	8.6680	8.6470	(0.242)	0.0000	0.0000	0
30/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,333.0000	3,232.0000	(3.030)	0	0	0
30/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	6,927.0000	6,959.0000	0.462	0	0	0
30/03/2009	R207	2009/11/05			Bond Future	8.7330	8.7100	(0.263)	0.0000	0.0000	0
30/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,285.0000	11,152.0000	(1.179)	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
30/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	3,172.0000	3,183.0000	0.347	0	0	0
30/03/2009	R207	2010/02/04			Bond Future	8.8010	8.7780	(0.261)	0.0000	0.0000	0
30/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,194.0000	6,224.0000	0.484	0	0	0
30/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,635.0000	9,524.0000	(1.152)	0	0	0
30/03/2009	R208	2009/05/07			Bond Future	8.7130	8.6930	(0.230)	0.0000	0.0000	0
30/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,587.0000	2,425.0000	(6.262)	0	0	0
30/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,831.0000	2,800.0000	(1.095)	0	0	0
30/03/2009	R208	2009/08/06			Bond Future	8.7290	8.7090	(0.229)	0.0000	0.0000	0
30/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,571.0000	3,467.0000	(2.912)	0	0	0
30/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,879.0000	6,906.0000	0.392	0	0	0
30/03/2009	R208	2009/11/05			Bond Future	8.7870	8.7660	(0.239)	0.0000	0.0000	0
30/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,735.0000	3,744.0000	0.241	0	0	0
30/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,736.0000	10,611.0000	(1.164)	0	0	0
30/03/2009	R208	2010/02/04			Bond Future	8.8730	8.8510	(0.248)	0.0000	0.0000	0
30/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	7,005.0000	7,036.0000	0.443	0	0	0
30/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,393.0000	9,285.0000	(1.150)	0	0	0
30/03/2009	R209	2009/05/07			Bond Future	8.4320	8.3920	(0.474)	0.0000	0.0000	5,493
30/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	6,253.0000	6,394.0000	2.255	0	0	0
30/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,630.0000	1,428.0000	(12.393)	0	0	0
30/03/2009	R209	2009/08/06			Bond Future	8.4290	8.3880	(0.486)	0.0000	0.0000	0
30/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	5,022.0000	4,815.0000	(4.122)	0	0	0
30/03/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	8,458.0000	8,193.0000	(3.133)	0	0	0
30/03/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	4,641.0000	4,728.0000	1.875	0	0	2,000
30/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	7,691.0000	7,836.0000	1.885	0	0	0
30/03/2009	R209	2009/11/05			Bond Future	8.4650	8.4230	(0.496)	0.0000	0.0000	0
30/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	4,432.0000	4,285.0000	(3.317)	0	0	2,500
30/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	14,188.0000	14,399.0000	1.487	0	0	0
30/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,966.0000	17,671.0000	(1.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,390.0000	4,464.0000	1.686	0	0	0
30/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,703.0000	3,766.0000	1.701	0	0	5,000
30/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,936.0000	15,653.0000	(1.776)	0	0	0
30/03/2009	R209	2010/02/04			Bond Future	8.5030	8.4590	(0.517)	0.0000	0.0000	0
30/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,106.0000	7,219.0000	1.590	0	0	2,500
30/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	16,364.0000	16,105.0000	(1.583)	0	0	0
30/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	16,965.0000	17,190.0000	1.326	0	0	0
30/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,880.0000	5,733.0000	(2.500)	0	0	0
30/03/2009	TRT1	2009/05/07			Index Future	287.1750	287.7910	0.215	0.0000	0.0000	0
30/03/2009	TRT1	2009/08/06			Index Future	292.9540	293.5880	0.216	0.0000	0.0000	100
30/03/2009	TRT1	2009/11/05			Index Future	298.1270	298.7760	0.218	0.0000	0.0000	0
30/03/2009	ZAAD	2009/06/12			Currency Future	6.6968	6.6971	0.004	0.0000	0.0000	8,904
30/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	157.0000	152.0000	(3.185)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	496.0000	489.0000	(1.411)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	306.0000	300.0000	(1.961)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	927.0000	922.0000	(0.539)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	404.0000	399.0000	(1.238)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	193.0000	187.0000	(3.109)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	286.0000	280.0000	(2.098)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	290.0000	283.0000	(2.414)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,617.0000	1,615.0000	(0.124)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	610.0000	603.0000	(1.148)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	250.0000	243.0000	(2.800)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	286.0000	280.0000	(2.098)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,521.0000	1,519.0000	(0.131)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	182.0000	175.0000	(3.846)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	306.0000	300.0000	(1.961)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	171.0000	164.0000	(4.094)	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
30/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	260.0000	253.0000	(2.692)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	260.0000	253.0000	(2.692)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	535.0000	528.0000	(1.308)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,521.0000	1,519.0000	(0.131)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	574.0000	567.0000	(1.220)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	459.0000	452.0000	(1.525)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	290.0000	283.0000	(2.414)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,426.0000	1,423.0000	(0.210)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	423.0000	416.0000	(1.655)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	268.0000	261.0000	(2.612)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	157.0000	150.0000	(4.459)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	353.0000	346.0000	(1.983)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	321.0000	314.0000	(2.181)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	843.0000	838.0000	(0.593)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,147.0000	1,144.0000	(0.262)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	219.0000	213.0000	(2.740)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	387.0000	380.0000	(1.809)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,239.0000	1,235.0000	(0.323)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	231.0000	224.0000	(3.030)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	610.0000	603.0000	(1.148)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	762.0000	756.0000	(0.787)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	328.0000	321.0000	(2.134)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	157.0000	150.0000	(4.459)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	387.0000	380.0000	(1.809)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	351.0000	345.0000	(1.709)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	654.0000	651.0000	(0.459)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	234.0000	227.0000	(2.991)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	250.0000	243.0000	(2.800)	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
30/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	500.0000	496.0000	(0.800)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	109.0000	103.0000	(5.505)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	180.0000	174.0000	(3.333)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	535.0000	528.0000	(1.308)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	103.0000	99.0000	(3.883)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	737.0000	735.0000	(0.271)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	376.0000	371.0000	(1.330)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	802.0000	797.0000	(0.623)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	205.0000	198.0000	(3.415)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	131.0000	125.0000	(4.580)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	574.0000	571.0000	(0.523)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	67.0000	63.0000	(5.970)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	459.0000	452.0000	(1.525)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	353.0000	346.0000	(1.983)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	970.0000	965.0000	(0.515)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	234.0000	227.0000	(2.991)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	99.0000	94.0000	(5.051)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	137.0000	132.0000	(3.650)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	723.0000	717.0000	(0.830)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	182.0000	175.0000	(3.846)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	434.0000	429.0000	(1.152)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	219.0000	213.0000	(2.740)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	647.0000	640.0000	(1.082)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	647.0000	640.0000	(1.082)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	423.0000	416.0000	(1.655)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	351.0000	345.0000	(1.709)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	157.0000	152.0000	(3.185)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	404.0000	399.0000	(1.238)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	143.0000	137.0000	(4.196)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	137.0000	132.0000	(3.650)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	99.0000	94.0000	(5.051)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	143.0000	137.0000	(4.196)	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
30/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	802.0000	797.0000	(0.623)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	205.0000	198.0000	(3.415)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	574.0000	571.0000	(0.523)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	684.0000	678.0000	(0.877)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	77.0000	74.0000	(3.896)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	500.0000	496.0000	(0.800)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	885.0000	880.0000	(0.565)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	103.0000	99.0000	(3.883)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	82.0000	77.0000	(6.098)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	74.0000	69.0000	(6.757)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	723.0000	717.0000	(0.830)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,058.0000	1,053.0000	(0.473)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,014.0000	1,009.0000	(0.493)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	613.0000	610.0000	(0.489)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	48.0000	45.0000	(6.250)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	695.0000	693.0000	(0.288)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
30/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,332.0000	1,329.0000	(0.225)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,239.0000	1,235.0000	(0.323)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	536.0000	533.0000	(0.560)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	90.0000	86.0000	(4.444)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	466.0000	462.0000	(0.858)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	613.0000	610.0000	(0.489)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	54.0000	51.0000	(5.556)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,058.0000	1,053.0000	(0.473)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,147.0000	1,144.0000	(0.262)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
30/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	119.0000	115.0000	(3.361)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
30/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	927.0000	922.0000	(0.539)	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
30/03/2009	ZAAD	2009/09/14			Currency Future	6.7613	6.7630	0.025	0.0000	0.0000	140
30/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	348.0000	342.0000	(1.724)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	662.0000	659.0000	(0.453)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	710.0000	703.0000	(0.986)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	393.0000	388.0000	(1.272)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	566.0000	559.0000	(1.237)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	446.0000	441.0000	(1.121)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	602.0000	598.0000	(0.664)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	334.0000	329.0000	(1.497)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	466.0000	461.0000	(1.073)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	377.0000	372.0000	(1.326)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	201.0000	196.0000	(2.488)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	601.0000	594.0000	(1.165)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	405.0000	398.0000	(1.728)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	241.0000	235.0000	(2.490)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	994.0000	988.0000	(0.604)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	673.0000	666.0000	(1.040)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	532.0000	525.0000	(1.316)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	428.0000	423.0000	(1.168)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	435.0000	428.0000	(1.609)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	321.0000	316.0000	(1.558)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	847.0000	840.0000	(0.826)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	602.0000	598.0000	(0.664)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	466.0000	460.0000	(1.288)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	375.0000	368.0000	(1.867)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	528.0000	523.0000	(0.947)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	919.0000	913.0000	(0.653)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	487.0000	481.0000	(1.232)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	636.0000	629.0000	(1.101)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	264.0000	259.0000	(1.894)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	206.0000	201.0000	(2.427)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	710.0000	703.0000	(0.986)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	258.0000	253.0000	(1.938)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	362.0000	357.0000	(1.381)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	405.0000	398.0000	(1.728)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	487.0000	481.0000	(1.232)	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
30/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	288.0000	283.0000	(1.736)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	231.0000	226.0000	(2.165)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	777.0000	770.0000	(0.901)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	957.0000	950.0000	(0.731)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	673.0000	666.0000	(1.040)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	345.0000	338.0000	(2.029)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	576.0000	572.0000	(0.694)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	883.0000	876.0000	(0.793)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	507.0000	501.0000	(1.183)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	630.0000	627.0000	(0.476)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	321.0000	316.0000	(1.558)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	317.0000	310.0000	(2.208)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	244.0000	239.0000	(2.049)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	334.0000	329.0000	(1.497)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	375.0000	368.0000	(1.867)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	466.0000	461.0000	(1.073)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	576.0000	572.0000	(0.694)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	812.0000	805.0000	(0.862)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	377.0000	372.0000	(1.326)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	428.0000	423.0000	(1.168)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	290.0000	284.0000	(2.069)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	304.0000	299.0000	(1.645)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	241.0000	235.0000	(2.490)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	466.0000	460.0000	(1.288)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	304.0000	299.0000	(1.645)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	218.0000	213.0000	(2.294)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	528.0000	523.0000	(0.947)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	219.0000	214.0000	(2.283)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	244.0000	239.0000	(2.049)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	317.0000	310.0000	(2.208)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	551.0000	547.0000	(0.726)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	743.0000	736.0000	(0.942)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	695.0000	692.0000	(0.432)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	566.0000	559.0000	(1.237)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	532.0000	525.0000	(1.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	743.0000	736.0000	(0.942)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	883.0000	876.0000	(0.793)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	184.0000	179.0000	(2.717)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	636.0000	629.0000	(1.101)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	393.0000	388.0000	(1.272)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	410.0000	405.0000	(1.220)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	499.0000	492.0000	(1.403)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	812.0000	805.0000	(0.862)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	348.0000	342.0000	(1.724)	0	0	0
30/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	264.0000	259.0000	(1.894)	0	0	0
30/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	273.0000	268.0000	(1.832)	0	0	0
30/03/2009	ZAAD	2009/12/14			Currency Future	6.8155	6.8218	0.092	0.0000	0.0000	0
30/03/2009	ZAAD	2009/12/14	7.25	Put	Currency Future	851.0000	842.0000	(1.058)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.20	Put	Currency Future	819.0000	809.0000	(1.221)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	610.0000	602.0000	(1.311)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.75	Call	Currency Future	582.0000	580.0000	(0.344)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	562.0000	560.0000	(0.356)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	417.0000	413.0000	(0.959)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	677.0000	668.0000	(1.329)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	782.0000	773.0000	(1.151)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.10	Call	Currency Future	462.0000	459.0000	(0.649)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.90	Call	Currency Future	526.0000	524.0000	(0.380)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	562.0000	560.0000	(0.356)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.40	Put	Currency Future	316.0000	309.0000	(2.215)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.10	Put	Currency Future	747.0000	738.0000	(1.205)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	547.0000	538.0000	(1.645)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.30	Put	Currency Future	277.0000	270.0000	(2.527)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.30	Call	Currency Future	399.0000	396.0000	(0.752)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.40	Call	Currency Future	731.0000	730.0000	(0.137)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	448.0000	445.0000	(0.670)	0	0	0
30/03/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	493.0000	490.0000	(0.609)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.75	Put	Currency Future	516.0000	508.0000	(1.550)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.30	Call	Currency Future	792.0000	792.0000	-	0	0	0
30/03/2009	ZAAD	2009/12/14	6.90	Put	Currency Future	610.0000	602.0000	(1.311)	0	0	0
30/03/2009	ZAAD	2009/12/14	6.65	Put	Currency Future	455.0000	447.0000	(1.758)	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
30/03/2009	ZAAD 2009/12/14	7.05	Put	Currency Future	712.0000	703.0000	(1.264)	0	0	0
30/03/2009	ZAAD 2009/12/14	7.30	Put	Currency Future	884.0000	875.0000	(1.018)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.80	Put	Currency Future	547.0000	538.0000	(1.645)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	509.0000	506.0000	(0.589)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	526.0000	524.0000	(0.380)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	621.0000	619.0000	(0.322)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.85	Call	Currency Future	544.0000	541.0000	(0.551)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	643.0000	635.0000	(1.244)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	731.0000	730.0000	(0.137)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	643.0000	635.0000	(1.244)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	316.0000	309.0000	(2.215)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	509.0000	506.0000	(0.589)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	425.0000	417.0000	(1.882)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	578.0000	570.0000	(1.384)	0	0	0
30/03/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	448.0000	445.0000	(0.670)	0	0	0
30/03/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	434.0000	431.0000	(0.691)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	455.0000	447.0000	(1.758)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	368.0000	360.0000	(2.174)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	602.0000	600.0000	(0.332)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	341.0000	334.0000	(2.053)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	707.0000	706.0000	(0.141)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	621.0000	619.0000	(0.322)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.70	Put	Currency Future	486.0000	478.0000	(1.646)	0	0	0
30/03/2009	ZAAD 2009/12/14	7.05	Call	Currency Future	477.0000	474.0000	(0.629)	0	0	0
30/03/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	782.0000	773.0000	(1.151)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	341.0000	334.0000	(2.053)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	683.0000	682.0000	(0.146)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	707.0000	706.0000	(0.141)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	641.0000	638.0000	(0.468)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	296.0000	289.0000	(2.365)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.55	Put	Currency Future	396.0000	388.0000	(2.020)	0	0	0
30/03/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	761.0000	761.0000	-	0	0	0
30/03/2009	ZAAD 2009/12/14	6.55	Call	Currency Future	662.0000	660.0000	(0.302)	0	0	0

Grand Total:

433,166