



Derivatives High/Low Report

High/Low for 31/03/2009

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
31/03/2009	\$ / R 2009/06/12			Currency Future	9.8912	9.6547	(2.391)	9.9600	9.6000	146,741
31/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	317.0000	252.0000	(20.505)	0	0	0
31/03/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	66.0000	46.0000	(30.303)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	359.0000	484.0000	34.819	0	0	0
31/03/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	212.0000	171.0000	(19.340)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	21.0000	33.0000	57.143	0	0	0
31/03/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,568.0000	1,347.0000	(14.094)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	221.0000	177.0000	(19.910)	0	0	220
31/03/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	667.0000	831.0000	24.588	0	0	0
31/03/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	739.0000	908.0000	22.869	0	0	0
31/03/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	717.0000	571.0000	(20.363)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	18.0000	29.0000	61.111	0	0	0
31/03/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	280.0000	224.0000	(20.000)	0	0	2,500
31/03/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	928.0000	1,110.0000	19.612	0	0	0
31/03/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	226.0000	316.0000	39.823	0	0	0
31/03/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	1,709.0000	1,484.0000	(13.166)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	889.0000	1,069.0000	20.247	0	0	0
31/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	407.0000	324.0000	(20.393)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	269.0000	215.0000	(20.074)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,296.0000	1,087.0000	(16.127)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,522.0000	1,302.0000	(14.455)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	359.0000	286.0000	(20.334)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	330.0000	263.0000	(20.303)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	55.0000	83.0000	50.909	0	0	0
31/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,084.0000	889.0000	(17.989)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	170.0000	127.0000	(25.294)	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
31/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	35.0000	53.0000	51.429	0	0	0
31/03/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	30.0000	48.0000	60.000	0	0	0
31/03/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	527.0000	420.0000	(20.304)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	414.0000	547.0000	32.126	0	0	0
31/03/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	330.0000	263.0000	(20.303)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,341.0000	1,537.0000	14.616	0	0	0
31/03/2009	\$ / R	2009/06/12	8.85	Call	Currency Future	1,125.0000	927.0000	(17.600)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	93.0000	135.0000	45.161	0	0	0
31/03/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	226.0000	316.0000	39.823	0	0	0
31/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	505.0000	402.0000	(20.396)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	505.0000	402.0000	(20.396)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	35.0000	53.0000	51.429	0	0	0
31/03/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	717.0000	571.0000	(20.363)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	386.0000	515.0000	33.420	0	0	0
31/03/2009	\$ / R	2009/06/12	11.15	Put	Currency Future	1,429.0000	1,622.0000	13.506	0	0	0
31/03/2009	\$ / R	2009/06/12	8.25	Call	Currency Future	1,662.0000	1,438.0000	(13.478)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.55	Call	Currency Future	1,385.0000	1,172.0000	(15.379)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	374.0000	298.0000	(20.321)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.90	Call	Currency Future	463.0000	369.0000	(20.302)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	1,853.0000	1,624.0000	(12.358)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.00	Call	Currency Future	190.0000	150.0000	(21.053)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	248.0000	199.0000	(19.758)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.90	Put	Currency Future	472.0000	614.0000	30.085	0	0	0
31/03/2009	\$ / R	2009/06/12	8.55	Put	Currency Future	44.0000	67.0000	52.273	0	0	0
31/03/2009	\$ / R	2009/06/12	11.00	Put	Currency Future	1,298.0000	1,495.0000	15.177	0	0	0
31/03/2009	\$ / R	2009/06/12	10.55	Put	Currency Future	928.0000	1,110.0000	19.612	0	0	0
31/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,007.0000	1,194.0000	18.570	0	0	0
31/03/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	534.0000	684.0000	28.090	0	0	0
31/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	183.0000	142.0000	(22.404)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	414.0000	547.0000	32.126	0	0	0
31/03/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	12.0000	19.0000	58.333	0	0	0
31/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	633.0000	793.0000	25.276	0	0	0
31/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	204.0000	164.0000	(19.608)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,476.0000	1,258.0000	(14.770)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.15	Put	Currency Future	16.0000	25.0000	56.250	0	0	0
31/03/2009	\$ / R	2009/06/12	11.25	Call	Currency Future	155.0000	113.0000	(27.097)	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
31/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,213.0000	1,410.0000	16.241	0	0	0
31/03/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	55.0000	83.0000	50.909	0	0	0
31/03/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,757.0000	1,530.0000	(12.920)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,514.0000	1,708.0000	12.814	0	0	0
31/03/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	258.0000	207.0000	(19.767)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,044.0000	852.0000	(18.391)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,340.0000	1,129.0000	(15.746)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	170.0000	127.0000	(25.294)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	61.0000	92.0000	50.820	0	0	0
31/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	49.0000	74.0000	51.020	0	0	0
31/03/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,429.0000	1,622.0000	13.506	0	0	0
31/03/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	472.0000	614.0000	30.085	0	0	0
31/03/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,210.0000	1,006.0000	(16.860)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,253.0000	1,046.0000	(16.520)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,088.0000	1,279.0000	17.555	0	0	0
31/03/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	967.0000	1,152.0000	19.131	0	0	0
31/03/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	68.0000	101.0000	48.529	0	0	0
31/03/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	852.0000	684.0000	(19.718)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	176.0000	134.0000	(23.864)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,340.0000	1,129.0000	(15.746)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	190.0000	270.0000	42.105	0	0	0
31/03/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	781.0000	624.0000	(20.102)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	628.0000	501.0000	(20.223)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	425.0000	338.0000	(20.471)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	76.0000	112.0000	47.368	0	0	0
31/03/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	161.0000	229.0000	42.236	0	0	0
31/03/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,213.0000	1,410.0000	16.241	0	0	0
31/03/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	286.0000	396.0000	38.462	0	0	0
31/03/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,167.0000	966.0000	(17.224)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	359.0000	484.0000	34.819	0	0	0
31/03/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	176.0000	134.0000	(23.864)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	463.0000	369.0000	(20.302)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	566.0000	720.0000	27.208	0	0	0
31/03/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	49.0000	74.0000	51.020	0	0	0
31/03/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	550.0000	439.0000	(20.182)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,385.0000	1,579.0000	14.007	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
31/03/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	775.0000	948.0000	22.323	0	0	0
31/03/2009	\$ / R	2009/06/12	9.70	Call	Currency Future	550.0000	439.0000	(20.182)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	102.0000	147.0000	44.118	0	0	0
31/03/2009	\$ / R	2009/06/12	9.30	Call	Currency Future	781.0000	624.0000	(20.102)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.90	Call	Currency Future	204.0000	164.0000	(19.608)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	221.0000	177.0000	(19.910)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	265.0000	368.0000	38.868	0	0	0
31/03/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	161.0000	229.0000	42.236	0	0	0
31/03/2009	\$ / R	2009/06/12	9.30	Put	Currency Future	190.0000	270.0000	42.105	0	0	0
31/03/2009	\$ / R	2009/06/12	10.15	Call	Currency Future	374.0000	298.0000	(20.321)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	248.0000	199.0000	(19.758)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.50	Call	Currency Future	118.0000	84.0000	(28.814)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	1,858.0000	2,066.0000	11.195	0	0	0
31/03/2009	\$ / R	2009/06/12	8.65	Call	Currency Future	1,296.0000	1,087.0000	(16.127)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	852.0000	684.0000	(19.718)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.75	Call	Currency Future	229.0000	184.0000	(19.651)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.15	Put	Currency Future	633.0000	793.0000	25.276	0	0	0
31/03/2009	\$ / R	2009/06/12	12.15	Put	Currency Future	2,314.0000	2,533.0000	9.464	0	0	0
31/03/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	2,038.0000	2,250.0000	10.402	0	0	0
31/03/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	102.0000	147.0000	44.118	0	0	0
31/03/2009	\$ / R	2009/06/12	8.70	Put	Currency Future	61.0000	92.0000	50.820	0	0	0
31/03/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	286.0000	396.0000	38.462	0	0	0
31/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	304.0000	242.0000	(20.395)	0	0	200
31/03/2009	\$ / R	2009/06/12	12.25	Call	Currency Future	49.0000	33.0000	(32.653)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,171.0000	1,366.0000	16.652	0	0	0
31/03/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,044.0000	852.0000	(18.391)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.80	Call	Currency Future	1,167.0000	966.0000	(17.224)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	628.0000	501.0000	(20.223)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	813.0000	988.0000	21.525	0	0	0
31/03/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	739.0000	908.0000	22.869	0	0	0
31/03/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	83.0000	59.0000	(28.916)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	1,903.0000	2,112.0000	10.983	0	0	0
31/03/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	656.0000	523.0000	(20.274)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.80	Put	Currency Future	76.0000	112.0000	47.368	0	0	0
31/03/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,385.0000	1,579.0000	14.007	0	0	0
31/03/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	1,007.0000	1,194.0000	18.570	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
31/03/2009	\$ / R	2009/06/12	11.90	Put	Currency Future	2,083.0000	2,297.0000	10.274	0	0	0
31/03/2009	\$ / R	2009/06/12	11.70	Call	Currency Future	94.0000	66.0000	(29.787)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.70	Call	Currency Future	1,253.0000	1,046.0000	(16.520)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	926.0000	747.0000	(19.330)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	390.0000	311.0000	(20.256)	0	0	2,000
31/03/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	269.0000	215.0000	(20.074)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.80	Put	Currency Future	1,992.0000	2,204.0000	10.643	0	0	0
31/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,598.0000	1,796.0000	12.390	0	0	0
31/03/2009	\$ / R	2009/06/12	10.85	Call	Currency Future	212.0000	171.0000	(19.340)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	135.0000	192.0000	42.222	0	0	0
31/03/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	2,407.0000	2,628.0000	9.182	0	0	0
31/03/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	99.0000	71.0000	(28.283)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.20	Put	Currency Future	1,473.0000	1,665.0000	13.035	0	0	0
31/03/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	135.0000	192.0000	42.222	0	0	0
31/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	147.0000	107.0000	(27.211)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.60	Put	Currency Future	967.0000	1,152.0000	19.131	0	0	0
31/03/2009	\$ / R	2009/06/12	8.85	Put	Currency Future	84.0000	123.0000	46.429	0	0	0
31/03/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	926.0000	747.0000	(19.330)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	599.0000	756.0000	26.210	0	0	0
31/03/2009	\$ / R	2009/06/12	10.10	Call	Currency Future	390.0000	311.0000	(20.256)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,556.0000	1,752.0000	12.596	0	0	0
31/03/2009	\$ / R	2009/06/12	10.80	Put	Currency Future	1,129.0000	1,322.0000	17.095	0	0	0
31/03/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	164.0000	120.0000	(26.829)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,476.0000	1,258.0000	(14.770)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	599.0000	756.0000	26.210	0	0	0
31/03/2009	\$ / R	2009/06/12	11.60	Put	Currency Future	1,814.0000	2,020.0000	11.356	0	0	0
31/03/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	258.0000	207.0000	(19.767)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.85	Put	Currency Future	1,171.0000	1,366.0000	16.652	0	0	0
31/03/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	1,004.0000	815.0000	(18.825)	0	0	0
31/03/2009	\$ / R	2009/06/12	12.00	Put	Currency Future	2,175.0000	2,391.0000	9.931	0	0	0
31/03/2009	\$ / R	2009/06/12	11.60	Call	Currency Future	105.0000	75.0000	(28.571)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	197.0000	158.0000	(19.797)	0	0	0
31/03/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	1,522.0000	1,302.0000	(14.455)	0	0	0
31/03/2009	\$ / R	2009/06/12	12.80	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	304.0000	242.0000	(20.395)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	1,727.0000	1,930.0000	11.754	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
31/03/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,256.0000	1,454.0000	15.764	0	0	0
31/03/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	30.0000	48.0000	60.000	0	0	0
31/03/2009	\$ / R 2009/06/12	12.80	Put	Currency Future	2,933.0000	3,161.0000	7.774	0	0	0
31/03/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,640.0000	1,840.0000	12.195	0	0	0
31/03/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	79.0000	55.0000	(30.380)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,430.0000	1,215.0000	(15.035)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	775.0000	948.0000	22.323	0	0	0
31/03/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	132.0000	95.0000	(28.030)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	139.0000	101.0000	(27.338)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	24.0000	37.0000	54.167	0	0	0
31/03/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,129.0000	1,322.0000	17.095	0	0	0
31/03/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	317.0000	252.0000	(20.505)	0	0	0
31/03/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	58.0000	40.0000	(31.034)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	124.0000	175.0000	41.129	0	0	0
31/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	574.0000	459.0000	(20.035)	0	0	1
31/03/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	813.0000	988.0000	21.525	0	0	0
31/03/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,267.0000	2,485.0000	9.616	0	0	0
31/03/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	148.0000	210.0000	41.892	0	0	0
31/03/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	407.0000	324.0000	(20.393)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	74.0000	52.0000	(29.730)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	889.0000	715.0000	(19.573)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,047.0000	1,236.0000	18.052	0	0	0
31/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,770.0000	1,975.0000	11.582	0	0	0
31/03/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,615.0000	1,392.0000	(13.808)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	359.0000	286.0000	(20.334)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	111.0000	80.0000	(27.928)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	113.0000	161.0000	42.478	0	0	0
31/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	309.0000	425.0000	37.540	0	0	0
31/03/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,683.0000	1,885.0000	12.002	0	0	0
31/03/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,084.0000	889.0000	(17.989)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	667.0000	831.0000	24.588	0	0	0
31/03/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	566.0000	720.0000	27.208	0	0	0
31/03/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	111.0000	80.0000	(27.928)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	39.0000	60.0000	53.846	0	0	0
31/03/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	443.0000	580.0000	30.926	0	0	0
31/03/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	239.0000	191.0000	(20.084)	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
31/03/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	70.0000	49.0000	(30.000)	0	0	0
31/03/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,385.0000	1,172.0000	(15.379)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,770.0000	1,975.0000	11.582	0	0	0
31/03/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	44.0000	67.0000	52.273	0	0	0
31/03/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	333.0000	454.0000	36.336	0	0	0
31/03/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,947.0000	2,158.0000	10.837	0	0	0
31/03/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	965.0000	780.0000	(19.171)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	484.0000	385.0000	(20.455)	0	0	1
31/03/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	292.0000	233.0000	(20.205)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,129.0000	2,344.0000	10.099	0	0	0
31/03/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	93.0000	135.0000	45.161	0	0	0
31/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	600.0000	479.0000	(20.167)	0	0	0
31/03/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	850.0000	1,028.0000	20.941	0	0	0
31/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,221.0000	2,438.0000	9.770	0	0	0
31/03/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	27.0000	42.0000	55.556	0	0	0
31/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	62.0000	43.0000	(30.645)	0	0	0
31/03/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	125.0000	90.0000	(28.000)	0	0	0
31/03/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,221.0000	2,438.0000	9.770	0	0	0
31/03/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	62.0000	43.0000	(30.645)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	309.0000	425.0000	37.540	0	0	0
31/03/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	89.0000	62.0000	(30.337)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	600.0000	479.0000	(20.167)	0	0	0
31/03/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	55.0000	38.0000	(30.909)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	207.0000	292.0000	41.063	0	0	0
31/03/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	245.0000	341.0000	39.184	0	0	0
31/03/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	749.0000	596.0000	(20.427)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	207.0000	292.0000	41.063	0	0	0
31/03/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	686.0000	546.0000	(20.408)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	502.0000	648.0000	29.084	0	0	0
31/03/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	444.0000	353.0000	(20.495)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	749.0000	596.0000	(20.427)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	574.0000	459.0000	(20.035)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.25	Put	Currency Future	175.0000	249.0000	42.286	0	0	0
31/03/2009	\$ / R 2009/06/12	9.25	Call	Currency Future	816.0000	654.0000	(19.853)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	484.0000	385.0000	(20.455)	0	0	0
31/03/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	686.0000	546.0000	(20.408)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	147.0000	107.0000	(27.211)	0	0	0
31/03/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	245.0000	341.0000	39.184	0	0	0
31/03/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,556.0000	1,752.0000	12.596	0	0	0
31/03/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	333.0000	454.0000	36.336	0	0	0
31/03/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	132.0000	95.0000	(28.030)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,640.0000	1,840.0000	12.195	0	0	0
31/03/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	183.0000	142.0000	(22.404)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	139.0000	101.0000	(27.338)	0	0	0
31/03/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,341.0000	1,537.0000	14.616	0	0	0
31/03/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,598.0000	1,796.0000	12.390	0	0	0
31/03/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	443.0000	580.0000	30.926	0	0	0
31/03/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	344.0000	274.0000	(20.349)	0	0	0
31/03/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	703.0000	869.0000	23.613	0	0	0
31/03/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	502.0000	648.0000	29.084	0	0	0
31/03/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	444.0000	353.0000	(20.495)	0	0	0
31/03/2009	\$ / R	2009/09/14			Currency Future	10.0322	9.7929	(2.385)	9.7500	9.7500	2,523
31/03/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	505.0000	430.0000	(14.851)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	657.0000	565.0000	(14.003)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	773.0000	663.0000	(14.230)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	712.0000	612.0000	(14.045)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	640.0000	770.0000	20.313	0	0	0
31/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	730.0000	869.0000	19.041	0	0	0
31/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	959.0000	1,117.0000	16.475	0	0	0
31/03/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	700.0000	835.0000	19.286	0	0	0
31/03/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,258.0000	1,431.0000	13.752	0	0	0
31/03/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	540.0000	460.0000	(14.815)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,156.0000	1,322.0000	14.360	0	0	0
31/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	793.0000	937.0000	18.159	0	0	0
31/03/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	732.0000	628.0000	(14.208)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	794.0000	682.0000	(14.106)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	611.0000	739.0000	20.949	0	0	0
31/03/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	670.0000	803.0000	19.851	0	0	0
31/03/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	891.0000	1,044.0000	17.172	0	0	0
31/03/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	925.0000	1,080.0000	16.757	0	0	0
31/03/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	657.0000	565.0000	(14.003)	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
31/03/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	752.0000	645.0000	(14.229)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,057.0000	1,218.0000	15.232	0	0	0
31/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	607.0000	523.0000	(13.839)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	488.0000	415.0000	(14.959)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	623.0000	536.0000	(13.965)	0	0	0
31/03/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,587.0000	1,776.0000	11.909	0	0	0
31/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	440.0000	374.0000	(15.000)	0	0	0
31/03/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	319.0000	269.0000	(15.674)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,258.0000	1,431.0000	13.752	0	0	0
31/03/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,026.0000	1,183.0000	15.302	0	0	0
31/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,223.0000	1,394.0000	13.982	0	0	0
31/03/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	440.0000	374.0000	(15.000)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	558.0000	476.0000	(14.695)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,189.0000	1,358.0000	14.214	0	0	0
31/03/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	858.0000	1,008.0000	17.483	0	0	0
31/03/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	472.0000	401.0000	(15.042)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	858.0000	740.0000	(13.753)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	456.0000	387.0000	(15.132)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	825.0000	972.0000	17.818	0	0	0
31/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	526.0000	648.0000	23.194	0	0	0
31/03/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	925.0000	1,080.0000	16.757	0	0	0
31/03/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	553.0000	677.0000	22.423	0	0	0
31/03/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,090.0000	1,252.0000	14.862	0	0	0
31/03/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	591.0000	510.0000	(13.706)	0	0	600
31/03/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	640.0000	551.0000	(13.906)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	607.0000	523.0000	(13.839)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,090.0000	1,252.0000	14.862	0	0	0
31/03/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	522.0000	445.0000	(14.751)	0	0	0
31/03/2009	\$ / R 2009/09/14	13.00	Call	Currency Future	82.0000	68.0000	(17.073)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	773.0000	663.0000	(14.230)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	825.0000	972.0000	17.818	0	0	0
31/03/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	891.0000	1,044.0000	17.172	0	0	0
31/03/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	522.0000	445.0000	(14.751)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,293.0000	1,468.0000	13.534	0	0	0
31/03/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	640.0000	770.0000	20.313	0	0	0
31/03/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	540.0000	460.0000	(14.815)	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
31/03/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	835.0000	720.0000	(13.772)	0	0	0
31/03/2009	\$ / R 2009/09/14	13.00	Put	Currency Future	3,050.0000	3,275.0000	7.377	0	0	0
31/03/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	396.0000	336.0000	(15.152)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	693.0000	596.0000	(13.997)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	761.0000	903.0000	18.660	0	0	0
31/03/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,057.0000	1,218.0000	15.232	0	0	0
31/03/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	623.0000	536.0000	(13.965)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	526.0000	648.0000	23.194	0	0	0
31/03/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	994.0000	1,150.0000	15.694	0	0	0
31/03/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	858.0000	740.0000	(13.753)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	411.0000	348.0000	(15.328)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	576.0000	493.0000	(14.410)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	905.0000	782.0000	(13.591)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,328.0000	1,505.0000	13.328	0	0	0
31/03/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	331.0000	279.0000	(15.710)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	814.0000	701.0000	(13.882)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	675.0000	580.0000	(14.074)	0	0	0
31/03/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,400.0000	1,581.0000	12.929	0	0	0
31/03/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	505.0000	430.0000	(14.851)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	761.0000	903.0000	18.660	0	0	0
31/03/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	383.0000	324.0000	(15.405)	0	0	0
31/03/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,223.0000	1,394.0000	13.982	0	0	0
31/03/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	582.0000	708.0000	21.649	0	0	0
31/03/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	456.0000	387.0000	(15.132)	0	0	0
31/03/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	369.0000	312.0000	(15.447)	0	0	0
31/03/2009	\$ / R 2009/09/14	11.35	Put	Currency Future	1,626.0000	1,816.0000	11.685	0	0	0
31/03/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	425.0000	361.0000	(15.059)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.10	Call	Currency Future	1,209.0000	1,034.0000	(14.475)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.10	Put	Currency Future	277.0000	341.0000	23.105	0	0	0
31/03/2009	\$ / R 2009/09/14	9.40	Call	Currency Future	1,013.0000	870.0000	(14.116)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.40	Put	Currency Future	380.0000	477.0000	25.526	0	0	0
31/03/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,549.0000	1,737.0000	12.137	0	0	0
31/03/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	956.0000	823.0000	(13.912)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	424.0000	530.0000	25.000	0	0	0
31/03/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	814.0000	701.0000	(13.882)	0	0	0
31/03/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	930.0000	802.0000	(13.763)	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
31/03/2009	\$ / R	2009/09/14	10.05	Call	Currency Future	712.0000	612.0000	(14.045)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	448.0000	559.0000	24.777	0	0	0
31/03/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	582.0000	708.0000	21.649	0	0	0
31/03/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	473.0000	589.0000	24.524	0	0	0
31/03/2009	\$ / R	2009/09/14	10.05	Put	Currency Future	730.0000	869.0000	19.041	0	0	0
31/03/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	959.0000	1,117.0000	16.475	0	0	0
31/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	881.0000	761.0000	(13.621)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	591.0000	510.0000	(13.706)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	425.0000	361.0000	(15.059)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,293.0000	1,468.0000	13.534	0	0	0
31/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,437.0000	1,619.0000	12.665	0	0	0
31/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	499.0000	618.0000	23.848	0	0	0
31/03/2009	\$ / R	2009/09/14	11.10	Call	Currency Future	369.0000	312.0000	(15.447)	0	0	0
31/03/2009	\$ / R	2009/09/14	11.10	Put	Currency Future	1,437.0000	1,619.0000	12.665	0	0	0
31/03/2009	\$ / R	2009/09/14	11.20	Put	Currency Future	1,511.0000	1,697.0000	12.310	0	0	0
31/03/2009	\$ / R	2009/09/14	11.20	Call	Currency Future	344.0000	290.0000	(15.698)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	793.0000	937.0000	18.159	0	0	0
31/03/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,364.0000	1,543.0000	13.123	0	0	0
31/03/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	675.0000	580.0000	(14.074)	0	0	0
31/03/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	383.0000	324.0000	(15.405)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	448.0000	559.0000	24.777	0	0	0
31/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	356.0000	301.0000	(15.449)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	400.0000	503.0000	25.750	0	0	0
31/03/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	930.0000	802.0000	(13.763)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.15	Put	Currency Future	293.0000	359.0000	22.526	0	0	0
31/03/2009	\$ / R	2009/09/14	9.30	Call	Currency Future	1,076.0000	919.0000	(14.591)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.15	Call	Currency Future	1,175.0000	1,002.0000	(14.723)	0	0	0
31/03/2009	\$ / R	2009/09/14	11.35	Call	Currency Future	308.0000	259.0000	(15.909)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	982.0000	846.0000	(13.849)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,122.0000	1,287.0000	14.706	0	0	0
31/03/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,400.0000	1,581.0000	12.929	0	0	0
31/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,474.0000	1,658.0000	12.483	0	0	0
31/03/2009	\$ / R	2009/09/14	9.30	Put	Currency Future	344.0000	426.0000	23.837	0	0	0
31/03/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,122.0000	1,287.0000	14.706	0	0	0
31/03/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,474.0000	1,658.0000	12.483	0	0	0
31/03/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	499.0000	618.0000	23.848	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
31/03/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	356.0000	301.0000	(15.449)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	881.0000	761.0000	(13.621)	0	0	0
31/03/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	693.0000	596.0000	(13.997)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	0.0000	682.0000	100.000	0	0	0
31/03/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	0.0000	739.0000	100.000	0	0	0
31/03/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	0.0000	645.0000	100.000	0	0	0
31/03/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	0.0000	803.0000	100.000	0	0	0
31/03/2009	\$ / R	2009/09/14	9.45	Put	Currency Future	0.0000	503.0000	100.000	0	0	0
31/03/2009	\$ / R	2009/09/14	9.45	Call	Currency Future	0.0000	846.0000	100.000	0	0	0
31/03/2009	\$ / R	2009/09/14	9.25	Call	Currency Future	1,108.0000	945.0000	(14.711)	0	0	0
31/03/2009	\$ / R	2009/09/14	9.25	Put	Currency Future	326.0000	402.0000	23.313	0	0	0
31/03/2009	\$ / R	2009/12/14			Currency Future	10.1597	9.9177	(2.382)	0.0000	0.0000	615
31/03/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	904.0000	802.0000	(11.283)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	1,021.0000	909.0000	(10.970)	0	0	0
31/03/2009	\$ / R	2009/12/14	10.40	Call	Currency Future	815.0000	723.0000	(11.288)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	516.0000	458.0000	(11.240)	0	0	0
31/03/2009	\$ / R	2009/12/14	10.40	Put	Currency Future	1,056.0000	1,206.0000	14.205	0	0	0
31/03/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	941.0000	836.0000	(11.158)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	1,956.0000	2,140.0000	9.407	0	0	0
31/03/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	831.0000	969.0000	16.606	0	0	0
31/03/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	694.0000	617.0000	(11.095)	0	0	0
31/03/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	862.0000	1,001.0000	16.125	0	0	0
31/03/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,335.0000	1,499.0000	12.285	0	0	0
31/03/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	922.0000	819.0000	(11.171)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	535.0000	475.0000	(11.215)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	643.0000	572.0000	(11.042)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,483.0000	1,654.0000	11.531	0	0	0
31/03/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	607.0000	541.0000	(10.873)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.85	Call	Currency Future	1,021.0000	909.0000	(10.970)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	1,598.0000	1,773.0000	10.951	0	0	0
31/03/2009	\$ / R	2009/12/14	9.85	Put	Currency Future	711.0000	842.0000	18.425	0	0	0
31/03/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	960.0000	854.0000	(11.042)	0	0	0
31/03/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	402.0000	358.0000	(10.945)	0	0	114
31/03/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	800.0000	936.0000	17.000	0	0	0
31/03/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	321.0000	284.0000	(11.526)	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
31/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	575.0000	512.0000	(10.957)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	894.0000	1,034.0000	15.660	0	0	0
31/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	767.0000	681.0000	(11.213)	0	0	9,530
31/03/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,161.0000	3,367.0000	6.517	0	0	0
31/03/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,875.0000	2,057.0000	9.707	0	0	0
31/03/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,192.0000	1,350.0000	13.255	0	0	0
31/03/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	922.0000	819.0000	(11.171)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,637.0000	1,813.0000	10.751	0	0	0
31/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,543.0000	2,740.0000	7.747	0	0	0
31/03/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,559.0000	1,733.0000	11.161	0	0	0
31/03/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,000.0000	891.0000	(10.900)	0	0	10,115
31/03/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	862.0000	1,001.0000	16.125	0	0	0
31/03/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	402.0000	358.0000	(10.945)	0	0	10,100
31/03/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	740.0000	873.0000	17.973	0	0	0
31/03/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	752.0000	667.0000	(11.303)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,408.0000	1,576.0000	11.932	0	0	0
31/03/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,543.0000	2,740.0000	7.747	0	0	0
31/03/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	832.0000	738.0000	(11.298)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	619.0000	551.0000	(10.985)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,022.0000	1,171.0000	14.579	0	0	0
31/03/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,157.0000	1,313.0000	13.483	0	0	0
31/03/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,715.0000	1,894.0000	10.437	0	0	0
31/03/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	596.0000	531.0000	(10.906)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	783.0000	695.0000	(11.239)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	668.0000	594.0000	(11.078)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,123.0000	1,277.0000	13.713	0	0	0
31/03/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	737.0000	654.0000	(11.262)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,227.0000	1,387.0000	13.040	0	0	0
31/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,120.0000	2,308.0000	8.868	0	0	0
31/03/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	311.0000	275.0000	(11.576)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	631.0000	561.0000	(11.094)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,717.0000	2,917.0000	7.361	0	0	0
31/03/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	708.0000	629.0000	(11.158)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	377.0000	335.0000	(11.141)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,298.0000	1,461.0000	12.558	0	0	0
31/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,251.0000	3,457.0000	6.337	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
31/03/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	244.0000	207.0000	(15.164)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,784.0000	3,989.0000	5.418	0	0	0
31/03/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,301.0000	2,081.0000	(9.561)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,161.0000	2,350.0000	8.746	0	0	0
31/03/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,690.0000	1,500.0000	(11.243)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	799.0000	709.0000	(11.264)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	471.0000	418.0000	(11.253)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	497.0000	441.0000	(11.268)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,805.0000	1,608.0000	(10.914)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,521.0000	1,693.0000	11.308	0	0	0
31/03/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	1,963.0000	1,758.0000	(10.443)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	523.0000	634.0000	21.224	0	0	0
31/03/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	91.0000	113.0000	24.176	0	0	0
31/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	434.0000	527.0000	21.429	0	0	0
31/03/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	195.0000	240.0000	23.077	0	0	0
31/03/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,089.0000	1,241.0000	13.958	0	0	0
31/03/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	231.0000	282.0000	22.078	0	0	0
31/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	393.0000	480.0000	22.137	0	0	0
31/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,294.0000	1,145.0000	(11.515)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,263.0000	1,424.0000	12.747	0	0	0
31/03/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,676.0000	1,854.0000	10.621	0	0	0
31/03/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,183.0000	1,051.0000	(11.158)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	722.0000	642.0000	(11.080)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	500.0000	606.0000	21.200	0	0	0
31/03/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	285.0000	354.0000	24.211	0	0	0
31/03/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	211.0000	179.0000	(15.166)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,545.0000	1,372.0000	(11.197)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	575.0000	512.0000	(10.957)	0	0	0
31/03/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,052.0000	4,261.0000	5.158	0	0	0
31/03/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	585.0000	521.0000	(10.940)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,805.0000	3,007.0000	7.201	0	0	0
31/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	926.0000	1,068.0000	15.335	0	0	0
31/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,581.0000	1,403.0000	(11.259)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,617.0000	1,435.0000	(11.255)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	990.0000	1,136.0000	14.747	0	0	0
31/03/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,210.0000	1,074.0000	(11.240)	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
31/03/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	364.0000	324.0000	(10.989)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	849.0000	754.0000	(11.190)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	271.0000	336.0000	23.985	0	0	0
31/03/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	554.0000	493.0000	(11.011)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,353.0000	1,198.0000	(11.456)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,795.0000	1,975.0000	10.028	0	0	0
31/03/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	98.0000	121.0000	23.469	0	0	0
31/03/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,037.0000	2,223.0000	9.131	0	0	0
31/03/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,383.0000	1,226.0000	(11.352)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	885.0000	785.0000	(11.299)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,740.0000	3,944.0000	5.455	0	0	0
31/03/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,257.0000	2,039.0000	(9.659)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	206.0000	254.0000	23.301	0	0	0
31/03/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	257.0000	317.0000	23.346	0	0	0
31/03/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	373.0000	458.0000	22.788	0	0	0
31/03/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	249.0000	212.0000	(14.859)	0	0	0
31/03/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,614.0000	2,385.0000	(8.761)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	477.0000	579.0000	21.384	0	0	0
31/03/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,064.0000	947.0000	(10.996)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	711.0000	842.0000	18.425	0	0	0
31/03/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,696.0000	3,899.0000	5.492	0	0	0
31/03/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	393.0000	480.0000	22.137	0	0	1,000
31/03/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	54.0000	68.0000	25.926	0	0	0
31/03/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,237.0000	1,097.0000	(11.318)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,214.0000	1,998.0000	(9.756)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	255.0000	217.0000	(14.902)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	105.0000	130.0000	23.810	0	0	0
31/03/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,353.0000	1,198.0000	(11.456)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	479.0000	425.0000	(11.273)	0	0	0
31/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,523.0000	2,297.0000	(8.958)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,120.0000	2,308.0000	8.868	0	0	0
31/03/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	64.0000	79.0000	23.438	0	0	0
31/03/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,581.0000	1,403.0000	(11.259)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	926.0000	1,068.0000	15.335	0	0	0
31/03/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	331.0000	294.0000	(11.178)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	144.0000	179.0000	24.306	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
31/03/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,673.0000	2,873.0000	7.482	0	0	0
31/03/2009	\$ / R	2009/12/14	13.50	Call	Currency Future	267.0000	227.0000	(14.981)	0	0	0
31/03/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	2,004.0000	1,797.0000	(10.329)	0	0	0
31/03/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	383.0000	340.0000	(11.227)	0	0	0
31/03/2009	\$ / R	2009/12/14	12.35	Put	Currency Future	2,586.0000	2,784.0000	7.657	0	0	0
31/03/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,161.0000	2,350.0000	8.746	0	0	0
31/03/2009	\$ / R	2009/12/14	12.35	Call	Currency Future	396.0000	352.0000	(11.111)	0	0	0
31/03/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	271.0000	336.0000	23.985	0	0	0
31/03/2009	\$ / R	2009/12/14	11.75	Put	Currency Future	2,078.0000	2,265.0000	8.999	0	0	0
31/03/2009	\$ / R	2009/12/14	13.25	Put	Currency Future	3,386.0000	3,589.0000	5.995	0	0	0
31/03/2009	\$ / R	2009/12/14	12.95	Call	Currency Future	326.0000	289.0000	(11.350)	0	0	0
31/03/2009	\$ / R	2009/12/14	10.95	Put	Currency Future	1,445.0000	1,615.0000	11.765	0	0	0
31/03/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	2,129.0000	1,916.0000	(10.005)	0	0	0
31/03/2009	\$ / R	2009/12/14	8.25	Call	Currency Future	2,045.0000	1,836.0000	(10.220)	0	0	0
31/03/2009	\$ / R	2009/12/14	7.20	Put	Currency Future	28.0000	34.0000	21.429	0	0	0
31/03/2009	\$ / R	2009/12/14	12.95	Put	Currency Future	3,117.0000	3,321.0000	6.545	0	0	0
31/03/2009	\$ / R	2009/12/14	10.95	Call	Currency Future	655.0000	583.0000	(10.992)	0	0	0
31/03/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	2,004.0000	1,797.0000	(10.329)	0	0	0
31/03/2009	\$ / R	2009/12/14	7.65	Put	Currency Future	59.0000	73.0000	23.729	0	0	0
31/03/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	1,766.0000	1,571.0000	(11.042)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.55	Call	Currency Future	261.0000	222.0000	(14.943)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.75	Put	Currency Future	654.0000	780.0000	19.266	0	0	0
31/03/2009	\$ / R	2009/12/14	8.25	Put	Currency Future	135.0000	168.0000	24.444	0	0	0
31/03/2009	\$ / R	2009/12/14	7.20	Call	Currency Future	2,987.0000	2,752.0000	(7.867)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.55	Put	Currency Future	3,652.0000	3,854.0000	5.531	0	0	0
31/03/2009	\$ / R	2009/12/14	8.80	Put	Currency Future	257.0000	317.0000	23.346	0	0	0
31/03/2009	\$ / R	2009/12/14	11.55	Call	Currency Future	525.0000	466.0000	(11.238)	0	0	0
31/03/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	64.0000	79.0000	23.438	0	0	0
31/03/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	564.0000	502.0000	(10.993)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.75	Call	Currency Future	488.0000	433.0000	(11.270)	0	0	0
31/03/2009	\$ / R	2009/12/14	12.15	Call	Currency Future	424.0000	376.0000	(11.321)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	547.0000	662.0000	21.024	0	0	0
31/03/2009	\$ / R	2009/12/14	8.80	Call	Currency Future	1,617.0000	1,435.0000	(11.255)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.55	Put	Currency Future	1,916.0000	2,098.0000	9.499	0	0	0
31/03/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	2,087.0000	1,876.0000	(10.110)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.25	Call	Currency Future	296.0000	256.0000	(13.514)	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
31/03/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,569.0000	2,341.0000	(8.875)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	127.0000	158.0000	24.409	0	0	0
31/03/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,414.0000	2,609.0000	8.078	0	0	0
31/03/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	770.0000	905.0000	17.532	0	0	0
31/03/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	454.0000	403.0000	(11.233)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	980.0000	872.0000	(11.020)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	370.0000	330.0000	(10.811)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	455.0000	553.0000	21.538	0	0	0
31/03/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,523.0000	2,297.0000	(8.958)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,828.0000	4,034.0000	5.381	0	0	0
31/03/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	416.0000	370.0000	(11.058)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	631.0000	561.0000	(11.094)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	238.0000	202.0000	(15.126)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,457.0000	2,652.0000	7.937	0	0	0
31/03/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	413.0000	503.0000	21.792	0	0	0
31/03/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,761.0000	2,962.0000	7.280	0	0	0
31/03/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	206.0000	254.0000	23.301	0	0	0
31/03/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,323.0000	1,171.0000	(11.489)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,245.0000	2,436.0000	8.508	0	0	0
31/03/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,608.0000	3,810.0000	5.599	0	0	0
31/03/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,521.0000	1,693.0000	11.308	0	0	0
31/03/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	127.0000	158.0000	24.409	0	0	0
31/03/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,766.0000	1,571.0000	(11.042)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	506.0000	449.0000	(11.265)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,087.0000	1,876.0000	(10.110)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,755.0000	1,935.0000	10.256	0	0	0
31/03/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,072.0000	3,276.0000	6.641	0	0	0
31/03/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,997.0000	2,181.0000	9.214	0	0	0
31/03/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	144.0000	179.0000	24.306	0	0	0
31/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	342.0000	304.0000	(11.111)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	280.0000	239.0000	(14.643)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,500.0000	2,696.0000	7.840	0	0	0
31/03/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	119.0000	148.0000	24.370	0	0	0
31/03/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	153.0000	190.0000	24.183	0	0	0
31/03/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,265.0000	1,120.0000	(11.462)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	409.0000	364.0000	(11.002)	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
31/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,982.0000	3,186.0000	6.841	0	0	0
31/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	218.0000	268.0000	22.936	0	0	0
31/03/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	244.0000	300.0000	22.951	0	0	0
31/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,027.0000	3,231.0000	6.739	0	0	0
31/03/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,520.0000	3,721.0000	5.710	0	0	0
31/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,728.0000	1,536.0000	(11.111)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,510.0000	1,342.0000	(11.126)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,653.0000	1,467.0000	(11.252)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,214.0000	1,998.0000	(9.756)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	479.0000	425.0000	(11.273)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	112.0000	139.0000	24.107	0	0	0
31/03/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,157.0000	1,030.0000	(10.977)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	767.0000	681.0000	(11.213)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	885.0000	785.0000	(11.299)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,171.0000	1,957.0000	(9.857)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	300.0000	374.0000	24.667	0	0	0
31/03/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,157.0000	1,313.0000	13.483	0	0	0
31/03/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,132.0000	1,008.0000	(10.954)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	471.0000	418.0000	(11.253)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.65	Call	Currency Future	359.0000	319.0000	(11.142)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,629.0000	2,828.0000	7.569	0	0	0
31/03/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,294.0000	1,145.0000	(11.515)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.65	Put	Currency Future	2,849.0000	3,051.0000	7.090	0	0	0
31/03/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	342.0000	304.0000	(11.111)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	434.0000	527.0000	21.429	0	0	0
31/03/2009	\$ / R 2009/12/14	13.05	Call	Currency Future	316.0000	280.0000	(11.392)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	389.0000	346.0000	(11.054)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,042.0000	928.0000	(10.940)	0	0	0
31/03/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	218.0000	268.0000	22.936	0	0	0
31/03/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,982.0000	3,186.0000	6.841	0	0	0
31/03/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	682.0000	810.0000	18.768	0	0	0
31/03/2009	\$ / R 2009/12/14	13.05	Put	Currency Future	3,206.0000	3,412.0000	6.425	0	0	0
31/03/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,341.0000	3,545.0000	6.106	0	0	0
31/03/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,728.0000	1,536.0000	(11.111)	0	0	0
31/03/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	462.0000	411.0000	(11.039)	0	0	0
31/03/2009	\$ / R 2009/12/14	7.25	Call	Currency Future	2,940.0000	2,705.0000	(7.993)	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
31/03/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	301.0000	262.0000	(12.957)	0	0	0
31/03/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	105.0000	130.0000	23.810	0	0	0
31/03/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,287.0000	2,479.0000	8.395	0	0	0
31/03/2009	\$ / R	2009/12/14	8.45	Put	Currency Future	173.0000	214.0000	23.699	0	0	0
31/03/2009	\$ / R	2009/12/14	12.00	Call	Currency Future	446.0000	396.0000	(11.211)	0	0	0
31/03/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	337.0000	299.0000	(11.276)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.90	Call	Currency Future	222.0000	187.0000	(15.766)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	506.0000	449.0000	(11.265)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.60	Put	Currency Future	573.0000	690.0000	20.419	0	0	0
31/03/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	1,997.0000	2,181.0000	9.214	0	0	0
31/03/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	2,371.0000	2,565.0000	8.182	0	0	0
31/03/2009	\$ / R	2009/12/14	13.90	Put	Currency Future	3,962.0000	4,170.0000	5.250	0	0	0
31/03/2009	\$ / R	2009/12/14	8.45	Call	Currency Future	1,883.0000	1,682.0000	(10.674)	0	0	0
31/03/2009	\$ / R	2009/12/14	7.25	Put	Currency Future	30.0000	37.0000	23.333	0	0	0
31/03/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,203.0000	2,393.0000	8.625	0	0	0
31/03/2009	\$ / R	2009/12/14	14.05	Put	Currency Future	4,097.0000	4,307.0000	5.126	0	0	0
31/03/2009	\$ / R	2009/12/14	14.05	Call	Currency Future	206.0000	174.0000	(15.534)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	2,203.0000	2,393.0000	8.625	0	0	0
31/03/2009	\$ / R	2009/12/14	12.10	Call	Currency Future	431.0000	383.0000	(11.137)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.10	Put	Currency Future	354.0000	436.0000	23.164	0	0	0
31/03/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	337.0000	299.0000	(11.276)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.30	Put	Currency Future	1,715.0000	1,894.0000	10.437	0	0	0
31/03/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	353.0000	314.0000	(11.048)	0	0	0
31/03/2009	\$ / R	2009/12/14	9.10	Call	Currency Future	1,414.0000	1,254.0000	(11.315)	0	0	0
31/03/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	1,545.0000	1,372.0000	(11.197)	0	0	0
31/03/2009	\$ / R	2009/12/14	7.90	Call	Currency Future	2,345.0000	2,123.0000	(9.467)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	311.0000	275.0000	(11.576)	0	0	0
31/03/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	462.0000	411.0000	(11.039)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.30	Call	Currency Future	291.0000	250.0000	(14.089)	0	0	0
31/03/2009	\$ / R	2009/12/14	7.90	Put	Currency Future	85.0000	106.0000	24.706	0	0	0
31/03/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	285.0000	354.0000	24.211	0	0	0
31/03/2009	\$ / R	2009/12/14	13.30	Put	Currency Future	3,432.0000	3,632.0000	5.828	0	0	0
31/03/2009	\$ / R	2009/12/14	12.10	Put	Currency Future	2,371.0000	2,565.0000	8.182	0	0	0
31/03/2009	\$ / R	2009/12/14	7.85	Put	Currency Future	79.0000	98.0000	24.051	0	0	0
31/03/2009	\$ / R	2009/12/14	8.40	Call	Currency Future	1,923.0000	1,720.0000	(10.556)	0	0	0
31/03/2009	\$ / R	2009/12/14	13.45	Call	Currency Future	274.0000	233.0000	(14.964)	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
31/03/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,477.0000	1,312.0000	(11.171)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.45	Put	Currency Future	3,564.0000	3,765.0000	5.640	0	0	0
31/03/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,893.0000	3,097.0000	7.052	0	0	0
31/03/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	163.0000	202.0000	23.926	0	0	0
31/03/2009	\$ / R 2009/12/14	7.85	Call	Currency Future	2,389.0000	2,166.0000	(9.334)	0	0	0
31/03/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	431.0000	383.0000	(11.137)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	318.0000	394.0000	23.899	0	0	0
31/03/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,086.0000	967.0000	(10.958)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	626.0000	749.0000	19.649	0	0	0
31/03/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	3,027.0000	3,231.0000	6.739	0	0	0
31/03/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	1,843.0000	1,645.0000	(10.743)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,251.0000	3,457.0000	6.337	0	0	0
31/03/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	354.0000	436.0000	23.164	0	0	0
31/03/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	3,477.0000	3,677.0000	5.752	0	0	0
31/03/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	694.0000	617.0000	(11.095)	0	0	0
31/03/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,414.0000	1,254.0000	(11.315)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	287.0000	244.0000	(14.983)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	232.0000	197.0000	(15.086)	0	0	0
31/03/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,335.0000	1,499.0000	12.285	0	0	0
31/03/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	184.0000	227.0000	23.370	0	0	0
31/03/2009	\$ / R 2009/12/14	7.40	Put	Currency Future	39.0000	49.0000	25.641	0	0	0
31/03/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,873.0000	4,079.0000	5.319	0	0	0
31/03/2009	\$ / R 2009/12/14	7.75	Call	Currency Future	2,478.0000	2,253.0000	(9.080)	0	0	0
31/03/2009	\$ / R 2009/12/14	7.75	Put	Currency Future	68.0000	85.0000	25.000	0	0	0
31/03/2009	\$ / R 2009/12/14	7.40	Call	Currency Future	2,799.0000	2,566.0000	(8.324)	0	0	0
31/03/2009	\$ / R 2009/12/14	13.35	Put	Currency Future	0.0000	3,677.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	13.35	Call	Currency Future	0.0000	244.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	0.0000	2,098.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	0.0000	466.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	10.85	Put	Currency Future	0.0000	1,538.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	0.0000	1,342.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	0.0000	374.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	10.85	Call	Currency Future	0.0000	605.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	7.55	Put	Currency Future	0.0000	62.0000	100.000	0	0	0
31/03/2009	\$ / R 2009/12/14	7.55	Call	Currency Future	0.0000	2,430.0000	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
31/03/2009	\$ / R	2010/03/15			Currency Future	10.2904	10.0453	(2.382)	0.0000	0.0000	0
31/03/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	1,063.0000	954.0000	(10.254)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	951.0000	1,078.0000	13.354	0	0	0
31/03/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	1,141.0000	1,023.0000	(10.342)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	764.0000	686.0000	(10.209)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	696.0000	626.0000	(10.057)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,442.0000	1,597.0000	10.749	0	0	0
31/03/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,773.0000	1,941.0000	9.475	0	0	0
31/03/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	731.0000	657.0000	(10.123)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	1,966.0000	2,140.0000	8.850	0	0	0
31/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,623.0000	1,786.0000	10.043	0	0	0
31/03/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,881.0000	2,052.0000	9.091	0	0	0
31/03/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,073.0000	1,209.0000	12.675	0	0	0
31/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	814.0000	731.0000	(10.197)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	776.0000	697.0000	(10.180)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,811.0000	1,980.0000	9.332	0	0	0
31/03/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	809.0000	924.0000	14.215	0	0	0
31/03/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,735.0000	1,902.0000	9.625	0	0	0
31/03/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	752.0000	676.0000	(10.106)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,249.0000	1,119.0000	(10.408)	0	0	27,539
31/03/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	960.0000	861.0000	(10.313)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	666.0000	599.0000	(10.060)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	707.0000	636.0000	(10.042)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	2,006.0000	2,181.0000	8.724	0	0	0
31/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,269.0000	1,416.0000	11.584	0	0	0
31/03/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	883.0000	792.0000	(10.306)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.15	Call	Currency Future	1,121.0000	1,005.0000	(10.348)	0	0	0
31/03/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	569.0000	514.0000	(9.666)	0	0	27,539
31/03/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,269.0000	1,416.0000	11.584	0	0	0
31/03/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,578.0000	2,768.0000	7.370	0	0	0
31/03/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	801.0000	719.0000	(10.237)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.15	Put	Currency Future	981.0000	1,110.0000	13.150	0	0	0
31/03/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,660.0000	1,824.0000	9.880	0	0	0
31/03/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	840.0000	755.0000	(10.119)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	897.0000	806.0000	(10.145)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,204.0000	1,079.0000	(10.382)	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
31/03/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,550.0000	1,709.0000	10.258	0	0	0
31/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,407.0000	1,560.0000	10.874	0	0	0
31/03/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	752.0000	676.0000	(10.106)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	976.0000	876.0000	(10.246)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,811.0000	1,980.0000	9.332	0	0	0
31/03/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	2,045.0000	2,222.0000	8.655	0	0	0
31/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,236.0000	1,380.0000	11.650	0	0	0
31/03/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,372.0000	1,524.0000	11.079	0	0	0
31/03/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	686.0000	617.0000	(10.058)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	913.0000	819.0000	(10.296)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	864.0000	984.0000	13.889	0	0	0
31/03/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,888.0000	2,060.0000	9.110	0	0	0
31/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,045.0000	938.0000	(10.239)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,121.0000	1,005.0000	(10.348)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	729.0000	655.0000	(10.151)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	1,042.0000	1,176.0000	12.860	0	0	0
31/03/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	981.0000	1,110.0000	13.150	0	0	0
31/03/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,698.0000	1,863.0000	9.717	0	0	0
31/03/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,927.0000	2,100.0000	8.978	0	0	0
31/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,105.0000	1,243.0000	12.489	0	0	0
31/03/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	718.0000	645.0000	(10.167)	0	0	0
31/03/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	532.0000	474.0000	(10.902)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	960.0000	861.0000	(10.313)	0	0	0
31/03/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,791.0000	2,979.0000	6.736	0	0	0
31/03/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	993.0000	891.0000	(10.272)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,202.0000	1,345.0000	11.897	0	0	0
31/03/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	788.0000	708.0000	(10.152)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,082.0000	971.0000	(10.259)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,010.0000	906.0000	(10.297)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,407.0000	1,560.0000	10.874	0	0	0
31/03/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	897.0000	806.0000	(10.145)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	329.0000	284.0000	(13.678)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	921.0000	1,046.0000	13.572	0	0	0
31/03/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,169.0000	1,311.0000	12.147	0	0	0
31/03/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	679.0000	782.0000	15.169	0	0	0
31/03/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	755.0000	865.0000	14.570	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
31/03/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,369.0000	1,227.0000	(10.373)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	3,839.0000	4,039.0000	5.210	0	0	0
31/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,850.0000	2,020.0000	9.189	0	0	0
31/03/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	453.0000	534.0000	17.881	0	0	0
31/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	740.0000	665.0000	(10.135)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	827.0000	743.0000	(10.157)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,162.0000	1,042.0000	(10.327)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,296.0000	1,161.0000	(10.417)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,705.0000	1,536.0000	(9.912)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	827.0000	743.0000	(10.157)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	414.0000	491.0000	18.599	0	0	0
31/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,587.0000	1,747.0000	10.082	0	0	0
31/03/2009	\$ / R 2010/03/15	12.95	Call	Currency Future	463.0000	403.0000	(12.959)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	864.0000	984.0000	13.889	0	0	0
31/03/2009	\$ / R 2010/03/15	8.55	Put	Currency Future	263.0000	319.0000	21.293	0	0	0
31/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	868.0000	780.0000	(10.138)	0	0	0
31/03/2009	\$ / R 2010/03/15	8.75	Put	Currency Future	325.0000	390.0000	20.000	0	0	0
31/03/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,045.0000	938.0000	(10.239)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,478.0000	1,634.0000	10.555	0	0	0
31/03/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	304.0000	261.0000	(14.145)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	2,006.0000	2,181.0000	8.724	0	0	0
31/03/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,204.0000	1,079.0000	(10.382)	0	0	0
31/03/2009	\$ / R 2010/03/15	8.75	Call	Currency Future	1,866.0000	1,686.0000	(9.646)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,105.0000	1,243.0000	12.489	0	0	0
31/03/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,246.0000	2,428.0000	8.103	0	0	0
31/03/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	343.0000	296.0000	(13.703)	0	0	0
31/03/2009	\$ / R 2010/03/15	8.55	Call	Currency Future	2,003.0000	1,815.0000	(9.386)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	928.0000	833.0000	(10.237)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	637.0000	574.0000	(9.890)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	403.0000	349.0000	(13.400)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,753.0000	3,951.0000	5.276	0	0	0
31/03/2009	\$ / R 2010/03/15	8.10	Put	Currency Future	159.0000	190.0000	19.497	0	0	0
31/03/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	4,013.0000	4,216.0000	5.059	0	0	0
31/03/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,412.0000	3,604.0000	5.627	0	0	0
31/03/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,497.0000	3,690.0000	5.519	0	0	0
31/03/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	387.0000	335.0000	(13.437)	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
31/03/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	696.0000	626.0000	(10.057)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	944.0000	847.0000	(10.275)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,623.0000	1,786.0000	10.043	0	0	0
31/03/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	630.0000	729.0000	15.714	0	0	0
31/03/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	1,585.0000	1,425.0000	(10.095)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	1,420.0000	1,274.0000	(10.282)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.20	Put	Currency Future	495.0000	580.0000	17.172	0	0	0
31/03/2009	\$ / R	2010/03/15	7.95	Call	Currency Future	2,474.0000	2,255.0000	(8.852)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	2,165.0000	2,345.0000	8.314	0	0	0
31/03/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	814.0000	731.0000	(10.197)	0	0	0
31/03/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	342.0000	409.0000	19.591	0	0	0
31/03/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	1,832.0000	1,655.0000	(9.662)	0	0	0
31/03/2009	\$ / R	2010/03/15	7.95	Put	Currency Future	134.0000	160.0000	19.403	0	0	0
31/03/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	419.0000	364.0000	(13.126)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.65	Put	Currency Future	704.0000	809.0000	14.915	0	0	0
31/03/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	3,329.0000	3,519.0000	5.707	0	0	0
31/03/2009	\$ / R	2010/03/15	8.95	Put	Currency Future	395.0000	470.0000	18.987	0	0	0
31/03/2009	\$ / R	2010/03/15	8.95	Call	Currency Future	1,736.0000	1,565.0000	(9.850)	0	0	0
31/03/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	3,581.0000	3,776.0000	5.445	0	0	0
31/03/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	372.0000	322.0000	(13.441)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	538.0000	628.0000	16.729	0	0	0
31/03/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,162.0000	1,042.0000	(10.327)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.05	Put	Currency Future	921.0000	1,046.0000	13.572	0	0	0
31/03/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	1,556.0000	1,399.0000	(10.090)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.65	Call	Currency Future	1,344.0000	1,205.0000	(10.342)	0	0	0
31/03/2009	\$ / R	2010/03/15	12.35	Call	Currency Future	561.0000	507.0000	(9.626)	0	0	0
31/03/2009	\$ / R	2010/03/15	12.35	Put	Currency Future	2,621.0000	2,811.0000	7.249	0	0	0
31/03/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	1,528.0000	1,373.0000	(10.144)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	583.0000	677.0000	16.123	0	0	0
31/03/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	1,473.0000	1,323.0000	(10.183)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	1,644.0000	1,480.0000	(9.976)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	656.0000	591.0000	(9.909)	0	0	0
31/03/2009	\$ / R	2010/03/15	13.55	Put	Currency Future	3,624.0000	3,820.0000	5.408	0	0	0
31/03/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	379.0000	328.0000	(13.456)	0	0	0
31/03/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	764.0000	686.0000	(10.209)	0	0	0
31/03/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	516.0000	604.0000	17.054	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
31/03/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,085.0000	2,263.0000	8.537	0	0	0
31/03/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,539.0000	3,733.0000	5.482	0	0	0
31/03/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	364.0000	315.0000	(13.462)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	675.0000	608.0000	(9.926)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	729.0000	837.0000	14.815	0	0	0
31/03/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,320.0000	1,183.0000	(10.379)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,371.0000	3,561.0000	5.636	0	0	0
31/03/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,442.0000	1,597.0000	10.749	0	0	0
31/03/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	656.0000	591.0000	(9.909)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	316.0000	272.0000	(13.924)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,165.0000	2,345.0000	8.314	0	0	0
31/03/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,773.0000	1,941.0000	9.475	0	0	0
31/03/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	883.0000	792.0000	(10.306)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	560.0000	652.0000	16.429	0	0	0
31/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,206.0000	2,387.0000	8.205	0	0	0
31/03/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,500.0000	1,348.0000	(10.133)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	646.0000	582.0000	(9.907)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.65	Call	Currency Future	350.0000	302.0000	(13.714)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.65	Put	Currency Future	3,710.0000	3,907.0000	5.310	0	0	0
31/03/2009	\$ / R 2010/03/15	8.00	Put	Currency Future	142.0000	169.0000	19.014	0	0	0
31/03/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,272.0000	1,140.0000	(10.377)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	310.0000	267.0000	(13.871)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	411.0000	357.0000	(13.139)	0	0	0
31/03/2009	\$ / R 2010/03/15	8.00	Call	Currency Future	2,432.0000	2,214.0000	(8.964)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	944.0000	847.0000	(10.275)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	782.0000	894.0000	14.322	0	0	0
31/03/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,969.0000	4,172.0000	5.115	0	0	0
31/03/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,478.0000	1,634.0000	10.555	0	0	0
31/03/2009	\$ / R 2010/03/15	12.40	Put	Currency Future	2,663.0000	2,855.0000	7.210	0	0	0
31/03/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	740.0000	665.0000	(10.135)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,850.0000	2,020.0000	9.189	0	0	0
31/03/2009	\$ / R 2010/03/15	12.40	Call	Currency Future	553.0000	500.0000	(9.584)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.90	Call	Currency Future	1,227.0000	1,099.0000	(10.432)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	868.0000	780.0000	(10.138)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,926.0000	4,127.0000	5.120	0	0	0
31/03/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,454.0000	3,647.0000	5.588	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	395.0000	342.0000	(13.418)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,287.0000	2,470.0000	8.002	0	0	0
31/03/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,587.0000	1,747.0000	10.082	0	0	0
31/03/2009	\$ / R 2010/03/15	12.95	Put	Currency Future	3,123.0000	3,308.0000	5.924	0	0	0
31/03/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	628.0000	566.0000	(9.873)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	801.0000	719.0000	(10.237)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,206.0000	2,387.0000	8.205	0	0	0
31/03/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,660.0000	1,824.0000	9.880	0	0	0
31/03/2009	\$ / R 2010/03/15	8.10	Call	Currency Future	2,349.0000	2,135.0000	(9.110)	0	0	0
31/03/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	610.0000	550.0000	(9.836)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	357.0000	309.0000	(13.445)	0	0	0
31/03/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,370.0000	2,555.0000	7.806	0	0	0
31/03/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,667.0000	3,863.0000	5.345	0	0	0
31/03/2009	\$ / R 2010/03/15	8.45	Put	Currency Future	235.0000	287.0000	22.128	0	0	0
31/03/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	285.0000	245.0000	(14.035)	0	0	0
31/03/2009	\$ / R 2010/03/15	12.85	Call	Currency Future	482.0000	420.0000	(12.863)	0	0	0
31/03/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	4,145.0000	4,350.0000	4.946	0	0	0
31/03/2009	\$ / R 2010/03/15	12.85	Put	Currency Future	3,041.0000	3,225.0000	6.051	0	0	0
31/03/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	782.0000	894.0000	14.322	0	0	0
31/03/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	359.0000	429.0000	19.499	0	0	0
31/03/2009	\$ / R 2010/03/15	8.45	Call	Currency Future	2,075.0000	1,882.0000	(9.301)	0	0	0
31/03/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	646.0000	582.0000	(9.907)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	976.0000	876.0000	(10.246)	0	0	0
31/03/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,272.0000	1,140.0000	(10.377)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,236.0000	1,380.0000	11.650	0	0	0
31/03/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	1,800.0000	1,624.0000	(9.778)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,303.0000	1,451.0000	11.358	0	0	0
31/03/2009	\$ / R 2010/03/15	10.00	Call	Currency Future	1,183.0000	1,060.0000	(10.397)	0	0	0
31/03/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,303.0000	1,451.0000	11.358	0	0	0
31/03/2009	\$ / R 2010/03/15	9.90	Put	Currency Future	836.0000	954.0000	14.115	0	0	0
31/03/2009	\$ / R 2010/03/15	13.15	Call	Currency Future	428.0000	372.0000	(13.084)	0	0	0
31/03/2009	\$ / R 2010/03/15	12.50	Call	Currency Future	539.0000	484.0000	(10.204)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.00	Call	Currency Future	454.0000	395.0000	(12.996)	0	0	0
31/03/2009	\$ / R 2010/03/15	13.15	Put	Currency Future	3,287.0000	3,476.0000	5.750	0	0	0
31/03/2009	\$ / R 2010/03/15	13.00	Put	Currency Future	3,164.0000	3,350.0000	5.879	0	0	0
31/03/2009	\$ / R 2010/03/15	10.40	Put	Currency Future	1,137.0000	1,276.0000	12.225	0	0	0

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31/03/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	854.0000	767.0000	(10.187)	0	0	0
31/03/2009	\$ / R	2010/03/15	8.50	Call	Currency Future	2,039.0000	1,848.0000	(9.367)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,514.0000	1,672.0000	10.436	0	0	0
31/03/2009	\$ / R	2010/03/15	10.40	Call	Currency Future	1,027.0000	922.0000	(10.224)	0	0	0
31/03/2009	\$ / R	2010/03/15	8.60	Call	Currency Future	1,968.0000	1,782.0000	(9.451)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.70	Put	Currency Future	1,337.0000	1,487.0000	11.219	0	0	0
31/03/2009	\$ / R	2010/03/15	8.15	Put	Currency Future	167.0000	203.0000	21.557	0	0	0
31/03/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	2,125.0000	2,304.0000	8.424	0	0	0
31/03/2009	\$ / R	2010/03/15	8.15	Call	Currency Future	2,308.0000	2,098.0000	(9.099)	0	0	0
31/03/2009	\$ / R	2010/03/15	8.60	Put	Currency Future	278.0000	336.0000	20.863	0	0	0
31/03/2009	\$ / R	2010/03/15	10.00	Put	Currency Future	892.0000	1,015.0000	13.789	0	0	0
31/03/2009	\$ / R	2010/03/15	8.50	Put	Currency Future	249.0000	303.0000	21.687	0	0	0
31/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	1,101.0000	988.0000	(10.263)	0	0	0
31/03/2009	\$ / R	2010/03/15	12.90	Put	Currency Future	3,082.0000	3,266.0000	5.970	0	0	0
31/03/2009	\$ / R	2010/03/15	12.90	Call	Currency Future	472.0000	412.0000	(12.712)	0	0	0
31/03/2009	\$ / R	2010/03/15	12.50	Put	Currency Future	2,748.0000	2,938.0000	6.914	0	0	0
31/03/2009	\$ / R	2010/03/15	10.30	Call	Currency Future	1,064.0000	954.0000	(10.338)	0	0	0
31/03/2009	\$ / R	2010/03/15	10.30	Put	Currency Future	1,073.0000	1,209.0000	12.675	0	0	0
31/03/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	1,011.0000	1,143.0000	13.056	0	0	0
31/03/2009	\$ / R	2010/03/15	8.30	Call	Currency Future	0.0000	1,988.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	8.30	Put	Currency Future	0.0000	243.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	10.10	Call	Currency Future	0.0000	1,023.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	12.70	Put	Currency Future	0.0000	3,101.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	12.70	Call	Currency Future	0.0000	446.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	10.10	Put	Currency Future	0.0000	1,078.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	10.20	Call	Currency Future	0.0000	988.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/03/15	10.20	Put	Currency Future	0.0000	1,143.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14			Currency Future	10.3793	10.1367	(2.337)	0.0000	0.0000	0
31/03/2009	\$ / R	2010/06/14	10.40	Call	Currency Future	1,195.0000	1,095.0000	(8.368)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.20	Call	Currency Future	1,271.0000	1,164.0000	(8.419)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.20	Put	Currency Future	1,092.0000	1,228.0000	12.454	0	0	0
31/03/2009	\$ / R	2010/06/14	10.40	Put	Currency Future	1,215.0000	1,359.0000	11.852	0	0	0
31/03/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	1,332.0000	1,220.0000	(8.408)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	1,003.0000	1,133.0000	12.961	0	0	0
31/03/2009	\$ / R	2010/06/14	12.15	Call	Currency Future	733.0000	677.0000	(7.640)	0	0	26,596

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31/03/2009	\$ / R 2010/06/14	12.15	Put	Currency Future	2,503.0000	2,691.0000	7.511	0	0	0
31/03/2009	\$ / R 2010/06/14	9.40	Call	Currency Future	1,636.0000	1,497.0000	(8.496)	0	0	26,596
31/03/2009	\$ / R 2010/06/14	10.00	Put	Currency Future	974.0000	1,102.0000	13.142	0	0	0
31/03/2009	\$ / R 2010/06/14	10.00	Call	Currency Future	1,353.0000	1,239.0000	(8.426)	0	0	0
31/03/2009	\$ / R 2010/06/14	9.40	Put	Currency Future	657.0000	761.0000	15.830	0	0	0
31/03/2009	\$ / R 2010/06/14	10.15	Put	Currency Future	1,062.0000	1,196.0000	12.618	0	0	0
31/03/2009	\$ / R 2010/06/14	10.25	Call	Currency Future	1,251.0000	1,146.0000	(8.393)	0	0	0
31/03/2009	\$ / R 2010/06/14	10.25	Put	Currency Future	1,122.0000	1,260.0000	12.299	0	0	0
31/03/2009	\$ / R 2010/06/14	10.35	Call	Currency Future	1,213.0000	1,112.0000	(8.326)	0	0	0
31/03/2009	\$ / R 2010/06/14	12.45	Put	Currency Future	2,751.0000	2,944.0000	7.016	0	0	0
31/03/2009	\$ / R 2010/06/14	12.45	Call	Currency Future	680.0000	630.0000	(7.353)	0	0	0
31/03/2009	\$ / R 2010/06/14	10.35	Put	Currency Future	1,184.0000	1,325.0000	11.909	0	0	0
31/03/2009	\$ / R 2010/06/14	9.80	Put	Currency Future	862.0000	983.0000	14.037	0	0	0
31/03/2009	\$ / R 2010/06/14	9.75	Call	Currency Future	1,464.0000	1,340.0000	(8.470)	0	0	0
31/03/2009	\$ / R 2010/06/14	8.05	Put	Currency Future	194.0000	232.0000	19.588	0	0	0
31/03/2009	\$ / R 2010/06/14	8.00	Call	Currency Future	2,564.0000	2,357.0000	(8.073)	0	0	0
31/03/2009	\$ / R 2010/06/14	8.00	Put	Currency Future	185.0000	221.0000	19.459	0	0	0
31/03/2009	\$ / R 2010/06/14	9.70	Call	Currency Future	1,487.0000	1,361.0000	(8.473)	0	0	0
31/03/2009	\$ / R 2010/06/14	9.75	Put	Currency Future	835.0000	954.0000	14.251	0	0	0
31/03/2009	\$ / R 2010/06/14	9.85	Call	Currency Future	1,418.0000	1,299.0000	(8.392)	0	0	0
31/03/2009	\$ / R 2010/06/14	9.85	Put	Currency Future	889.0000	1,012.0000	13.836	0	0	0
31/03/2009	\$ / R 2010/06/14	9.95	Call	Currency Future	1,374.0000	1,258.0000	(8.443)	0	0	0
31/03/2009	\$ / R 2010/06/14	10.15	Call	Currency Future	1,291.0000	1,182.0000	(8.443)	0	0	0
31/03/2009	\$ / R 2010/06/14	9.95	Put	Currency Future	945.0000	1,072.0000	13.439	0	0	0
31/03/2009	\$ / R 2010/06/14	9.70	Put	Currency Future	808.0000	925.0000	14.480	0	0	0
31/03/2009	\$ / R 2010/06/14	9.90	Call	Currency Future	1,396.0000	1,279.0000	(8.381)	0	0	0
31/03/2009	\$ / R 2010/06/14	10.10	Call	Currency Future	1,311.0000	1,201.0000	(8.391)	0	0	0
31/03/2009	\$ / R 2010/06/14	9.90	Put	Currency Future	917.0000	1,042.0000	13.631	0	0	0
31/03/2009	\$ / R 2010/06/14	8.05	Call	Currency Future	2,524.0000	2,318.0000	(8.162)	0	0	0
31/03/2009	\$ / R 2010/06/14	12.40	Call	Currency Future	688.0000	638.0000	(7.267)	0	0	0
31/03/2009	\$ / R 2010/06/14	10.10	Put	Currency Future	1,032.0000	1,164.0000	12.791	0	0	0
31/03/2009	\$ / R 2010/06/14	12.40	Put	Currency Future	2,709.0000	2,901.0000	7.087	0	0	0
31/03/2009	\$ / R 2010/06/14	10.30	Put	Currency Future	1,153.0000	1,292.0000	12.056	0	0	0
31/03/2009	\$ / R 2010/06/14	10.30	Call	Currency Future	1,232.0000	1,129.0000	(8.360)	0	0	0
31/03/2009	\$ / R 2010/06/14	9.80	Call	Currency Future	1,441.0000	1,319.0000	(8.466)	0	0	0
31/03/2009	\$ / R 2010/06/14	12.75	Put	Currency Future	0.0000	3,188.0000	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
31/03/2009	\$ / R	2010/06/14	10.45	Call	Currency Future	0.0000	1,079.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	12.75	Call	Currency Future	0.0000	575.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	8.35	Put	Currency Future	0.0000	315.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	10.05	Call	Currency Future	0.0000	1,220.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	10.05	Put	Currency Future	0.0000	1,133.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	8.35	Call	Currency Future	0.0000	2,102.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	10.45	Put	Currency Future	0.0000	1,392.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	8.20	Call	Currency Future	2,404.0000	2,205.0000	(8.278)	0	0	0
31/03/2009	\$ / R	2010/06/14	8.20	Put	Currency Future	225.0000	269.0000	19.556	0	0	0
31/03/2009	\$ / R	2010/06/14	10.55	Call	Currency Future	0.0000	1,047.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	10.55	Put	Currency Future	0.0000	1,461.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	10.65	Call	Currency Future	0.0000	1,017.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	10.65	Put	Currency Future	0.0000	1,530.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	9.90	Call	Currency Future	1,396.0000	1,279.0000	(8.381)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.35	Call	Currency Future	0.0000	1,112.0000	100.000	0	0	0
31/03/2009	\$ / R	2010/06/14	9.90	Put	Currency Future	917.0000	1,042.0000	13.631	0	0	0
31/03/2009	\$ / R	2010/06/14	10.30	Put	Currency Future	1,153.0000	1,292.0000	12.056	0	0	0
31/03/2009	\$ / R	2010/06/14	12.60	Put	Currency Future	2,877.0000	3,069.0000	6.674	0	0	0
31/03/2009	\$ / R	2010/06/14	10.50	Call	Currency Future	1,159.0000	1,063.0000	(8.283)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.50	Put	Currency Future	1,280.0000	1,426.0000	11.406	0	0	0
31/03/2009	\$ / R	2010/06/14	12.60	Call	Currency Future	656.0000	605.0000	(7.774)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.30	Call	Currency Future	1,232.0000	1,129.0000	(8.360)	0	0	0
31/03/2009	\$ / R	2010/06/14	10.35	Put	Currency Future	0.0000	1,325.0000	100.000	0	0	0
31/03/2009	£ / R	2009/06/12			Currency Future	14.0334	13.8367	(1.402)	13.9500	13.7500	11,249
31/03/2009	£ / R	2009/06/12	14.00	Put	Currency Future	540.0000	686.0000	27.037	0	0	0
31/03/2009	£ / R	2009/06/12	14.85	Call	Currency Future	316.0000	281.0000	(11.076)	0	0	0
31/03/2009	£ / R	2009/06/12	15.65	Call	Currency Future	145.0000	130.0000	(10.345)	0	0	0
31/03/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,317.0000	1,486.0000	12.832	0	0	0
31/03/2009	£ / R	2009/06/12	17.15	Put	Currency Future	3,142.0000	3,337.0000	6.206	0	0	0
31/03/2009	£ / R	2009/06/12	14.05	Call	Currency Future	554.0000	505.0000	(8.845)	0	0	0
31/03/2009	£ / R	2009/06/12	17.85	Call	Currency Future	10.0000	10.0000	-	0	0	0
31/03/2009	£ / R	2009/06/12	14.25	Call	Currency Future	481.0000	443.0000	(7.900)	0	0	0
31/03/2009	£ / R	2009/06/12	14.55	Put	Currency Future	910.0000	1,079.0000	18.571	0	0	0
31/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	633.0000	786.0000	24.171	0	0	0
31/03/2009	£ / R	2009/06/12	16.20	Put	Currency Future	2,246.0000	2,435.0000	8.415	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
31/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,473.0000	1,647.0000	11.813	0	0	0
31/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
31/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	636.0000	579.0000	(8.962)	0	0	0
31/03/2009	£ / R	2009/06/12	17.10	Put	Currency Future	3,093.0000	3,288.0000	6.305	0	0	0
31/03/2009	£ / R	2009/06/12	16.40	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
31/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
31/03/2009	£ / R	2009/06/12	17.05	Put	Currency Future	3,045.0000	3,240.0000	6.404	0	0	0
31/03/2009	£ / R	2009/06/12	14.05	Put	Currency Future	570.0000	719.0000	26.140	0	0	0
31/03/2009	£ / R	2009/06/12	17.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/03/2009	£ / R	2009/06/12	14.25	Put	Currency Future	698.0000	856.0000	22.636	0	0	0
31/03/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,133.0000	1,294.0000	14.210	0	0	0
31/03/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,761.0000	1,943.0000	10.335	0	0	0
31/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,097.0000	1,257.0000	14.585	0	0	0
31/03/2009	£ / R	2009/06/12	17.50	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
31/03/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,925.0000	4,122.0000	5.019	0	0	0
31/03/2009	£ / R	2009/06/12	14.00	Call	Currency Future	573.0000	523.0000	(8.726)	0	0	0
31/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	516.0000	473.0000	(8.333)	0	0	0
31/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
31/03/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,635.0000	1,814.0000	10.948	0	0	0
31/03/2009	£ / R	2009/06/12	17.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
31/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	453.0000	592.0000	30.684	0	0	0
31/03/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,827.0000	4,023.0000	5.122	0	0	0
31/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	394.0000	366.0000	(7.107)	0	0	0
31/03/2009	£ / R	2009/06/12	15.05	Call	Currency Future	263.0000	234.0000	(11.027)	0	0	0
31/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
31/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	331.0000	294.0000	(11.178)	0	0	0
31/03/2009	£ / R	2009/06/12	16.00	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
31/03/2009	£ / R	2009/06/12	16.95	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
31/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	239.0000	213.0000	(10.879)	0	0	0
31/03/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,473.0000	1,647.0000	11.813	0	0	0
31/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,806.0000	2,999.0000	6.878	0	0	0
31/03/2009	£ / R	2009/06/12	16.55	Call	Currency Future	53.0000	48.0000	(9.434)	0	0	0
31/03/2009	£ / R	2009/06/12	14.20	Call	Currency Future	498.0000	457.0000	(8.233)	0	0	0
31/03/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,806.0000	2,999.0000	6.878	0	0	0
31/03/2009	£ / R	2009/06/12	15.40	Call	Currency Future	187.0000	167.0000	(10.695)	0	0	0
31/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	39.0000	36.0000	(7.692)	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
31/03/2009	£ / R	2009/06/12	13.70	Call	Currency Future	708.0000	640.0000	(9.605)	0	0	0
31/03/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,919.0000	5,115.0000	3.985	0	0	0
31/03/2009	£ / R	2009/06/12	16.80	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
31/03/2009	£ / R	2009/06/12	15.80	Call	Currency Future	123.0000	111.0000	(9.756)	0	0	0
31/03/2009	£ / R	2009/06/12	16.45	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
31/03/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,949.0000	3,143.0000	6.579	0	0	0
31/03/2009	£ / R	2009/06/12	14.15	Put	Currency Future	633.0000	786.0000	24.171	0	0	0
31/03/2009	£ / R	2009/06/12	14.80	Call	Currency Future	331.0000	294.0000	(11.178)	0	0	0
31/03/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,616.0000	2,809.0000	7.378	0	0	0
31/03/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,553.0000	1,730.0000	11.397	0	0	0
31/03/2009	£ / R	2009/06/12	17.50	Put	Currency Future	3,483.0000	3,678.0000	5.599	0	0	0
31/03/2009	£ / R	2009/06/12	19.05	Put	Currency Future	5,018.0000	5,215.0000	3.926	0	0	0
31/03/2009	£ / R	2009/06/12	14.70	Call	Currency Future	357.0000	321.0000	(10.084)	0	0	0
31/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,513.0000	1,688.0000	11.566	0	0	0
31/03/2009	£ / R	2009/06/12	16.60	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
31/03/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,890.0000	2,074.0000	9.735	0	0	0
31/03/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,476.0000	2,668.0000	7.754	0	0	0
31/03/2009	£ / R	2009/06/12	18.05	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
31/03/2009	£ / R	2009/06/12	14.15	Call	Currency Future	516.0000	473.0000	(8.333)	0	0	0
31/03/2009	£ / R	2009/06/12	14.70	Put	Currency Future	1,024.0000	1,184.0000	15.625	0	0	0
31/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	196.0000	175.0000	(10.714)	0	0	0
31/03/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,337.0000	2,528.0000	8.173	0	0	0
31/03/2009	£ / R	2009/06/12	15.30	Call	Currency Future	206.0000	184.0000	(10.680)	0	0	0
31/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,066.0000	2,253.0000	9.051	0	0	0
31/03/2009	£ / R	2009/06/12	18.05	Put	Currency Future	4,024.0000	4,221.0000	4.896	0	0	0
31/03/2009	£ / R	2009/06/12	13.90	Put	Currency Future	481.0000	622.0000	29.314	0	0	0
31/03/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,394.0000	1,566.0000	12.339	0	0	0
31/03/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,430.0000	2,621.0000	7.860	0	0	0
31/03/2009	£ / R	2009/06/12	15.10	Call	Currency Future	251.0000	223.0000	(11.155)	0	0	0
31/03/2009	£ / R	2009/06/12	16.25	Call	Currency Future	75.0000	68.0000	(9.333)	0	0	0
31/03/2009	£ / R	2009/06/12	18.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	614.0000	559.0000	(8.958)	0	0	0
31/03/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,097.0000	1,257.0000	14.585	0	0	0
31/03/2009	£ / R	2009/06/12	15.15	Call	Currency Future	239.0000	213.0000	(10.879)	0	0	0
31/03/2009	£ / R	2009/06/12	16.00	Put	Currency Future	2,066.0000	2,253.0000	9.051	0	0	0
31/03/2009	£ / R	2009/06/12	15.50	Call	Currency Future	169.0000	151.0000	(10.651)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,933.0000	2,118.0000	9.571	0	0	0
31/03/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,123.0000	4,320.0000	4.778	0	0	0
31/03/2009	£ / R 2009/06/12	15.20	Call	Currency Future	228.0000	203.0000	(10.965)	0	0	0
31/03/2009	£ / R 2009/06/12	16.30	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
31/03/2009	£ / R 2009/06/12	18.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	17.80	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
31/03/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,123.0000	4,320.0000	4.778	0	0	0
31/03/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,355.0000	1,526.0000	12.620	0	0	0
31/03/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,355.0000	1,526.0000	12.620	0	0	0
31/03/2009	£ / R 2009/06/12	18.25	Put	Currency Future	4,222.0000	4,419.0000	4.666	0	0	0
31/03/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,777.0000	3,974.0000	5.216	0	0	0
31/03/2009	£ / R 2009/06/12	18.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	14.20	Put	Currency Future	665.0000	821.0000	23.459	0	0	0
31/03/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,677.0000	1,857.0000	10.733	0	0	0
31/03/2009	£ / R 2009/06/12	16.30	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
31/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
31/03/2009	£ / R 2009/06/12	13.70	Put	Currency Future	375.0000	503.0000	34.133	0	0	0
31/03/2009	£ / R 2009/06/12	18.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
31/03/2009	£ / R 2009/06/12	13.50	Call	Currency Future	827.0000	734.0000	(11.245)	0	0	0
31/03/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,110.0000	2,298.0000	8.910	0	0	0
31/03/2009	£ / R 2009/06/12	18.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	19.15	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
31/03/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,421.0000	4,618.0000	4.456	0	0	0
31/03/2009	£ / R 2009/06/12	15.45	Call	Currency Future	178.0000	159.0000	(10.674)	0	0	0
31/03/2009	£ / R 2009/06/12	15.55	Call	Currency Future	160.0000	143.0000	(10.625)	0	0	0
31/03/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,719.0000	4,916.0000	4.175	0	0	0
31/03/2009	£ / R 2009/06/12	19.15	Put	Currency Future	5,118.0000	5,315.0000	3.849	0	0	0
31/03/2009	£ / R 2009/06/12	13.80	Put	Currency Future	426.0000	562.0000	31.925	0	0	0
31/03/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,620.0000	4,817.0000	4.264	0	0	0
31/03/2009	£ / R 2009/06/12	14.50	Call	Currency Future	407.0000	377.0000	(7.371)	0	0	0
31/03/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,205.0000	1,370.0000	13.693	0	0	0
31/03/2009	£ / R 2009/06/12	13.50	Put	Currency Future	294.0000	397.0000	35.034	0	0	0
31/03/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,594.0000	1,772.0000	11.167	0	0	0
31/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,977.0000	2,163.0000	9.408	0	0	0
31/03/2009	£ / R 2009/06/12	18.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,977.0000	2,163.0000	9.408	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	£ / R 2009/06/12	16.70	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
31/03/2009	£ / R 2009/06/12	14.45	Call	Currency Future	421.0000	389.0000	(7.601)	0	0	0
31/03/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,242.0000	1,408.0000	13.366	0	0	0
31/03/2009	£ / R 2009/06/12	14.85	Call	Currency Future	316.0000	281.0000	(11.076)	0	0	0
31/03/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,890.0000	2,074.0000	9.735	0	0	0
31/03/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,337.0000	2,528.0000	8.173	0	0	0
31/03/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,968.0000	5,165.0000	3.965	0	0	0
31/03/2009	£ / R 2009/06/12	18.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	14.45	Put	Currency Future	837.0000	1,003.0000	19.833	0	0	0
31/03/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,155.0000	2,344.0000	8.770	0	0	0
31/03/2009	£ / R 2009/06/12	17.25	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
31/03/2009	£ / R 2009/06/12	19.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,925.0000	4,122.0000	5.019	0	0	0
31/03/2009	£ / R 2009/06/12	14.50	Put	Currency Future	873.0000	1,041.0000	19.244	0	0	0
31/03/2009	£ / R 2009/06/12	15.05	Call	Currency Future	263.0000	234.0000	(11.027)	0	0	0
31/03/2009	£ / R 2009/06/12	15.55	Call	Currency Future	160.0000	143.0000	(10.625)	0	0	0
31/03/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,977.0000	2,163.0000	9.408	0	0	0
31/03/2009	£ / R 2009/06/12	17.25	Put	Currency Future	3,239.0000	3,434.0000	6.020	0	0	0
31/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
31/03/2009	£ / R 2009/06/12	13.80	Call	Currency Future	659.0000	599.0000	(9.105)	0	0	0
31/03/2009	£ / R 2009/06/12	17.95	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
31/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
31/03/2009	£ / R 2009/06/12	18.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	15.85	Call	Currency Future	117.0000	105.0000	(10.256)	0	0	0
31/03/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,711.0000	2,904.0000	7.119	0	0	0
31/03/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,677.0000	1,857.0000	10.733	0	0	0
31/03/2009	£ / R 2009/06/12	16.10	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
31/03/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,769.0000	4,966.0000	4.131	0	0	0
31/03/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,758.0000	2,952.0000	7.034	0	0	0
31/03/2009	£ / R 2009/06/12	14.40	Put	Currency Future	801.0000	965.0000	20.474	0	0	0
31/03/2009	£ / R 2009/06/12	17.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
31/03/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,279.0000	1,447.0000	13.135	0	0	0
31/03/2009	£ / R 2009/06/12	15.80	Call	Currency Future	123.0000	111.0000	(9.756)	0	0	0
31/03/2009	£ / R 2009/06/12	18.35	Put	Currency Future	4,321.0000	4,518.0000	4.559	0	0	0
31/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,201.0000	2,389.0000	8.542	0	0	0
31/03/2009	£ / R 2009/06/12	14.40	Call	Currency Future	435.0000	402.0000	(7.586)	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
31/03/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,901.0000	3,095.0000	6.687	0	0	0
31/03/2009	£ / R 2009/06/12	14.35	Call	Currency Future	450.0000	415.0000	(7.778)	0	0	0
31/03/2009	£ / R 2009/06/12	15.00	Call	Currency Future	275.0000	245.0000	(10.909)	0	0	0
31/03/2009	£ / R 2009/06/12	14.05	Call	Currency Future	554.0000	505.0000	(8.845)	0	0	0
31/03/2009	£ / R 2009/06/12	15.90	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
31/03/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,093.0000	3,288.0000	6.305	0	0	0
31/03/2009	£ / R 2009/06/12	18.40	Put	Currency Future	4,371.0000	4,568.0000	4.507	0	0	0
31/03/2009	£ / R 2009/06/12	16.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/03/2009	£ / R 2009/06/12	16.05	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
31/03/2009	£ / R 2009/06/12	17.10	Call	Currency Future	27.0000	25.0000	(7.407)	0	0	0
31/03/2009	£ / R 2009/06/12	18.40	Call	Currency Future	5.0000	5.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,997.0000	3,192.0000	6.507	0	0	0
31/03/2009	£ / R 2009/06/12	14.75	Call	Currency Future	346.0000	307.0000	(11.272)	0	0	0
31/03/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,317.0000	1,486.0000	12.832	0	0	0
31/03/2009	£ / R 2009/06/12	14.05	Put	Currency Future	570.0000	719.0000	26.140	0	0	0
31/03/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,133.0000	1,294.0000	14.210	0	0	0
31/03/2009	£ / R 2009/06/12	15.95	Call	Currency Future	105.0000	94.0000	(10.476)	0	0	0
31/03/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,190.0000	3,385.0000	6.113	0	0	0
31/03/2009	£ / R 2009/06/12	16.75	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
31/03/2009	£ / R 2009/06/12	17.00	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
31/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	985.0000	1,149.0000	16.650	0	0	0
31/03/2009	£ / R 2009/06/12	15.10	Call	Currency Future	251.0000	223.0000	(11.155)	0	0	0
31/03/2009	£ / R 2009/06/12	13.90	Put	Currency Future	481.0000	622.0000	29.314	0	0	0
31/03/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,433.0000	1,606.0000	12.073	0	0	0
31/03/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,021.0000	2,208.0000	9.253	0	0	0
31/03/2009	£ / R 2009/06/12	17.30	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
31/03/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,292.0000	2,481.0000	8.246	0	0	0
31/03/2009	£ / R 2009/06/12	18.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	14.35	Put	Currency Future	766.0000	928.0000	21.149	0	0	0
31/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	302.0000	268.0000	(11.258)	0	0	0
31/03/2009	£ / R 2009/06/12	15.85	Call	Currency Future	117.0000	105.0000	(10.256)	0	0	0
31/03/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,169.0000	1,332.0000	13.944	0	0	0
31/03/2009	£ / R 2009/06/12	18.20	Put	Currency Future	4,173.0000	4,369.0000	4.697	0	0	0
31/03/2009	£ / R 2009/06/12	15.60	Call	Currency Future	152.0000	136.0000	(10.526)	0	0	0
31/03/2009	£ / R 2009/06/12	16.90	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
31/03/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,169.0000	1,332.0000	13.944	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	£ / R	2009/06/12	13.90	Call	Currency Future	614.0000	559.0000	(8.958)	0	0	0
31/03/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,513.0000	1,688.0000	11.566	0	0	0
31/03/2009	£ / R	2009/06/12	17.20	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
31/03/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,804.0000	1,986.0000	10.089	0	0	0
31/03/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,901.0000	3,095.0000	6.687	0	0	0
31/03/2009	£ / R	2009/06/12	14.65	Call	Currency Future	369.0000	335.0000	(9.214)	0	0	0
31/03/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,279.0000	1,447.0000	13.135	0	0	0
31/03/2009	£ / R	2009/06/12	15.25	Call	Currency Future	217.0000	193.0000	(11.060)	0	0	0
31/03/2009	£ / R	2009/06/12	17.30	Put	Currency Future	3,287.0000	3,483.0000	5.963	0	0	0
31/03/2009	£ / R	2009/06/12	16.20	Call	Currency Future	79.0000	72.0000	(8.861)	0	0	0
31/03/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,819.0000	5,016.0000	4.088	0	0	0
31/03/2009	£ / R	2009/06/12	18.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
31/03/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,719.0000	1,900.0000	10.529	0	0	0
31/03/2009	£ / R	2009/06/12	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,062.0000	1,220.0000	14.878	0	0	0
31/03/2009	£ / R	2009/06/12	14.40	Put	Currency Future	801.0000	965.0000	20.474	0	0	0
31/03/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,933.0000	2,118.0000	9.571	0	0	0
31/03/2009	£ / R	2009/06/12	15.35	Call	Currency Future	196.0000	175.0000	(10.714)	0	0	0
31/03/2009	£ / R	2009/06/12	18.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
31/03/2009	£ / R	2009/06/12	16.50	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
31/03/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,620.0000	4,817.0000	4.264	0	0	0
31/03/2009	£ / R	2009/06/12	14.40	Call	Currency Future	435.0000	402.0000	(7.586)	0	0	0
31/03/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,876.0000	4,072.0000	5.057	0	0	0
31/03/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,523.0000	2,714.0000	7.570	0	0	0
31/03/2009	£ / R	2009/06/12	17.45	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
31/03/2009	£ / R	2009/06/12	13.75	Put	Currency Future	400.0000	533.0000	33.250	0	0	0
31/03/2009	£ / R	2009/06/12	13.95	Put	Currency Future	510.0000	654.0000	28.235	0	0	0
31/03/2009	£ / R	2009/06/12	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/03/2009	£ / R	2009/06/12	15.60	Call	Currency Future	152.0000	136.0000	(10.526)	0	0	0
31/03/2009	£ / R	2009/06/12	17.35	Put	Currency Future	3,336.0000	3,532.0000	5.875	0	0	0
31/03/2009	£ / R	2009/06/12	14.60	Call	Currency Future	381.0000	350.0000	(8.136)	0	0	0
31/03/2009	£ / R	2009/06/12	14.55	Call	Currency Future	394.0000	366.0000	(7.107)	0	0	0
31/03/2009	£ / R	2009/06/12	19.40	Put	Currency Future	5,368.0000	5,564.0000	3.651	0	0	0
31/03/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,847.0000	2,030.0000	9.908	0	0	0
31/03/2009	£ / R	2009/06/12	17.05	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
31/03/2009	£ / R	2009/06/12	17.35	Call	Currency Future	19.0000	18.0000	(5.263)	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
31/03/2009	£ / R 2009/06/12	14.60	Put	Currency Future	948.0000	1,113.0000	17.405	0	0	0
31/03/2009	£ / R 2009/06/12	13.95	Call	Currency Future	593.0000	540.0000	(8.938)	0	0	0
31/03/2009	£ / R 2009/06/12	18.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,719.0000	1,900.0000	10.529	0	0	0
31/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,663.0000	2,856.0000	7.247	0	0	0
31/03/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,434.0000	3,629.0000	5.679	0	0	0
31/03/2009	£ / R 2009/06/12	14.95	Call	Currency Future	288.0000	256.0000	(11.111)	0	0	0
31/03/2009	£ / R 2009/06/12	13.75	Call	Currency Future	683.0000	619.0000	(9.370)	0	0	0
31/03/2009	£ / R 2009/06/12	14.90	Call	Currency Future	302.0000	268.0000	(11.258)	0	0	0
31/03/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,679.0000	3,875.0000	5.328	0	0	0
31/03/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,711.0000	2,904.0000	7.119	0	0	0
31/03/2009	£ / R 2009/06/12	17.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
31/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/03/2009	£ / R 2009/06/12	14.60	Call	Currency Future	381.0000	350.0000	(8.136)	0	0	0
31/03/2009	£ / R 2009/06/12	14.55	Put	Currency Future	910.0000	1,079.0000	18.571	0	0	0
31/03/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,553.0000	1,730.0000	11.397	0	0	0
31/03/2009	£ / R 2009/06/12	17.70	Call	Currency Future	12.0000	12.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	15.75	Call	Currency Future	130.0000	117.0000	(10.000)	0	0	0
31/03/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,142.0000	3,337.0000	6.206	0	0	0
31/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,531.0000	3,727.0000	5.551	0	0	0
31/03/2009	£ / R 2009/06/12	14.65	Call	Currency Future	369.0000	335.0000	(9.214)	0	0	0
31/03/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,581.0000	3,777.0000	5.473	0	0	0
31/03/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,246.0000	2,435.0000	8.415	0	0	0
31/03/2009	£ / R 2009/06/12	14.65	Put	Currency Future	985.0000	1,149.0000	16.650	0	0	0
31/03/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,975.0000	4,171.0000	4.931	0	0	0
31/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
31/03/2009	£ / R 2009/06/12	14.30	Call	Currency Future	465.0000	429.0000	(7.742)	0	0	0
31/03/2009	£ / R 2009/06/12	18.10	Put	Currency Future	4,074.0000	4,270.0000	4.811	0	0	0
31/03/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,761.0000	1,943.0000	10.335	0	0	0
31/03/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,876.0000	4,072.0000	5.057	0	0	0
31/03/2009	£ / R 2009/06/12	14.10	Call	Currency Future	534.0000	489.0000	(8.427)	0	0	0
31/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/03/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,616.0000	2,809.0000	7.378	0	0	0
31/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
31/03/2009	£ / R 2009/06/12	17.60	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
31/03/2009	£ / R 2009/06/12	15.70	Call	Currency Future	137.0000	123.0000	(10.219)	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
31/03/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,045.0000	3,240.0000	6.404	0	0	0
31/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,385.0000	3,580.0000	5.761	0	0	0
31/03/2009	£ / R 2009/06/12	15.65	Call	Currency Future	145.0000	130.0000	(10.345)	0	0	0
31/03/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,336.0000	3,532.0000	5.875	0	0	0
31/03/2009	£ / R 2009/06/12	19.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	16.10	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
31/03/2009	£ / R 2009/06/12	17.55	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
31/03/2009	£ / R 2009/06/12	19.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	16.60	Call	Currency Future	50.0000	46.0000	(8.000)	0	0	0
31/03/2009	£ / R 2009/06/12	17.35	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
31/03/2009	£ / R 2009/06/12	14.10	Put	Currency Future	601.0000	752.0000	25.125	0	0	0
31/03/2009	£ / R 2009/06/12	19.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	16.40	Call	Currency Future	63.0000	57.0000	(9.524)	0	0	0
31/03/2009	£ / R 2009/06/12	16.45	Call	Currency Future	59.0000	54.0000	(8.475)	0	0	0
31/03/2009	£ / R 2009/06/12	14.30	Put	Currency Future	732.0000	892.0000	21.858	0	0	0
31/03/2009	£ / R 2009/06/12	19.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,155.0000	2,344.0000	8.770	0	0	0
31/03/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,476.0000	2,668.0000	7.754	0	0	0
31/03/2009	£ / R 2009/06/12	19.10	Put	Currency Future	5,068.0000	5,265.0000	3.887	0	0	0
31/03/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,383.0000	2,574.0000	8.015	0	0	0
31/03/2009	£ / R 2009/06/12	17.90	Call	Currency Future	9.0000	9.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	19.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,430.0000	2,621.0000	7.860	0	0	0
31/03/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,531.0000	3,727.0000	5.551	0	0	0
31/03/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,853.0000	3,047.0000	6.800	0	0	0
31/03/2009	£ / R 2009/06/12	15.40	Call	Currency Future	187.0000	167.0000	(10.695)	0	0	0
31/03/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,869.0000	5,066.0000	4.046	0	0	0
31/03/2009	£ / R 2009/06/12	16.70	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
31/03/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,853.0000	3,047.0000	6.800	0	0	0
31/03/2009	£ / R 2009/06/12	14.60	Put	Currency Future	948.0000	1,113.0000	17.405	0	0	0
31/03/2009	£ / R 2009/06/12	16.85	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
31/03/2009	£ / R 2009/06/12	13.65	Call	Currency Future	734.0000	662.0000	(9.809)	0	0	0
31/03/2009	£ / R 2009/06/12	16.65	Call	Currency Future	47.0000	43.0000	(8.511)	0	0	0
31/03/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,663.0000	2,856.0000	7.247	0	0	0
31/03/2009	£ / R 2009/06/12	13.65	Put	Currency Future	351.0000	475.0000	35.328	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
31/03/2009	£ / R 2009/06/12	16.85	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
31/03/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,383.0000	2,574.0000	8.015	0	0	0
31/03/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,569.0000	2,762.0000	7.513	0	0	0
31/03/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,421.0000	4,618.0000	4.456	0	0	0
31/03/2009	£ / R 2009/06/12	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.45	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,670.0000	4,866.0000	4.197	0	0	0
31/03/2009	£ / R 2009/06/12	18.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,520.0000	4,717.0000	4.358	0	0	0
31/03/2009	£ / R 2009/06/12	19.20	Put	Currency Future	5,168.0000	5,365.0000	3.812	0	0	0
31/03/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,630.0000	3,826.0000	5.399	0	0	0
31/03/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,471.0000	4,667.0000	4.384	0	0	0
31/03/2009	£ / R 2009/06/12	17.65	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
31/03/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,570.0000	4,767.0000	4.311	0	0	0
31/03/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,201.0000	2,389.0000	8.542	0	0	0
31/03/2009	£ / R 2009/06/12	18.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	16.35	Call	Currency Future	67.0000	61.0000	(8.955)	0	0	0
31/03/2009	£ / R 2009/06/12	19.30	Put	Currency Future	5,268.0000	5,465.0000	3.740	0	0	0
31/03/2009	£ / R 2009/06/12	16.15	Call	Currency Future	84.0000	76.0000	(9.524)	0	0	0
31/03/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,385.0000	3,580.0000	5.761	0	0	0
31/03/2009	£ / R 2009/06/12	19.35	Put	Currency Future	5,318.0000	5,514.0000	3.686	0	0	0
31/03/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,218.0000	5,415.0000	3.775	0	0	0
31/03/2009	£ / R 2009/06/12	19.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	19.05	Put	Currency Future	5,018.0000	5,215.0000	3.926	0	0	0
31/03/2009	£ / R 2009/06/12	19.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	17.40	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
31/03/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,517.0000	5,714.0000	3.571	0	0	0
31/03/2009	£ / R 2009/06/12	19.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,418.0000	5,614.0000	3.618	0	0	0
31/03/2009	£ / R 2009/06/12	19.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
31/03/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,819.0000	5,016.0000	4.088	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
31/03/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,869.0000	5,066.0000	4.046	0	0	0
31/03/2009	£ / R	2009/06/12	13.60	Call	Currency Future	765.0000	685.0000	(10.458)	0	0	0
31/03/2009	£ / R	2009/06/12	13.55	Put	Currency Future	312.0000	422.0000	35.256	0	0	0
31/03/2009	£ / R	2009/06/12	13.65	Call	Currency Future	734.0000	662.0000	(9.809)	0	0	0
31/03/2009	£ / R	2009/06/12	13.85	Call	Currency Future	636.0000	579.0000	(8.962)	0	0	0
31/03/2009	£ / R	2009/06/12	13.65	Put	Currency Future	351.0000	475.0000	35.328	0	0	0
31/03/2009	£ / R	2009/06/12	13.85	Put	Currency Future	453.0000	592.0000	30.684	0	0	0
31/03/2009	£ / R	2009/06/12	13.60	Put	Currency Future	331.0000	448.0000	35.347	0	0	0
31/03/2009	£ / R	2009/06/12	13.80	Call	Currency Future	659.0000	599.0000	(9.105)	0	0	0
31/03/2009	£ / R	2009/06/12	13.80	Put	Currency Future	426.0000	562.0000	31.925	0	0	0
31/03/2009	£ / R	2009/06/12	14.35	Call	Currency Future	450.0000	415.0000	(7.778)	0	0	0
31/03/2009	£ / R	2009/06/12	13.55	Call	Currency Future	796.0000	709.0000	(10.930)	0	0	0
31/03/2009	£ / R	2009/06/12	14.35	Put	Currency Future	766.0000	928.0000	21.149	0	0	0
31/03/2009	£ / R	2009/06/12	14.30	Call	Currency Future	465.0000	429.0000	(7.742)	0	0	0
31/03/2009	£ / R	2009/06/12	14.30	Put	Currency Future	732.0000	892.0000	21.858	0	0	0
31/03/2009	£ / R	2009/09/14			Currency Future	14.2423	14.0424	(1.404)	0.0000	0.0000	3,466
31/03/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,818.0000	1,989.0000	9.406	0	0	0
31/03/2009	£ / R	2009/09/14	15.05	Call	Currency Future	626.0000	584.0000	(6.709)	0	0	0
31/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	409.0000	385.0000	(5.868)	0	0	0
31/03/2009	£ / R	2009/09/14	15.60	Call	Currency Future	460.0000	431.0000	(6.304)	0	0	0
31/03/2009	£ / R	2009/09/14	14.00	Call	Currency Future	982.0000	930.0000	(5.295)	0	0	0
31/03/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,434.0000	1,592.0000	11.018	0	0	0
31/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,023.0000	970.0000	(5.181)	0	0	0
31/03/2009	£ / R	2009/09/14	15.40	Call	Currency Future	516.0000	483.0000	(6.395)	0	0	0
31/03/2009	£ / R	2009/09/14	14.10	Call	Currency Future	942.0000	892.0000	(5.308)	0	0	0
31/03/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,467.0000	1,626.0000	10.838	0	0	0
31/03/2009	£ / R	2009/09/14	14.40	Put	Currency Future	986.0000	1,145.0000	16.126	0	0	0
31/03/2009	£ / R	2009/09/14	15.80	Call	Currency Future	409.0000	385.0000	(5.868)	0	0	0
31/03/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,332.0000	1,491.0000	11.937	0	0	0
31/03/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,154.0000	1,320.0000	14.385	0	0	0
31/03/2009	£ / R	2009/09/14	14.40	Call	Currency Future	828.0000	787.0000	(4.952)	0	0	0
31/03/2009	£ / R	2009/09/14	14.35	Call	Currency Future	846.0000	804.0000	(4.965)	0	0	0
31/03/2009	£ / R	2009/09/14	14.75	Call	Currency Future	716.0000	685.0000	(4.330)	0	0	0
31/03/2009	£ / R	2009/09/14	14.15	Put	Currency Future	830.0000	981.0000	18.193	0	0	0
31/03/2009	£ / R	2009/09/14	15.35	Call	Currency Future	530.0000	496.0000	(6.415)	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
31/03/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,200.0000	2,380.0000	8.182	0	0	0
31/03/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,638.0000	1,804.0000	10.134	0	0	0
31/03/2009	£ / R	2009/09/14	16.10	Call	Currency Future	342.0000	323.0000	(5.556)	0	0	0
31/03/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,019.0000	1,179.0000	15.702	0	0	0
31/03/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,121.0000	2,300.0000	8.439	0	0	0
31/03/2009	£ / R	2009/09/14	14.15	Call	Currency Future	923.0000	873.0000	(5.417)	0	0	0
31/03/2009	£ / R	2009/09/14	16.00	Call	Currency Future	364.0000	342.0000	(6.044)	0	0	0
31/03/2009	£ / R	2009/09/14	15.10	Call	Currency Future	609.0000	569.0000	(6.568)	0	0	0
31/03/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,500.0000	1,661.0000	10.733	0	0	0
31/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,044.0000	2,220.0000	8.611	0	0	0
31/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	681.0000	828.0000	21.586	0	0	0
31/03/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,673.0000	1,840.0000	9.982	0	0	0
31/03/2009	£ / R	2009/09/14	14.10	Put	Currency Future	800.0000	949.0000	18.625	0	0	0
31/03/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,401.0000	1,558.0000	11.206	0	0	0
31/03/2009	£ / R	2009/09/14	14.60	Call	Currency Future	761.0000	727.0000	(4.468)	0	0	0
31/03/2009	£ / R	2009/09/14	14.65	Call	Currency Future	746.0000	712.0000	(4.558)	0	0	0
31/03/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,967.0000	2,142.0000	8.897	0	0	0
31/03/2009	£ / R	2009/09/14	14.35	Put	Currency Future	954.0000	1,111.0000	16.457	0	0	0
31/03/2009	£ / R	2009/09/14	15.00	Call	Currency Future	643.0000	600.0000	(6.687)	0	0	0
31/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,119.0000	1,284.0000	14.745	0	0	0
31/03/2009	£ / R	2009/09/14	15.15	Call	Currency Future	593.0000	554.0000	(6.577)	0	0	0
31/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	386.0000	363.0000	(5.959)	0	0	0
31/03/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,224.0000	1,392.0000	13.725	0	0	0
31/03/2009	£ / R	2009/09/14	15.45	Call	Currency Future	501.0000	469.0000	(6.387)	0	0	0
31/03/2009	£ / R	2009/09/14	14.45	Call	Currency Future	811.0000	772.0000	(4.809)	0	0	0
31/03/2009	£ / R	2009/09/14	14.90	Call	Currency Future	674.0000	633.0000	(6.083)	0	0	0
31/03/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,745.0000	1,914.0000	9.685	0	0	0
31/03/2009	£ / R	2009/09/14	14.00	Put	Currency Future	739.0000	888.0000	20.162	0	0	0
31/03/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,259.0000	1,425.0000	13.185	0	0	0
31/03/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,119.0000	1,284.0000	14.745	0	0	0
31/03/2009	£ / R	2009/09/14	16.30	Put	Currency Future	2,361.0000	2,544.0000	7.751	0	0	0
31/03/2009	£ / R	2009/09/14	15.90	Call	Currency Future	386.0000	363.0000	(5.959)	0	0	0
31/03/2009	£ / R	2009/09/14	16.30	Call	Currency Future	303.0000	286.0000	(5.611)	0	0	0
31/03/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,044.0000	2,220.0000	8.611	0	0	0
31/03/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,568.0000	1,732.0000	10.459	0	0	0
31/03/2009	£ / R	2009/09/14	15.70	Call	Currency Future	434.0000	407.0000	(6.221)	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
31/03/2009	£ / R 2009/09/14	14.55	Call	Currency Future	777.0000	741.0000	(4.633)	0	0	0
31/03/2009	£ / R 2009/09/14	14.70	Call	Currency Future	731.0000	698.0000	(4.514)	0	0	0
31/03/2009	£ / R 2009/09/14	15.35	Call	Currency Future	530.0000	496.0000	(6.415)	0	0	0
31/03/2009	£ / R 2009/09/14	15.65	Call	Currency Future	447.0000	419.0000	(6.264)	0	0	0
31/03/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,085.0000	1,249.0000	15.115	0	0	0
31/03/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,332.0000	1,491.0000	11.937	0	0	0
31/03/2009	£ / R 2009/09/14	15.25	Call	Currency Future	561.0000	524.0000	(6.595)	0	0	0
31/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	702.0000	667.0000	(4.986)	0	0	0
31/03/2009	£ / R 2009/09/14	14.60	Call	Currency Future	761.0000	727.0000	(4.468)	0	0	0
31/03/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,855.0000	2,027.0000	9.272	0	0	0
31/03/2009	£ / R 2009/09/14	15.30	Call	Currency Future	545.0000	510.0000	(6.422)	0	0	0
31/03/2009	£ / R 2009/09/14	14.90	Call	Currency Future	674.0000	633.0000	(6.083)	0	0	0
31/03/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,638.0000	1,804.0000	10.134	0	0	0
31/03/2009	£ / R 2009/09/14	14.10	Put	Currency Future	800.0000	949.0000	18.625	0	0	0
31/03/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,892.0000	2,065.0000	9.144	0	0	0
31/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,603.0000	1,768.0000	10.293	0	0	0
31/03/2009	£ / R 2009/09/14	14.30	Put	Currency Future	922.0000	1,078.0000	16.920	0	0	0
31/03/2009	£ / R 2009/09/14	14.15	Call	Currency Future	923.0000	873.0000	(5.417)	0	0	0
31/03/2009	£ / R 2009/09/14	14.30	Call	Currency Future	864.0000	820.0000	(5.093)	0	0	0
31/03/2009	£ / R 2009/09/14	14.15	Put	Currency Future	830.0000	981.0000	18.193	0	0	0
31/03/2009	£ / R 2009/09/14	14.10	Call	Currency Future	942.0000	892.0000	(5.308)	0	0	0
31/03/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,709.0000	1,877.0000	9.830	0	0	0
31/03/2009	£ / R 2009/09/14	14.05	Call	Currency Future	962.0000	911.0000	(5.301)	0	0	0
31/03/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,189.0000	1,356.0000	14.045	0	0	0
31/03/2009	£ / R 2009/09/14	15.40	Call	Currency Future	516.0000	483.0000	(6.395)	0	0	0
31/03/2009	£ / R 2009/09/14	15.10	Call	Currency Future	609.0000	569.0000	(6.568)	0	0	0
31/03/2009	£ / R 2009/09/14	14.05	Put	Currency Future	770.0000	918.0000	19.221	0	0	0
31/03/2009	£ / R 2009/09/14	14.65	Call	Currency Future	746.0000	712.0000	(4.558)	0	0	0
31/03/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,467.0000	1,626.0000	10.838	0	0	0
31/03/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,002.0000	950.0000	(5.190)	0	0	0
31/03/2009	£ / R 2009/09/14	14.95	Call	Currency Future	661.0000	616.0000	(6.808)	0	0	0
31/03/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,500.0000	1,661.0000	10.733	0	0	0
31/03/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,673.0000	1,840.0000	9.982	0	0	0
31/03/2009	£ / R 2009/09/14	15.50	Call	Currency Future	487.0000	456.0000	(6.366)	0	0	0
31/03/2009	£ / R 2009/09/14	13.95	Put	Currency Future	710.0000	858.0000	20.845	0	0	0
31/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	688.0000	650.0000	(5.523)	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
31/03/2009	£ / R 2009/09/14	15.20	Call	Currency Future	576.0000	539.0000	(6.424)	0	0	0
31/03/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,154.0000	1,320.0000	14.385	0	0	0
31/03/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,967.0000	2,142.0000	8.897	0	0	0
31/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,295.0000	1,458.0000	12.587	0	0	0
31/03/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,534.0000	1,696.0000	10.561	0	0	0
31/03/2009	£ / R 2009/09/14	15.15	Call	Currency Future	593.0000	554.0000	(6.577)	0	0	0
31/03/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,005.0000	2,181.0000	8.778	0	0	0
31/03/2009	£ / R 2009/09/14	15.60	Call	Currency Future	460.0000	431.0000	(6.304)	0	0	0
31/03/2009	£ / R 2009/09/14	14.25	Put	Currency Future	891.0000	1,045.0000	17.284	0	0	0
31/03/2009	£ / R 2009/09/14	15.85	Call	Currency Future	398.0000	374.0000	(6.030)	0	0	0
31/03/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,295.0000	1,458.0000	12.587	0	0	0
31/03/2009	£ / R 2009/09/14	14.80	Call	Currency Future	702.0000	667.0000	(4.986)	0	0	0
31/03/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,781.0000	1,951.0000	9.545	0	0	0
31/03/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,368.0000	1,524.0000	11.404	0	0	0
31/03/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,082.0000	2,260.0000	8.549	0	0	0
31/03/2009	£ / R 2009/09/14	14.85	Call	Currency Future	688.0000	650.0000	(5.523)	0	0	0
31/03/2009	£ / R 2009/09/14	16.05	Call	Currency Future	353.0000	332.0000	(5.949)	0	0	0
31/03/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,603.0000	1,768.0000	10.293	0	0	0
31/03/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,818.0000	1,989.0000	9.406	0	0	0
31/03/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,259.0000	1,425.0000	13.185	0	0	0
31/03/2009	£ / R 2009/09/14	14.20	Call	Currency Future	903.0000	855.0000	(5.316)	0	0	0
31/03/2009	£ / R 2009/09/14	15.95	Call	Currency Future	375.0000	352.0000	(6.133)	0	0	0
31/03/2009	£ / R 2009/09/14	14.20	Put	Currency Future	860.0000	1,013.0000	17.791	0	0	0
31/03/2009	£ / R 2009/09/14	15.55	Call	Currency Future	473.0000	444.0000	(6.131)	0	0	0
31/03/2009	£ / R 2009/09/14	14.25	Call	Currency Future	883.0000	838.0000	(5.096)	0	0	0
31/03/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,160.0000	2,340.0000	8.333	0	0	0
31/03/2009	£ / R 2009/09/14	15.05	Call	Currency Future	626.0000	584.0000	(6.709)	0	0	0
31/03/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,434.0000	1,592.0000	11.018	0	0	0
31/03/2009	£ / R 2009/09/14	15.55	Call	Currency Future	473.0000	444.0000	(6.131)	0	0	0
31/03/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,052.0000	1,214.0000	15.399	0	0	0
31/03/2009	£ / R 2009/09/14	14.40	Put	Currency Future	986.0000	1,145.0000	16.126	0	0	0
31/03/2009	£ / R 2009/09/14	14.50	Call	Currency Future	794.0000	756.0000	(4.786)	0	0	0
31/03/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,929.0000	2,103.0000	9.020	0	0	0
31/03/2009	£ / R 2009/09/14	14.40	Call	Currency Future	828.0000	787.0000	(4.952)	0	0	0
31/03/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,781.0000	1,951.0000	9.545	0	0	0
31/03/2009	£ / R 2009/09/14	15.75	Call	Currency Future	422.0000	396.0000	(6.161)	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
31/03/2009	£ / R	2009/09/14	14.30	Call	Currency Future	864.0000	820.0000	(5.093)	0	0	0
31/03/2009	£ / R	2009/09/14	14.30	Put	Currency Future	922.0000	1,078.0000	16.920	0	0	0
31/03/2009	£ / R	2009/09/14	15.30	Call	Currency Future	545.0000	510.0000	(6.422)	0	0	0
31/03/2009	£ / R	2009/09/14	13.90	Put	Currency Future	681.0000	828.0000	21.586	0	0	0
31/03/2009	£ / R	2009/09/14	13.70	Put	Currency Future	587.0000	709.0000	20.784	0	0	0
31/03/2009	£ / R	2009/09/14	13.70	Call	Currency Future	1,129.0000	1,052.0000	(6.820)	0	0	0
31/03/2009	£ / R	2009/09/14	13.90	Call	Currency Future	1,023.0000	970.0000	(5.181)	0	0	0
31/03/2009	£ / R	2009/09/14	13.80	Call	Currency Future	1,072.0000	1,010.0000	(5.784)	0	0	0
31/03/2009	£ / R	2009/09/14	14.05	Put	Currency Future	770.0000	918.0000	19.221	0	0	0
31/03/2009	£ / R	2009/09/14	14.05	Call	Currency Future	962.0000	911.0000	(5.301)	0	0	0
31/03/2009	£ / R	2009/09/14	13.85	Put	Currency Future	653.0000	798.0000	22.205	0	0	0
31/03/2009	£ / R	2009/09/14	13.75	Put	Currency Future	608.0000	738.0000	21.382	0	0	0
31/03/2009	£ / R	2009/09/14	13.85	Call	Currency Future	1,045.0000	991.0000	(5.167)	0	0	0
31/03/2009	£ / R	2009/09/14	13.75	Call	Currency Future	1,100.0000	1,031.0000	(6.273)	0	0	0
31/03/2009	£ / R	2009/09/14	13.80	Put	Currency Future	630.0000	768.0000	21.905	0	0	0
31/03/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,085.0000	1,249.0000	15.115	0	0	0
31/03/2009	£ / R	2009/09/14	14.55	Call	Currency Future	777.0000	741.0000	(4.633)	0	0	0
31/03/2009	£ / R	2009/12/14			Currency Future	14.4279	14.2295	(1.375)	0.0000	0.0000	5
31/03/2009	£ / R	2009/12/14	15.15	Call	Currency Future	899.0000	868.0000	(3.448)	0	0	0
31/03/2009	£ / R	2009/12/14	15.20	Call	Currency Future	880.0000	851.0000	(3.295)	0	0	0
31/03/2009	£ / R	2009/12/14	14.75	Put	Currency Future	1,346.0000	1,523.0000	13.150	0	0	0
31/03/2009	£ / R	2009/12/14	15.10	Put	Currency Future	1,589.0000	1,756.0000	10.510	0	0	0
31/03/2009	£ / R	2009/12/14	14.40	Put	Currency Future	1,121.0000	1,289.0000	14.987	0	0	0
31/03/2009	£ / R	2009/12/14	15.15	Put	Currency Future	1,621.0000	1,788.0000	10.302	0	0	0
31/03/2009	£ / R	2009/12/14	14.20	Call	Currency Future	1,228.0000	1,192.0000	(2.932)	0	0	0
31/03/2009	£ / R	2009/12/14	14.75	Call	Currency Future	1,024.0000	1,003.0000	(2.051)	0	0	0
31/03/2009	£ / R	2009/12/14	15.10	Call	Currency Future	917.0000	885.0000	(3.490)	0	0	0
31/03/2009	£ / R	2009/12/14	15.00	Put	Currency Future	1,518.0000	1,691.0000	11.397	0	0	0
31/03/2009	£ / R	2009/12/14	14.40	Call	Currency Future	1,148.0000	1,118.0000	(2.613)	0	0	0
31/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	1,058.0000	1,034.0000	(2.268)	0	0	0
31/03/2009	£ / R	2009/12/14	15.60	Call	Currency Future	745.0000	723.0000	(2.953)	0	0	0
31/03/2009	£ / R	2009/12/14	14.10	Call	Currency Future	1,265.0000	1,231.0000	(2.688)	0	0	0
31/03/2009	£ / R	2009/12/14	15.60	Put	Currency Future	1,917.0000	2,094.0000	9.233	0	0	0
31/03/2009	£ / R	2009/12/14	14.10	Put	Currency Future	937.0000	1,102.0000	17.609	0	0	0
31/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,280.0000	1,455.0000	13.672	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
31/03/2009	£ / R 2009/12/14	14.00	Put	Currency Future	877.0000	1,043.0000	18.928	0	0	0
31/03/2009	£ / R 2009/12/14	14.10	Put	Currency Future	937.0000	1,102.0000	17.609	0	0	0
31/03/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,247.0000	1,421.0000	13.953	0	0	0
31/03/2009	£ / R 2009/12/14	14.10	Call	Currency Future	1,265.0000	1,231.0000	(2.688)	0	0	0
31/03/2009	£ / R 2009/12/14	14.00	Call	Currency Future	1,305.0000	1,272.0000	(2.529)	0	0	0
31/03/2009	£ / R 2009/12/14	13.90	Call	Currency Future	1,358.0000	1,311.0000	(3.461)	0	0	0
31/03/2009	£ / R 2009/12/14	15.00	Call	Currency Future	946.0000	921.0000	(2.643)	0	0	0
31/03/2009	£ / R 2009/12/14	13.90	Put	Currency Future	830.0000	982.0000	18.313	0	0	0
31/03/2009	£ / R 2009/12/14	14.80	Put	Currency Future	1,380.0000	1,558.0000	12.899	0	0	0
31/03/2009	£ / R 2009/12/14	15.20	Put	Currency Future	1,652.0000	1,821.0000	10.230	0	0	0
31/03/2009	£ / R 2009/12/14	14.60	Call	Currency Future	1,075.0000	1,050.0000	(2.326)	0	0	0
31/03/2009	£ / R 2009/12/14	14.70	Put	Currency Future	1,313.0000	1,489.0000	13.404	0	0	0
31/03/2009	£ / R 2009/12/14	14.15	Put	Currency Future	969.0000	1,132.0000	16.821	0	0	0
31/03/2009	£ / R 2009/12/14	14.25	Call	Currency Future	1,208.0000	1,173.0000	(2.897)	0	0	0
31/03/2009	£ / R 2009/12/14	14.80	Call	Currency Future	1,008.0000	987.0000	(2.083)	0	0	0
31/03/2009	£ / R 2009/12/14	14.25	Put	Currency Future	1,030.0000	1,194.0000	15.922	0	0	0
31/03/2009	£ / R 2009/12/14	14.20	Put	Currency Future	1,000.0000	1,163.0000	16.300	0	0	0
31/03/2009	£ / R 2009/12/14	14.15	Call	Currency Future	1,246.0000	1,211.0000	(2.809)	0	0	0
31/03/2009	£ / R 2009/12/14	14.60	Call	Currency Future	1,075.0000	1,050.0000	(2.326)	0	0	0
31/03/2009	£ / R 2009/12/14	14.05	Put	Currency Future	907.0000	1,072.0000	18.192	0	0	0
31/03/2009	£ / R 2009/12/14	14.70	Call	Currency Future	1,041.0000	1,018.0000	(2.209)	0	0	0
31/03/2009	£ / R 2009/12/14	14.05	Call	Currency Future	1,285.0000	1,251.0000	(2.646)	0	0	0
31/03/2009	£ / R 2009/12/14	14.60	Put	Currency Future	1,247.0000	1,421.0000	13.953	0	0	0
31/03/2009	£ / R 2009/12/14	14.55	Put	Currency Future	1,215.0000	1,387.0000	14.156	0	0	0
31/03/2009	£ / R 2009/12/14	14.55	Call	Currency Future	1,093.0000	1,067.0000	(2.379)	0	0	0
31/03/2009	£ / R 2009/12/14	14.30	Put	Currency Future	1,059.0000	1,225.0000	15.675	0	0	0
31/03/2009	£ / R 2009/12/14	14.35	Call	Currency Future	1,168.0000	1,136.0000	(2.740)	0	0	0
31/03/2009	£ / R 2009/12/14	14.85	Call	Currency Future	992.0000	972.0000	(2.016)	0	0	0
31/03/2009	£ / R 2009/12/14	14.30	Call	Currency Future	1,187.0000	1,154.0000	(2.780)	0	0	0
31/03/2009	£ / R 2009/12/14	14.45	Put	Currency Future	1,152.0000	1,321.0000	14.670	0	0	0
31/03/2009	£ / R 2009/12/14	14.85	Put	Currency Future	1,414.0000	1,593.0000	12.659	0	0	0
31/03/2009	£ / R 2009/12/14	14.90	Call	Currency Future	977.0000	958.0000	(1.945)	0	0	0
31/03/2009	£ / R 2009/12/14	14.90	Put	Currency Future	1,449.0000	1,628.0000	12.353	0	0	0
31/03/2009	£ / R 2009/12/14	14.35	Put	Currency Future	1,090.0000	1,257.0000	15.321	0	0	0
31/03/2009	£ / R 2009/12/14	14.45	Call	Currency Future	1,130.0000	1,101.0000	(2.566)	0	0	0
31/03/2009	£ / R 2009/12/14	14.50	Put	Currency Future	1,183.0000	1,354.0000	14.455	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	£ / R	2009/12/14	14.50	Call	Currency Future	1,111.0000	1,083.0000	(2.520)	0	0	0
31/03/2009	£ / R	2009/12/14	15.05	Put	Currency Future	1,554.0000	1,723.0000	10.875	0	0	0
31/03/2009	£ / R	2009/12/14	14.65	Call	Currency Future	1,058.0000	1,034.0000	(2.268)	0	0	0
31/03/2009	£ / R	2009/12/14	15.05	Call	Currency Future	932.0000	903.0000	(3.112)	0	0	0
31/03/2009	£ / R	2009/12/14	14.65	Put	Currency Future	1,280.0000	1,455.0000	13.672	0	0	0
31/03/2009	£ / R	2009/12/14	14.55	Call	Currency Future	1,093.0000	1,067.0000	(2.379)	0	0	0
31/03/2009	£ / R	2009/12/14	14.15	Put	Currency Future	969.0000	1,132.0000	16.821	0	0	0
31/03/2009	£ / R	2009/12/14	14.55	Put	Currency Future	1,215.0000	1,387.0000	14.156	0	0	0
31/03/2009	£ / R	2009/12/14	14.95	Put	Currency Future	1,483.0000	1,660.0000	11.935	0	0	0
31/03/2009	£ / R	2009/12/14	14.95	Call	Currency Future	961.0000	939.0000	(2.289)	0	0	0
31/03/2009	£ / R	2009/12/14	14.15	Call	Currency Future	1,246.0000	1,211.0000	(2.809)	0	0	0
31/03/2009	£ / R	2009/12/14	14.05	Call	Currency Future	1,285.0000	1,251.0000	(2.646)	0	0	0
31/03/2009	£ / R	2009/12/14	13.85	Call	Currency Future	1,385.0000	1,331.0000	(3.899)	0	0	0
31/03/2009	£ / R	2009/12/14	14.05	Put	Currency Future	907.0000	1,072.0000	18.192	0	0	0
31/03/2009	£ / R	2009/12/14	13.85	Put	Currency Future	807.0000	951.0000	17.844	0	0	0
31/03/2009	£ / R	2009/12/14	13.95	Put	Currency Future	853.0000	1,012.0000	18.640	0	0	0
31/03/2009	£ / R	2009/12/14	13.95	Call	Currency Future	1,331.0000	1,292.0000	(2.930)	0	0	0
31/03/2009	€ / R	2009/06/12			Currency Future	13.0172	12.8245	(1.480)	12.9200	12.8400	16,505
31/03/2009	€ / R	2009/06/12	13.10	Call	Currency Future	517.0000	438.0000	(15.280)	0	0	0
31/03/2009	€ / R	2009/06/12	14.35	Put	Currency Future	1,495.0000	1,648.0000	10.234	0	0	0
31/03/2009	€ / R	2009/06/12	12.80	Put	Currency Future	425.0000	521.0000	22.588	0	0	0
31/03/2009	€ / R	2009/06/12	13.75	Put	Currency Future	1,034.0000	1,163.0000	12.476	0	0	0
31/03/2009	€ / R	2009/06/12	14.40	Call	Currency Future	153.0000	116.0000	(24.183)	0	0	0
31/03/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,334.0000	1,480.0000	10.945	0	0	0
31/03/2009	€ / R	2009/06/12	15.20	Call	Currency Future	60.0000	42.0000	(30.000)	0	0	0
31/03/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,142.0000	1,278.0000	11.909	0	0	0
31/03/2009	€ / R	2009/06/12	14.30	Put	Currency Future	1,454.0000	1,605.0000	10.385	0	0	0
31/03/2009	€ / R	2009/06/12	14.15	Call	Currency Future	201.0000	154.0000	(23.383)	0	0	0
31/03/2009	€ / R	2009/06/12	13.15	Put	Currency Future	632.0000	748.0000	18.354	0	0	0
31/03/2009	€ / R	2009/06/12	15.20	Put	Currency Future	2,242.0000	2,418.0000	7.850	0	0	0
31/03/2009	€ / R	2009/06/12	13.75	Call	Currency Future	301.0000	238.0000	(20.930)	0	0	0
31/03/2009	€ / R	2009/06/12	14.30	Call	Currency Future	171.0000	130.0000	(23.977)	0	0	0
31/03/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,256.0000	1,398.0000	11.306	0	0	0
31/03/2009	€ / R	2009/06/12	14.70	Put	Currency Future	1,792.0000	1,956.0000	9.152	0	0	0
31/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	481.0000	582.0000	20.998	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
31/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	260.0000	203.0000	(21.923)	0	0	0
31/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,536.0000	1,691.0000	10.091	0	0	0
31/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	223.0000	172.0000	(22.870)	0	0	0
31/03/2009	€ / R 2009/06/12	14.35	Call	Currency Future	162.0000	123.0000	(24.074)	0	0	0
31/03/2009	€ / R 2009/06/12	12.90	Call	Currency Future	598.0000	507.0000	(15.217)	0	0	0
31/03/2009	€ / R 2009/06/12	14.25	Call	Currency Future	181.0000	138.0000	(23.757)	0	0	0
31/03/2009	€ / R 2009/06/12	15.10	Call	Currency Future	68.0000	48.0000	(29.412)	0	0	0
31/03/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,256.0000	1,398.0000	11.306	0	0	0
31/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	499.0000	423.0000	(15.230)	0	0	0
31/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	897.0000	1,017.0000	13.378	0	0	0
31/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	643.0000	546.0000	(15.086)	0	0	0
31/03/2009	€ / R 2009/06/12	14.45	Call	Currency Future	145.0000	109.0000	(24.828)	0	0	0
31/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	123.0000	91.0000	(26.016)	0	0	0
31/03/2009	€ / R 2009/06/12	13.00	Call	Currency Future	557.0000	471.0000	(15.440)	0	0	0
31/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	600.0000	714.0000	19.000	0	0	0
31/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	418.0000	338.0000	(19.139)	0	0	0
31/03/2009	€ / R 2009/06/12	13.45	Call	Currency Future	399.0000	322.0000	(19.298)	0	0	0
31/03/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,924.0000	2,092.0000	8.732	0	0	0
31/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	97.0000	71.0000	(26.804)	0	0	0
31/03/2009	€ / R 2009/06/12	13.00	Put	Currency Future	539.0000	646.0000	19.852	0	0	0
31/03/2009	€ / R 2009/06/12	14.05	Call	Currency Future	223.0000	172.0000	(22.870)	0	0	0
31/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	86.0000	63.0000	(26.744)	0	0	0
31/03/2009	€ / R 2009/06/12	14.95	Call	Currency Future	81.0000	59.0000	(27.160)	0	0	0
31/03/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,059.0000	2,231.0000	8.354	0	0	0
31/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	212.0000	163.0000	(23.113)	0	0	0
31/03/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,014.0000	2,184.0000	8.441	0	0	0
31/03/2009	€ / R 2009/06/12	15.00	Call	Currency Future	76.0000	55.0000	(27.632)	0	0	0
31/03/2009	€ / R 2009/06/12	12.95	Call	Currency Future	577.0000	488.0000	(15.425)	0	0	0
31/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	999.0000	1,126.0000	12.713	0	0	0
31/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	287.0000	226.0000	(21.254)	0	0	0
31/03/2009	€ / R 2009/06/12	15.05	Call	Currency Future	72.0000	52.0000	(27.778)	0	0	0
31/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,880.0000	2,047.0000	8.883	0	0	0
31/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	316.0000	250.0000	(20.886)	0	0	0
31/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,070.0000	1,201.0000	12.243	0	0	0
31/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	964.0000	1,089.0000	12.967	0	0	0
31/03/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,105.0000	2,277.0000	8.171	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,705.0000	1,867.0000	9.501	0	0	0
31/03/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,106.0000	1,239.0000	12.025	0	0	0
31/03/2009	€ / R 2009/06/12	14.85	Call	Currency Future	92.0000	67.0000	(27.174)	0	0	0
31/03/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,150.0000	2,324.0000	8.093	0	0	0
31/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	801.0000	913.0000	13.983	0	0	0
31/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	332.0000	263.0000	(20.783)	0	0	0
31/03/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,413.0000	1,563.0000	10.616	0	0	0
31/03/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,618.0000	2,800.0000	6.952	0	0	0
31/03/2009	€ / R 2009/06/12	13.70	Call	Currency Future	316.0000	250.0000	(20.886)	0	0	0
31/03/2009	€ / R 2009/06/12	12.95	Put	Currency Future	510.0000	614.0000	20.392	0	0	0
31/03/2009	€ / R 2009/06/12	13.50	Call	Currency Future	382.0000	306.0000	(19.895)	0	0	0
31/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,294.0000	1,439.0000	11.206	0	0	0
31/03/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,836.0000	2,001.0000	8.987	0	0	0
31/03/2009	€ / R 2009/06/12	15.40	Call	Currency Future	46.0000	32.0000	(30.435)	0	0	0
31/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,969.0000	2,138.0000	8.583	0	0	0
31/03/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,536.0000	1,691.0000	10.091	0	0	0
31/03/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,880.0000	2,047.0000	8.883	0	0	0
31/03/2009	€ / R 2009/06/12	13.50	Put	Currency Future	864.0000	982.0000	13.657	0	0	0
31/03/2009	€ / R 2009/06/12	13.85	Call	Currency Future	273.0000	214.0000	(21.612)	0	0	0
31/03/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,578.0000	1,735.0000	9.949	0	0	0
31/03/2009	€ / R 2009/06/12	14.80	Call	Currency Future	97.0000	71.0000	(26.804)	0	0	0
31/03/2009	€ / R 2009/06/12	14.50	Call	Currency Future	137.0000	103.0000	(24.818)	0	0	0
31/03/2009	€ / R 2009/06/12	14.55	Call	Currency Future	130.0000	97.0000	(25.385)	0	0	0
31/03/2009	€ / R 2009/06/12	15.60	Call	Currency Future	36.0000	25.0000	(30.556)	0	0	0
31/03/2009	€ / R 2009/06/12	14.10	Call	Currency Future	212.0000	163.0000	(23.113)	0	0	0
31/03/2009	€ / R 2009/06/12	13.15	Call	Currency Future	499.0000	423.0000	(15.230)	0	0	0
31/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	364.0000	291.0000	(20.055)	0	0	0
31/03/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,662.0000	1,822.0000	9.627	0	0	0
31/03/2009	€ / R 2009/06/12	14.90	Call	Currency Future	86.0000	63.0000	(26.744)	0	0	0
31/03/2009	€ / R 2009/06/12	13.70	Put	Currency Future	999.0000	1,126.0000	12.713	0	0	0
31/03/2009	€ / R 2009/06/12	13.15	Put	Currency Future	632.0000	748.0000	18.354	0	0	0
31/03/2009	€ / R 2009/06/12	14.15	Call	Currency Future	201.0000	154.0000	(23.383)	0	0	0
31/03/2009	€ / R 2009/06/12	13.45	Put	Currency Future	832.0000	947.0000	13.822	0	0	0
31/03/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,705.0000	1,867.0000	9.501	0	0	0
31/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
31/03/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,748.0000	1,911.0000	9.325	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	569.0000	680.0000	19.508	0	0	0
31/03/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,334.0000	1,480.0000	10.945	0	0	0
31/03/2009	€ / R 2009/06/12	14.60	Call	Currency Future	123.0000	91.0000	(26.016)	0	0	0
31/03/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,969.0000	2,138.0000	8.583	0	0	0
31/03/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,294.0000	1,439.0000	11.206	0	0	0
31/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	930.0000	1,053.0000	13.226	0	0	0
31/03/2009	€ / R 2009/06/12	14.40	Call	Currency Future	153.0000	116.0000	(24.183)	0	0	0
31/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,335.0000	2,513.0000	7.623	0	0	0
31/03/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,620.0000	1,778.0000	9.753	0	0	0
31/03/2009	€ / R 2009/06/12	14.75	Call	Currency Future	103.0000	76.0000	(26.214)	0	0	0
31/03/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,429.0000	2,608.0000	7.369	0	0	0
31/03/2009	€ / R 2009/06/12	14.65	Call	Currency Future	116.0000	86.0000	(25.862)	0	0	0
31/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	348.0000	277.0000	(20.402)	0	0	0
31/03/2009	€ / R 2009/06/12	15.50	Call	Currency Future	41.0000	28.0000	(31.707)	0	0	0
31/03/2009	€ / R 2009/06/12	14.70	Call	Currency Future	109.0000	81.0000	(25.688)	0	0	0
31/03/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,523.0000	2,704.0000	7.174	0	0	0
31/03/2009	€ / R 2009/06/12	14.00	Call	Currency Future	235.0000	182.0000	(22.553)	0	0	0
31/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	537.0000	454.0000	(15.456)	0	0	0
31/03/2009	€ / R 2009/06/12	13.40	Put	Currency Future	801.0000	913.0000	13.983	0	0	0
31/03/2009	€ / R 2009/06/12	15.30	Call	Currency Future	53.0000	37.0000	(30.189)	0	0	0
31/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	190.0000	146.0000	(23.158)	0	0	0
31/03/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,335.0000	2,513.0000	7.623	0	0	0
31/03/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,070.0000	1,201.0000	12.243	0	0	0
31/03/2009	€ / R 2009/06/12	13.60	Put	Currency Future	930.0000	1,053.0000	13.226	0	0	0
31/03/2009	€ / R 2009/06/12	13.40	Call	Currency Future	418.0000	338.0000	(19.139)	0	0	0
31/03/2009	€ / R 2009/06/12	13.80	Call	Currency Future	287.0000	226.0000	(21.254)	0	0	0
31/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,373.0000	1,521.0000	10.779	0	0	0
31/03/2009	€ / R 2009/06/12	13.90	Call	Currency Future	260.0000	203.0000	(21.923)	0	0	0
31/03/2009	€ / R 2009/06/12	13.35	Call	Currency Future	433.0000	354.0000	(18.245)	0	0	0
31/03/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,142.0000	1,278.0000	11.909	0	0	0
31/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	620.0000	526.0000	(15.161)	0	0	0
31/03/2009	€ / R 2009/06/12	13.65	Put	Currency Future	964.0000	1,089.0000	12.967	0	0	0
31/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	453.0000	551.0000	21.634	0	0	0
31/03/2009	€ / R 2009/06/12	13.65	Call	Currency Future	332.0000	263.0000	(20.783)	0	0	0
31/03/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,217.0000	1,358.0000	11.586	0	0	0
31/03/2009	€ / R 2009/06/12	13.05	Put	Currency Future	569.0000	680.0000	19.508	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
31/03/2009	€ / R 2009/06/12	13.10	Call	Currency Future	517.0000	438.0000	(15.280)	0	0	0
31/03/2009	€ / R 2009/06/12	13.30	Call	Currency Future	448.0000	372.0000	(16.964)	0	0	0
31/03/2009	€ / R 2009/06/12	13.10	Put	Currency Future	600.0000	714.0000	19.000	0	0	0
31/03/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,180.0000	1,318.0000	11.695	0	0	0
31/03/2009	€ / R 2009/06/12	13.35	Put	Currency Future	766.0000	880.0000	14.883	0	0	0
31/03/2009	€ / R 2009/06/12	13.95	Call	Currency Future	247.0000	192.0000	(22.267)	0	0	0
31/03/2009	€ / R 2009/06/12	13.05	Call	Currency Future	537.0000	454.0000	(15.456)	0	0	0
31/03/2009	€ / R 2009/06/12	13.55	Call	Currency Future	364.0000	291.0000	(20.055)	0	0	0
31/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	718.0000	609.0000	(15.181)	0	0	0
31/03/2009	€ / R 2009/06/12	13.55	Put	Currency Future	897.0000	1,017.0000	13.378	0	0	0
31/03/2009	€ / R 2009/06/12	12.85	Call	Currency Future	620.0000	526.0000	(15.161)	0	0	0
31/03/2009	€ / R 2009/06/12	13.30	Put	Currency Future	731.0000	847.0000	15.869	0	0	0
31/03/2009	€ / R 2009/06/12	12.85	Put	Currency Future	453.0000	551.0000	21.634	0	0	0
31/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	351.0000	435.0000	23.932	0	0	0
31/03/2009	€ / R 2009/06/12	13.60	Call	Currency Future	348.0000	277.0000	(20.402)	0	0	0
31/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	745.0000	632.0000	(15.168)	0	0	0
31/03/2009	€ / R 2009/06/12	11.65	Put	Currency Future	82.0000	104.0000	26.829	0	0	0
31/03/2009	€ / R 2009/06/12	12.15	Put	Currency Future	182.0000	224.0000	23.077	0	0	0
31/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,124.0000	969.0000	(13.790)	0	0	0
31/03/2009	€ / R 2009/06/12	12.05	Put	Currency Future	157.0000	195.0000	24.204	0	0	0
31/03/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,049.0000	899.0000	(14.299)	0	0	0
31/03/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,450.0000	1,279.0000	(11.793)	0	0	0
31/03/2009	€ / R 2009/06/12	12.70	Put	Currency Future	374.0000	463.0000	23.797	0	0	0
31/03/2009	€ / R 2009/06/12	12.70	Call	Currency Future	692.0000	587.0000	(15.173)	0	0	0
31/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	328.0000	407.0000	24.085	0	0	0
31/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	224.0000	274.0000	22.321	0	0	0
31/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	941.0000	798.0000	(15.197)	0	0	0
31/03/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,087.0000	934.0000	(14.075)	0	0	0
31/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	873.0000	735.0000	(15.808)	0	0	0
31/03/2009	€ / R 2009/06/12	12.40	Call	Currency Future	873.0000	735.0000	(15.808)	0	0	0
31/03/2009	€ / R 2009/06/12	12.60	Put	Currency Future	328.0000	407.0000	24.085	0	0	0
31/03/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,365.0000	1,198.0000	(12.234)	0	0	0
31/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	256.0000	311.0000	21.484	0	0	0
31/03/2009	€ / R 2009/06/12	12.40	Put	Currency Future	256.0000	311.0000	21.484	0	0	0
31/03/2009	€ / R 2009/06/12	12.80	Put	Currency Future	425.0000	521.0000	22.588	0	0	0
31/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	240.0000	292.0000	21.667	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
31/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,282.0000	1,119.0000	(12.715)	0	0	0
31/03/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,163.0000	1,006.0000	(13.500)	0	0	0
31/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	115.0000	145.0000	26.087	0	0	0
31/03/2009	€ / R 2009/06/12	11.90	Put	Currency Future	125.0000	156.0000	24.800	0	0	0
31/03/2009	€ / R 2009/06/12	12.60	Call	Currency Future	745.0000	632.0000	(15.168)	0	0	0
31/03/2009	€ / R 2009/06/12	12.00	Put	Currency Future	146.0000	181.0000	23.973	0	0	0
31/03/2009	€ / R 2009/06/12	12.80	Call	Currency Future	643.0000	546.0000	(15.086)	0	0	0
31/03/2009	€ / R 2009/06/12	11.75	Put	Currency Future	98.0000	123.0000	25.510	0	0	0
31/03/2009	€ / R 2009/06/12	12.10	Put	Currency Future	169.0000	209.0000	23.669	0	0	0
31/03/2009	€ / R 2009/06/12	12.55	Call	Currency Future	776.0000	656.0000	(15.464)	0	0	0
31/03/2009	€ / R 2009/06/12	11.85	Put	Currency Future	115.0000	145.0000	26.087	0	0	0
31/03/2009	€ / R 2009/06/12	14.20	Call	Currency Future	190.0000	146.0000	(23.158)	0	0	0
31/03/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,454.0000	1,605.0000	10.385	0	0	0
31/03/2009	€ / R 2009/06/12	14.30	Call	Currency Future	171.0000	130.0000	(23.977)	0	0	0
31/03/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,282.0000	1,119.0000	(12.715)	0	0	0
31/03/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,373.0000	1,521.0000	10.779	0	0	0
31/03/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,242.0000	1,081.0000	(12.963)	0	0	0
31/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	309.0000	382.0000	23.625	0	0	0
31/03/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,202.0000	1,043.0000	(13.228)	0	0	0
31/03/2009	€ / R 2009/06/12	11.95	Put	Currency Future	135.0000	168.0000	24.444	0	0	0
31/03/2009	€ / R 2009/06/12	11.80	Put	Currency Future	106.0000	134.0000	26.415	0	0	0
31/03/2009	€ / R 2009/06/12	11.70	Put	Currency Future	90.0000	114.0000	26.667	0	0	0
31/03/2009	€ / R 2009/06/12	12.55	Put	Currency Future	309.0000	382.0000	23.625	0	0	0
31/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	907.0000	767.0000	(15.436)	0	0	0
31/03/2009	€ / R 2009/06/12	12.30	Put	Currency Future	224.0000	274.0000	22.321	0	0	0
31/03/2009	€ / R 2009/06/12	12.30	Call	Currency Future	941.0000	798.0000	(15.197)	0	0	0
31/03/2009	€ / R 2009/06/12	12.35	Put	Currency Future	240.0000	292.0000	21.667	0	0	0
31/03/2009	€ / R 2009/06/12	12.25	Call	Currency Future	977.0000	831.0000	(14.944)	0	0	0
31/03/2009	€ / R 2009/06/12	12.65	Put	Currency Future	351.0000	435.0000	23.932	0	0	0
31/03/2009	€ / R 2009/06/12	12.65	Call	Currency Future	718.0000	609.0000	(15.181)	0	0	0
31/03/2009	€ / R 2009/06/12	12.50	Call	Currency Future	808.0000	681.0000	(15.718)	0	0	0
31/03/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,124.0000	969.0000	(13.790)	0	0	0
31/03/2009	€ / R 2009/06/12	12.50	Put	Currency Future	290.0000	357.0000	23.103	0	0	0
31/03/2009	€ / R 2009/06/12	12.25	Put	Currency Future	209.0000	257.0000	22.967	0	0	0
31/03/2009	€ / R 2009/06/12	12.35	Call	Currency Future	907.0000	767.0000	(15.436)	0	0	0
31/03/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,323.0000	1,158.0000	(12.472)	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
31/03/2009	€ / R	2009/06/12	12.05	Put	Currency Future	157.0000	195.0000	24.204	0	0	0
31/03/2009	€ / R	2009/06/12	12.45	Put	Currency Future	273.0000	333.0000	21.978	0	0	0
31/03/2009	€ / R	2009/06/12	12.90	Put	Currency Future	481.0000	582.0000	20.998	0	0	0
31/03/2009	€ / R	2009/06/12	12.90	Call	Currency Future	598.0000	507.0000	(15.217)	0	0	0
31/03/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,407.0000	1,238.0000	(12.011)	0	0	0
31/03/2009	€ / R	2009/06/12	12.75	Call	Currency Future	667.0000	566.0000	(15.142)	0	0	0
31/03/2009	€ / R	2009/06/12	12.15	Put	Currency Future	182.0000	224.0000	23.077	0	0	0
31/03/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,049.0000	899.0000	(14.299)	0	0	0
31/03/2009	€ / R	2009/06/12	12.75	Put	Currency Future	400.0000	492.0000	23.000	0	0	0
31/03/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,013.0000	865.0000	(14.610)	0	0	0
31/03/2009	€ / R	2009/06/12	12.45	Call	Currency Future	840.0000	708.0000	(15.714)	0	0	0
31/03/2009	€ / R	2009/06/12	12.20	Put	Currency Future	195.0000	240.0000	23.077	0	0	0
31/03/2009	€ / R	2009/06/12	12.10	Put	Currency Future	169.0000	209.0000	23.669	0	0	0
31/03/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,087.0000	934.0000	(14.075)	0	0	0
31/03/2009	€ / R	2009/06/12	12.55	Call	Currency Future	776.0000	656.0000	(15.464)	0	0	0
31/03/2009	€ / R	2009/06/12	13.25	Call	Currency Future	464.0000	389.0000	(16.164)	0	0	0
31/03/2009	€ / R	2009/06/12	13.30	Call	Currency Future	448.0000	372.0000	(16.964)	0	0	0
31/03/2009	€ / R	2009/06/12	13.30	Put	Currency Future	731.0000	847.0000	15.869	0	0	0
31/03/2009	€ / R	2009/06/12	13.20	Call	Currency Future	481.0000	408.0000	(15.177)	0	0	0
31/03/2009	€ / R	2009/06/12	13.20	Put	Currency Future	664.0000	783.0000	17.922	0	0	0
31/03/2009	€ / R	2009/06/12	13.35	Call	Currency Future	433.0000	354.0000	(18.245)	0	0	0
31/03/2009	€ / R	2009/06/12	13.35	Put	Currency Future	766.0000	880.0000	14.883	0	0	0
31/03/2009	€ / R	2009/06/12	13.25	Put	Currency Future	697.0000	815.0000	16.930	0	0	0
31/03/2009	€ / R	2009/09/14			Currency Future	13.2096	13.0145	(1.477)	0.0000	0.0000	317
31/03/2009	€ / R	2009/09/14	13.10	Call	Currency Future	895.0000	806.0000	(9.944)	0	0	0
31/03/2009	€ / R	2009/09/14	13.35	Call	Currency Future	799.0000	720.0000	(9.887)	0	0	0
31/03/2009	€ / R	2009/09/14	12.80	Put	Currency Future	0.0000	709.0000	100.000	0	0	0
31/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	786.0000	891.0000	13.359	0	0	0
31/03/2009	€ / R	2009/09/14	13.35	Put	Currency Future	940.0000	1,056.0000	12.340	0	0	0
31/03/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,198.0000	1,311.0000	9.432	0	0	0
31/03/2009	€ / R	2009/09/14	12.80	Call	Currency Future	0.0000	924.0000	100.000	0	0	0
31/03/2009	€ / R	2009/09/14	12.75	Call	Currency Future	1,049.0000	944.0000	(10.010)	0	0	0
31/03/2009	€ / R	2009/09/14	14.05	Call	Currency Future	553.0000	480.0000	(13.201)	0	0	0
31/03/2009	€ / R	2009/09/14	13.75	Call	Currency Future	658.0000	575.0000	(12.614)	0	0	0
31/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,072.0000	1,182.0000	10.261	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
31/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	875.0000	788.0000	(9.943)	0	0	0
31/03/2009	€ / R 2009/09/14	13.55	Call	Currency Future	731.0000	647.0000	(11.491)	0	0	0
31/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	815.0000	923.0000	13.252	0	0	0
31/03/2009	€ / R 2009/09/14	14.15	Call	Currency Future	521.0000	451.0000	(13.436)	0	0	0
31/03/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,531.0000	1,660.0000	8.426	0	0	0
31/03/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,167.0000	1,278.0000	9.512	0	0	0
31/03/2009	€ / R 2009/09/14	12.75	Put	Currency Future	589.0000	680.0000	15.450	0	0	0
31/03/2009	€ / R 2009/09/14	14.25	Call	Currency Future	491.0000	424.0000	(13.646)	0	0	0
31/03/2009	€ / R 2009/09/14	13.70	Call	Currency Future	677.0000	593.0000	(12.408)	0	0	0
31/03/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,136.0000	1,246.0000	9.683	0	0	0
31/03/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,461.0000	1,587.0000	8.624	0	0	0
31/03/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,021.0000	924.0000	(9.500)	0	0	0
31/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	696.0000	610.0000	(12.356)	0	0	0
31/03/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,393.0000	1,516.0000	8.830	0	0	0
31/03/2009	€ / R 2009/09/14	12.90	Call	Currency Future	977.0000	884.0000	(9.519)	0	0	0
31/03/2009	€ / R 2009/09/14	13.05	Call	Currency Future	915.0000	825.0000	(9.836)	0	0	0
31/03/2009	€ / R 2009/09/14	13.15	Put	Currency Future	815.0000	923.0000	13.252	0	0	0
31/03/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,077.0000	965.0000	(10.399)	0	0	0
31/03/2009	€ / R 2009/09/14	13.20	Call	Currency Future	855.0000	770.0000	(9.942)	0	0	0
31/03/2009	€ / R 2009/09/14	12.80	Put	Currency Future	611.0000	709.0000	16.039	0	0	0
31/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	781.0000	704.0000	(9.859)	0	0	0
31/03/2009	€ / R 2009/09/14	13.15	Call	Currency Future	875.0000	788.0000	(9.943)	0	0	0
31/03/2009	€ / R 2009/09/14	12.70	Put	Currency Future	567.0000	651.0000	14.815	0	0	0
31/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	972.0000	1,090.0000	12.140	0	0	0
31/03/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,638.0000	1,771.0000	8.120	0	0	0
31/03/2009	€ / R 2009/09/14	13.40	Put	Currency Future	972.0000	1,090.0000	12.140	0	0	0
31/03/2009	€ / R 2009/09/14	13.95	Call	Currency Future	586.0000	510.0000	(12.969)	0	0	0
31/03/2009	€ / R 2009/09/14	13.20	Put	Currency Future	846.0000	956.0000	13.002	0	0	0
31/03/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,566.0000	1,696.0000	8.301	0	0	0
31/03/2009	€ / R 2009/09/14	13.05	Put	Currency Future	756.0000	860.0000	13.757	0	0	0
31/03/2009	€ / R 2009/09/14	14.85	Call	Currency Future	337.0000	287.0000	(14.837)	0	0	0
31/03/2009	€ / R 2009/09/14	13.60	Call	Currency Future	716.0000	628.0000	(12.291)	0	0	0
31/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	604.0000	526.0000	(12.914)	0	0	0
31/03/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,978.0000	2,123.0000	7.331	0	0	0
31/03/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,106.0000	1,214.0000	9.765	0	0	0
31/03/2009	€ / R 2009/09/14	13.25	Put	Currency Future	876.0000	989.0000	12.900	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
31/03/2009	€ / R 2009/09/14	13.30	Call	Currency Future	817.0000	736.0000	(9.914)	0	0	0
31/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	476.0000	411.0000	(13.655)	0	0	0
31/03/2009	€ / R 2009/09/14	13.30	Put	Currency Future	908.0000	1,022.0000	12.555	0	0	0
31/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	448.0000	386.0000	(13.839)	0	0	0
31/03/2009	€ / R 2009/09/14	12.90	Put	Currency Future	667.0000	769.0000	15.292	0	0	0
31/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,294.0000	1,412.0000	9.119	0	0	0
31/03/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,327.0000	1,446.0000	8.968	0	0	0
31/03/2009	€ / R 2009/09/14	13.25	Call	Currency Future	836.0000	753.0000	(9.928)	0	0	0
31/03/2009	€ / R 2009/09/14	13.90	Call	Currency Future	604.0000	526.0000	(12.914)	0	0	0
31/03/2009	€ / R 2009/09/14	13.10	Call	Currency Future	895.0000	806.0000	(9.944)	0	0	0
31/03/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,230.0000	1,344.0000	9.268	0	0	0
31/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,427.0000	1,551.0000	8.690	0	0	0
31/03/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,294.0000	1,412.0000	9.119	0	0	0
31/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	537.0000	466.0000	(13.222)	0	0	0
31/03/2009	€ / R 2009/09/14	13.35	Put	Currency Future	940.0000	1,056.0000	12.340	0	0	0
31/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	639.0000	559.0000	(12.520)	0	0	0
31/03/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,262.0000	1,378.0000	9.192	0	0	0
31/03/2009	€ / R 2009/09/14	13.60	Call	Currency Future	716.0000	628.0000	(12.291)	0	0	0
31/03/2009	€ / R 2009/09/14	14.10	Call	Currency Future	537.0000	466.0000	(13.222)	0	0	0
31/03/2009	€ / R 2009/09/14	13.85	Call	Currency Future	621.0000	542.0000	(12.721)	0	0	0
31/03/2009	€ / R 2009/09/14	14.30	Call	Currency Future	476.0000	411.0000	(13.655)	0	0	0
31/03/2009	€ / R 2009/09/14	13.00	Put	Currency Future	726.0000	829.0000	14.187	0	0	0
31/03/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,566.0000	1,696.0000	8.301	0	0	0
31/03/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,786.0000	1,924.0000	7.727	0	0	0
31/03/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,360.0000	1,481.0000	8.897	0	0	0
31/03/2009	€ / R 2009/09/14	14.60	Call	Currency Future	396.0000	339.0000	(14.394)	0	0	0
31/03/2009	€ / R 2009/09/14	14.00	Call	Currency Future	569.0000	495.0000	(13.005)	0	0	0
31/03/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,711.0000	1,847.0000	7.949	0	0	0
31/03/2009	€ / R 2009/09/14	13.00	Call	Currency Future	935.0000	844.0000	(9.733)	0	0	0
31/03/2009	€ / R 2009/09/14	13.35	Call	Currency Future	799.0000	720.0000	(9.887)	0	0	0
31/03/2009	€ / R 2009/09/14	14.50	Call	Currency Future	421.0000	362.0000	(14.014)	0	0	0
31/03/2009	€ / R 2009/09/14	13.80	Call	Currency Future	639.0000	559.0000	(12.520)	0	0	0
31/03/2009	€ / R 2009/09/14	13.40	Call	Currency Future	781.0000	704.0000	(9.859)	0	0	0
31/03/2009	€ / R 2009/09/14	14.40	Call	Currency Future	448.0000	386.0000	(13.839)	0	0	0
31/03/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,427.0000	1,551.0000	8.690	0	0	0
31/03/2009	€ / R 2009/09/14	13.65	Call	Currency Future	696.0000	610.0000	(12.356)	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
31/03/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,638.0000	1,771.0000	8.120	0	0	0
31/03/2009	€ / R	2009/09/14	14.20	Call	Currency Future	506.0000	438.0000	(13.439)	0	0	0
31/03/2009	€ / R	2009/09/14	13.30	Put	Currency Future	908.0000	1,022.0000	12.555	0	0	0
31/03/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,496.0000	1,623.0000	8.489	0	0	0
31/03/2009	€ / R	2009/09/14	13.30	Call	Currency Future	817.0000	736.0000	(9.914)	0	0	0
31/03/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,230.0000	1,344.0000	9.268	0	0	0
31/03/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,106.0000	1,214.0000	9.765	0	0	0
31/03/2009	€ / R	2009/09/14	13.10	Put	Currency Future	786.0000	891.0000	13.359	0	0	0
31/03/2009	€ / R	2009/09/14	13.05	Call	Currency Future	915.0000	825.0000	(9.836)	0	0	0
31/03/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,136.0000	1,246.0000	9.683	0	0	0
31/03/2009	€ / R	2009/09/14	13.05	Put	Currency Future	756.0000	860.0000	13.757	0	0	0
31/03/2009	€ / R	2009/09/14	13.85	Put	Currency Future	1,262.0000	1,378.0000	9.192	0	0	0
31/03/2009	€ / R	2009/09/14	13.85	Call	Currency Future	621.0000	542.0000	(12.721)	0	0	0
31/03/2009	€ / R	2009/09/14	12.95	Put	Currency Future	696.0000	799.0000	14.799	0	0	0
31/03/2009	€ / R	2009/09/14	12.90	Call	Currency Future	977.0000	884.0000	(9.519)	0	0	0
31/03/2009	€ / R	2009/09/14	12.90	Put	Currency Future	667.0000	769.0000	15.292	0	0	0
31/03/2009	€ / R	2009/09/14	12.85	Call	Currency Future	998.0000	904.0000	(9.419)	0	0	0
31/03/2009	€ / R	2009/09/14	12.85	Put	Currency Future	639.0000	739.0000	15.649	0	0	0
31/03/2009	€ / R	2009/09/14	12.95	Call	Currency Future	956.0000	863.0000	(9.728)	0	0	0
31/03/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,072.0000	1,182.0000	10.261	0	0	0
31/03/2009	€ / R	2009/09/14	13.55	Call	Currency Future	731.0000	647.0000	(11.491)	0	0	0
31/03/2009	€ / R	2009/09/14	13.45	Call	Currency Future	764.0000	685.0000	(10.340)	0	0	0
31/03/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,005.0000	1,120.0000	11.443	0	0	0
31/03/2009	€ / R	2009/09/14	13.50	Call	Currency Future	748.0000	666.0000	(10.963)	0	0	0
31/03/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,038.0000	1,151.0000	10.886	0	0	0
31/03/2009	€ / R	2009/12/14			Currency Future	13.3855	13.1871	(1.482)	0.0000	0.0000	0
31/03/2009	€ / R	2009/12/14	13.40	Call	Currency Future	1,076.0000	997.0000	(7.342)	0	0	0
31/03/2009	€ / R	2009/12/14	13.60	Call	Currency Future	1,003.0000	931.0000	(7.178)	0	0	0
31/03/2009	€ / R	2009/12/14	13.35	Put	Currency Future	1,059.0000	1,177.0000	11.143	0	0	0
31/03/2009	€ / R	2009/12/14	13.40	Put	Currency Future	1,090.0000	1,209.0000	10.917	0	0	0
31/03/2009	€ / R	2009/12/14	13.60	Put	Currency Future	1,218.0000	1,344.0000	10.345	0	0	0
31/03/2009	€ / R	2009/12/14	13.35	Call	Currency Future	1,095.0000	1,014.0000	(7.397)	0	0	0
31/03/2009	€ / R	2009/12/14	13.25	Put	Currency Future	999.0000	1,112.0000	11.311	0	0	0
31/03/2009	€ / R	2009/12/14	13.10	Put	Currency Future	909.0000	1,019.0000	12.101	0	0	0
31/03/2009	€ / R	2009/12/14	13.25	Call	Currency Future	1,134.0000	1,049.0000	(7.496)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	€ / R 2009/12/14	13.00	Call	Currency Future	1,234.0000	1,146.0000	(7.131)	0	0	0
31/03/2009	€ / R 2009/12/14	13.00	Put	Currency Future	849.0000	959.0000	12.956	0	0	0
31/03/2009	€ / R 2009/12/14	13.10	Call	Currency Future	1,195.0000	1,106.0000	(7.448)	0	0	0
31/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,114.0000	1,031.0000	(7.451)	0	0	0
31/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,185.0000	1,310.0000	10.549	0	0	0
31/03/2009	€ / R 2009/12/14	12.95	Put	Currency Future	825.0000	929.0000	12.606	0	0	0
31/03/2009	€ / R 2009/12/14	12.90	Put	Currency Future	801.0000	898.0000	12.110	0	0	0
31/03/2009	€ / R 2009/12/14	12.95	Call	Currency Future	1,260.0000	1,166.0000	(7.460)	0	0	0
31/03/2009	€ / R 2009/12/14	13.50	Call	Currency Future	1,039.0000	963.0000	(7.315)	0	0	0
31/03/2009	€ / R 2009/12/14	12.90	Call	Currency Future	1,287.0000	1,186.0000	(7.848)	0	0	0
31/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,021.0000	947.0000	(7.248)	0	0	0
31/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,029.0000	1,144.0000	11.176	0	0	0
31/03/2009	€ / R 2009/12/14	13.45	Call	Currency Future	1,057.0000	980.0000	(7.285)	0	0	0
31/03/2009	€ / R 2009/12/14	13.85	Put	Currency Future	1,382.0000	1,498.0000	8.394	0	0	0
31/03/2009	€ / R 2009/12/14	13.85	Call	Currency Future	917.0000	835.0000	(8.942)	0	0	0
31/03/2009	€ / R 2009/12/14	14.85	Call	Currency Future	585.0000	528.0000	(9.744)	0	0	0
31/03/2009	€ / R 2009/12/14	13.55	Put	Currency Future	1,185.0000	1,310.0000	10.549	0	0	0
31/03/2009	€ / R 2009/12/14	13.55	Call	Currency Future	1,021.0000	947.0000	(7.248)	0	0	0
31/03/2009	€ / R 2009/12/14	14.85	Put	Currency Future	2,050.0000	2,191.0000	6.878	0	0	0
31/03/2009	€ / R 2009/12/14	13.50	Put	Currency Future	1,153.0000	1,276.0000	10.668	0	0	0
31/03/2009	€ / R 2009/12/14	13.45	Put	Currency Future	1,121.0000	1,243.0000	10.883	0	0	0
31/03/2009	€ / R 2009/12/14	14.05	Put	Currency Future	1,505.0000	1,627.0000	8.106	0	0	0
31/03/2009	€ / R 2009/12/14	13.05	Call	Currency Future	1,214.0000	1,126.0000	(7.249)	0	0	0
31/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	841.0000	764.0000	(9.156)	0	0	0
31/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,412.0000	1,530.0000	8.357	0	0	0
31/03/2009	€ / R 2009/12/14	14.10	Put	Currency Future	1,537.0000	1,660.0000	8.003	0	0	0
31/03/2009	€ / R 2009/12/14	14.10	Call	Currency Future	823.0000	747.0000	(9.235)	0	0	0
31/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	898.0000	817.0000	(9.020)	0	0	0
31/03/2009	€ / R 2009/12/14	13.05	Put	Currency Future	879.0000	989.0000	12.514	0	0	0
31/03/2009	€ / R 2009/12/14	13.15	Call	Currency Future	1,175.0000	1,087.0000	(7.489)	0	0	0
31/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,251.0000	1,374.0000	9.832	0	0	0
31/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	986.0000	911.0000	(7.606)	0	0	0
31/03/2009	€ / R 2009/12/14	13.85	Call	Currency Future	917.0000	835.0000	(8.942)	0	0	0
31/03/2009	€ / R 2009/12/14	13.85	Put	Currency Future	1,382.0000	1,498.0000	8.394	0	0	0
31/03/2009	€ / R 2009/12/14	13.80	Call	Currency Future	937.0000	854.0000	(8.858)	0	0	0
31/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	939.0000	1,050.0000	11.821	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
31/03/2009	€ / R 2009/12/14	13.15	Put	Currency Future	939.0000	1,050.0000	11.821	0	0	0
31/03/2009	€ / R 2009/12/14	13.15	Call	Currency Future	1,175.0000	1,087.0000	(7.489)	0	0	0
31/03/2009	€ / R 2009/12/14	13.10	Put	Currency Future	909.0000	1,019.0000	12.101	0	0	0
31/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,352.0000	1,467.0000	8.506	0	0	0
31/03/2009	€ / R 2009/12/14	13.10	Call	Currency Future	1,195.0000	1,106.0000	(7.448)	0	0	0
31/03/2009	€ / R 2009/12/14	13.30	Put	Currency Future	1,029.0000	1,144.0000	11.176	0	0	0
31/03/2009	€ / R 2009/12/14	14.25	Call	Currency Future	770.0000	698.0000	(9.351)	0	0	0
31/03/2009	€ / R 2009/12/14	13.40	Call	Currency Future	1,076.0000	997.0000	(7.342)	0	0	0
31/03/2009	€ / R 2009/12/14	13.30	Call	Currency Future	1,114.0000	1,031.0000	(7.451)	0	0	0
31/03/2009	€ / R 2009/12/14	13.40	Put	Currency Future	1,090.0000	1,209.0000	10.917	0	0	0
31/03/2009	€ / R 2009/12/14	13.80	Put	Currency Future	1,352.0000	1,467.0000	8.506	0	0	0
31/03/2009	€ / R 2009/12/14	13.20	Put	Currency Future	969.0000	1,081.0000	11.558	0	0	0
31/03/2009	€ / R 2009/12/14	14.00	Put	Currency Future	1,474.0000	1,594.0000	8.141	0	0	0
31/03/2009	€ / R 2009/12/14	13.80	Call	Currency Future	937.0000	854.0000	(8.858)	0	0	0
31/03/2009	€ / R 2009/12/14	14.00	Call	Currency Future	859.0000	782.0000	(8.964)	0	0	0
31/03/2009	€ / R 2009/12/14	13.90	Call	Currency Future	898.0000	817.0000	(9.020)	0	0	0
31/03/2009	€ / R 2009/12/14	13.90	Put	Currency Future	1,412.0000	1,530.0000	8.357	0	0	0
31/03/2009	€ / R 2009/12/14	13.20	Call	Currency Future	1,155.0000	1,068.0000	(7.532)	0	0	0
31/03/2009	€ / R 2009/12/14	14.05	Call	Currency Future	841.0000	764.0000	(9.156)	0	0	0
31/03/2009	€ / R 2009/12/14	13.95	Put	Currency Future	1,443.0000	1,562.0000	8.247	0	0	0
31/03/2009	€ / R 2009/12/14	14.05	Put	Currency Future	1,505.0000	1,627.0000	8.106	0	0	0
31/03/2009	€ / R 2009/12/14	14.15	Put	Currency Future	1,569.0000	1,694.0000	7.967	0	0	0
31/03/2009	€ / R 2009/12/14	14.15	Call	Currency Future	805.0000	731.0000	(9.193)	0	0	0
31/03/2009	€ / R 2009/12/14	13.95	Call	Currency Future	878.0000	799.0000	(8.998)	0	0	0
31/03/2009	€ / R 2009/12/14	13.75	Put	Currency Future	1,318.0000	1,436.0000	8.953	0	0	0
31/03/2009	€ / R 2009/12/14	13.75	Call	Currency Future	953.0000	873.0000	(8.395)	0	0	0
31/03/2009	€ / R 2009/12/14	14.25	Put	Currency Future	1,634.0000	1,761.0000	7.772	0	0	0
31/03/2009	€ / R 2009/12/14	13.70	Put	Currency Future	1,284.0000	1,405.0000	9.424	0	0	0
31/03/2009	€ / R 2009/12/14	13.35	Call	Currency Future	1,095.0000	1,014.0000	(7.397)	0	0	0
31/03/2009	€ / R 2009/12/14	13.35	Put	Currency Future	1,059.0000	1,177.0000	11.143	0	0	0
31/03/2009	€ / R 2009/12/14	13.60	Put	Currency Future	1,218.0000	1,344.0000	10.345	0	0	0
31/03/2009	€ / R 2009/12/14	13.60	Call	Currency Future	1,003.0000	931.0000	(7.178)	0	0	0
31/03/2009	€ / R 2009/12/14	13.65	Put	Currency Future	1,251.0000	1,374.0000	9.832	0	0	0
31/03/2009	€ / R 2009/12/14	13.65	Call	Currency Future	986.0000	911.0000	(7.606)	0	0	0
31/03/2009	€ / R 2009/12/14	13.70	Call	Currency Future	969.0000	892.0000	(7.946)	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
31/03/2009	AL13	2009/05/07			Index Future	241.9620	241.9470	(0.006)	0.0000	0.0000	7
31/03/2009	ALBI	2009/05/07			Index Future	289.5530	289.2400	(0.108)	287.2500	287.2500	686
31/03/2009	ALBI	2009/08/06			Index Future	295.3850	295.0730	(0.106)	0.0000	0.0000	0
31/03/2009	ALBI	2009/11/05			Index Future	286.6510	286.4840	(0.058)	0.0000	0.0000	0
31/03/2009	CRD1	2009/05/07			Index Future	123.8760	123.8190	(0.046)	0.0000	0.0000	0
31/03/2009	CRD1	2009/08/06			Index Future	126.3710	126.3150	(0.044)	0.0000	0.0000	2
31/03/2009	CRD1	2009/11/05			Index Future	128.6050	128.5500	(0.043)	0.0000	0.0000	0
31/03/2009	GOVI	2009/05/07			jGovi	291.5160	291.1830	(0.114)	0.0000	0.0000	186
31/03/2009	GOVI	2009/08/06			jGovi	297.3880	297.0540	(0.112)	0.0000	0.0000	6
31/03/2009	GOVI	2009/11/05			jGovi	302.6440	302.3090	(0.111)	0.0000	0.0000	0
31/03/2009	ILBI	2009/05/07			Index Future	345.7770	345.7770	-	0.0000	0.0000	2
31/03/2009	ILBI	2009/08/06			Index Future	354.5620	354.5620	-	0.0000	0.0000	0
31/03/2009	ILBI	2009/11/05			Index Future	363.3480	363.3480	-	0.0000	0.0000	0
31/03/2009	J153	2010/08/31			jSwap	7.7610	7.7540	(0.090)	0.0000	0.0000	0
31/03/2009	J157	2015/09/15			jSwap	8.5170	8.5290	0.141	0.0000	0.0000	0
31/03/2009	J186	2026/12/21			jSwap	8.1700	8.1760	0.073	0.0000	0.0000	0
31/03/2009	J201	2014/12/22			jSwap	8.5790	8.5900	0.128	0.0000	0.0000	0
31/03/2009	J203	2017/09/15			jSwap	8.6130	8.6290	0.186	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
31/03/2009	J204	2018/12/21			jSwap	8.7070	8.7190	0.138	0.0000	0.0000	0
31/03/2009	J207	2020/01/15			jSwap	8.6470	8.6570	0.116	0.0000	0.0000	0
31/03/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
31/03/2009	JFRA	2009/05/07			jFra	8.0340	8.0230	(0.137)	0.0000	0.0000	0
31/03/2009	JFRA	2009/08/06			jFra	6.9760	6.9660	(0.143)	0.0000	0.0000	0
31/03/2009	JFRA	2009/11/05			jFra	6.9750	6.9740	(0.014)	0.0000	0.0000	0
31/03/2009	JN02	2009/05/07			jNote	7.5290	7.5280	(0.013)	0.0000	0.0000	0
31/03/2009	JN02	2009/08/06			jNote	7.5570	7.5660	0.119	0.0000	0.0000	0
31/03/2009	JN05	2009/05/07			jNote	8.2260	8.2340	0.097	0.0000	0.0000	0
31/03/2009	JN05	2009/08/06			jNote	8.2730	8.2850	0.145	0.0000	0.0000	0
31/03/2009	JN10	2009/05/07			jNote	8.4900	8.4990	0.106	0.0000	0.0000	0
31/03/2009	JN10	2009/08/06			jNote	8.5000	8.5080	0.094	0.0000	0.0000	0
31/03/2009	JROD	2009/03/31			jRod	10.5760	10.5762	0.002	0.0000	0.0000	0
31/03/2009	JROD	2009/04/30			jRod	9.8620	9.8660	0.041	0.0000	0.0000	0
31/03/2009	JROD	2009/05/29			jRod	9.3500	9.3570	0.075	0.0000	0.0000	0
31/03/2009	JROD	2009/06/30			jRod	9.6920	8.8040	(9.162)	0.0000	0.0000	0
31/03/2009	OTH1	2009/05/07			Index Future	279.1090	278.8820	(0.081)	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
31/03/2009	OTH1	2009/08/06			Index Future	284.7310	284.5040	(0.080)	0.0000	0.0000	3
31/03/2009	OTH1	2009/11/05			Index Future	289.7630	289.5370	(0.078)	0.0000	0.0000	0
31/03/2009	R153	2009/05/07			Bond Future	6.6890	6.6940	0.075	0.0000	0.0000	3,022
31/03/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,252.0000	3,246.0000	(0.185)	0	0	0
31/03/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/03/2009	R153	2009/08/06			Bond Future	6.1690	6.1740	0.081	0.0000	0.0000	0
31/03/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	3,940.0000	3,935.0000	(0.127)	0	0	0
31/03/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
31/03/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
31/03/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	3,694.0000	3,689.0000	(0.135)	0	0	0
31/03/2009	R153	2009/11/05			Bond Future	5.0000	5.0000	-	0.0000	0.0000	0
31/03/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	62.0000	61.0000	(1.613)	0	0	0
31/03/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,283.0000	1,282.0000	(0.078)	0	0	0
31/03/2009	R157	2009/05/07			Bond Future	8.1290	8.1500	0.258	8.6900	8.6900	10,171
31/03/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,577.0000	5,606.0000	0.520	0	0	0
31/03/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	5,340.0000	5,161.0000	(3.352)	0	0	0
31/03/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	517.0000	457.0000	(11.605)	0	0	0
31/03/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	454.0000	365.0000	(19.604)	0	0	386
31/03/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	67.0000	44.0000	(34.328)	0	0	0
31/03/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,775.0000	9,871.0000	0.982	0	0	0
31/03/2009	R157	2009/08/06			Bond Future	8.1200	8.1420	0.271	0.0000	0.0000	5,000
31/03/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,648.0000	1,541.0000	(6.493)	0	0	0
31/03/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	7,649.0000	7,421.0000	(2.981)	0	0	0
31/03/2009	R157	2009/11/05			Bond Future	8.2160	8.2380	0.268	0.0000	0.0000	0
31/03/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	7,074.0000	6,908.0000	(2.347)	0	0	0
31/03/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,236.0000	2,955.0000	(8.684)	0	0	0
31/03/2009	R157	2010/02/04			Bond Future	8.3220	8.3460	0.288	0.0000	0.0000	0
31/03/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	4,575.0000	4,209.0000	(8.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,492.0000	7,248.0000	(3.257)	0	0	0
31/03/2009	R186	2009/05/07			Bond Future	8.6320	8.6630	0.359	0.0000	0.0000	12,905
31/03/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	35.0000	17.0000	(51.429)	0	0	97
31/03/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	8,222.0000	8,221.0000	(0.012)	0	0	0
31/03/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	24,873.0000	25,168.0000	1.186	0	0	0
31/03/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	1,576.0000	1,263.0000	(19.860)	0	0	2,500
31/03/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,458.0000	2,276.0000	(7.404)	0	0	0
31/03/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	6,083.0000	5,589.0000	(8.121)	0	0	0
31/03/2009	R186	2009/05/07	7.25	Put	Option on Bond Future	15,610.0000	15,811.0000	1.288	0	0	0
31/03/2009	R186	2009/05/07	7.25	Call	Option on Bond Future	324.0000	213.0000	(34.259)	0	0	4,930
31/03/2009	R186	2009/08/06			Bond Future	8.6360	8.6670	0.359	0.0000	0.0000	2,500
31/03/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	6,136.0000	5,720.0000	(6.780)	0	0	0
31/03/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	3,313.0000	2,804.0000	(15.364)	0	0	35
31/03/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	9,695.0000	8,970.0000	(7.478)	0	0	0
31/03/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	15,563.0000	15,364.0000	(1.279)	0	0	0
31/03/2009	R186	2009/11/05			Bond Future	8.6880	8.7200	0.368	0.0000	0.0000	0
31/03/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	8,677.0000	8,038.0000	(7.364)	0	0	5,000
31/03/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	5,235.0000	4,481.0000	(14.403)	0	0	5,000
31/03/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	11,696.0000	10,741.0000	(8.165)	0	0	0
31/03/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,901.0000	17,462.0000	(2.452)	0	0	0
31/03/2009	R186	2010/02/04			Bond Future	8.7430	8.7760	0.377	0.0000	0.0000	0
31/03/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	15,300.0000	14,498.0000	(5.242)	0	0	0
31/03/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	10,352.0000	9,230.0000	(10.838)	0	0	0
31/03/2009	R196	2009/05/07			Bond Future	9.4350	9.4350	-	0.0000	0.0000	0
31/03/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	449.0000	440.0000	(2.004)	0	0	0
31/03/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	915.0000	907.0000	(0.874)	0	0	0
31/03/2009	R201	2009/05/07			Bond Future	8.1540	8.1950	0.503	0.0000	0.0000	2
31/03/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	5,040.0000	4,844.0000	(3.889)	0	0	0
31/03/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	246.0000	235.0000	(4.472)	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
31/03/2009	R201	2009/08/06			Bond Future	8.1320	8.1760	0.541	0.0000	0.0000	0
31/03/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	5,992.0000	5,777.0000	(3.588)	0	0	0
31/03/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,273.0000	1,249.0000	(1.885)	0	0	0
31/03/2009	R201	2009/11/05			Bond Future	8.2120	8.2570	0.548	0.0000	0.0000	0
31/03/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,565.0000	2,308.0000	(10.019)	0	0	0
31/03/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,584.0000	5,515.0000	(1.236)	0	0	0
31/03/2009	R201	2010/02/04			Bond Future	8.2990	8.3480	0.590	0.0000	0.0000	0
31/03/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	6,472.0000	6,356.0000	(1.792)	0	0	0
31/03/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	3,229.0000	2,919.0000	(9.600)	0	0	0
31/03/2009	R203	2009/05/07			Bond Future	8.5460	8.5160	(0.351)	0.0000	0.0000	0
31/03/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,198.0000	1,014.0000	(15.359)	0	0	0
31/03/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	3,794.0000	3,784.0000	(0.264)	0	0	0
31/03/2009	R203	2009/08/06			Bond Future	8.5440	8.5120	(0.375)	0.0000	0.0000	0
31/03/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,629.0000	2,408.0000	(8.406)	0	0	0
31/03/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	6,548.0000	6,509.0000	(0.596)	0	0	0
31/03/2009	R203	2009/11/05			Bond Future	8.6200	8.5870	(0.383)	0.0000	0.0000	0
31/03/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,406.0000	8,983.0000	(4.497)	0	0	0
31/03/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,937.0000	2,698.0000	(8.138)	0	0	0
31/03/2009	R203	2010/02/04			Bond Future	8.7040	8.6680	(0.414)	0.0000	0.0000	0
31/03/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	8,272.0000	7,736.0000	(6.480)	0	0	0
31/03/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	5,508.0000	5,166.0000	(6.209)	0	0	0
31/03/2009	R204	2009/05/07			Bond Future	8.5790	8.5800	0.012	0.0000	0.0000	315
31/03/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	3,034.0000	2,870.0000	(5.405)	0	0	0
31/03/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	1,965.0000	1,807.0000	(8.041)	0	0	750
31/03/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,072.0000	5,973.0000	(1.630)	0	0	0
31/03/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	660.0000	554.0000	(16.061)	0	0	750
31/03/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,376.0000	1,230.0000	(10.610)	0	0	0
31/03/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	3,981.0000	3,829.0000	(3.818)	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
31/03/2009	R204	2009/08/06			Bond Future	8.5810	8.5810	-	0.0000	0.0000	0
31/03/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,954.0000	2,763.0000	(6.466)	0	0	0
31/03/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	6,984.0000	6,794.0000	(2.721)	0	0	0
31/03/2009	R204	2009/11/05			Bond Future	8.6500	8.6500	-	0.0000	0.0000	0
31/03/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	3,182.0000	3,170.0000	(0.377)	0	0	0
31/03/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,483.0000	10,471.0000	(0.114)	0	0	0
31/03/2009	R204	2010/02/04			Bond Future	8.7230	8.7220	(0.011)	0.0000	0.0000	0
31/03/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	9,192.0000	8,793.0000	(4.341)	0	0	0
31/03/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,034.0000	5,641.0000	(6.513)	0	0	0
31/03/2009	R206	2009/05/07			Bond Future	8.1000	8.1420	0.519	0.0000	0.0000	2,834
31/03/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	300.0000	296.0000	(1.333)	0	0	0
31/03/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	3,629.0000	3,467.0000	(4.464)	0	0	0
31/03/2009	R206	2009/08/06			Bond Future	8.0740	8.1180	0.545	0.0000	0.0000	0
31/03/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	5,114.0000	4,965.0000	(2.914)	0	0	0
31/03/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	975.0000	985.0000	1.026	0	0	0
31/03/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	5,005.0000	5,057.0000	1.039	0	0	0
31/03/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,029.0000	923.0000	(10.301)	0	0	300
31/03/2009	R206	2009/11/05			Bond Future	8.1580	8.2050	0.576	0.0000	0.0000	0
31/03/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	4,423.0000	4,412.0000	(0.249)	0	0	0
31/03/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,130.0000	1,958.0000	(8.075)	0	0	0
31/03/2009	R206	2010/02/04			Bond Future	8.2540	8.3040	0.606	0.0000	0.0000	0
31/03/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	5,110.0000	5,071.0000	(0.763)	0	0	0
31/03/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	2,621.0000	2,420.0000	(7.669)	0	0	0
31/03/2009	R207	2009/05/07			Bond Future	8.6420	8.6620	0.231	0.0000	0.0000	0
31/03/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,554.0000	1,436.0000	(7.593)	0	0	0
31/03/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	3,822.0000	3,576.0000	(6.436)	0	0	0
31/03/2009	R207	2009/08/06			Bond Future	8.6470	8.6680	0.243	0.0000	0.0000	0
31/03/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,232.0000	2,998.0000	(7.240)	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
31/03/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	6,959.0000	6,592.0000	(5.274)	0	0	0
31/03/2009	R207	2009/11/05			Bond Future	8.7100	8.7320	0.253	0.0000	0.0000	0
31/03/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	3,183.0000	2,820.0000	(11.404)	0	0	0
31/03/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,152.0000	10,926.0000	(2.027)	0	0	0
31/03/2009	R207	2010/02/04			Bond Future	8.7780	8.8000	0.251	0.0000	0.0000	0
31/03/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	6,224.0000	5,707.0000	(8.307)	0	0	0
31/03/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,524.0000	9,142.0000	(4.011)	0	0	0
31/03/2009	R208	2009/05/07			Bond Future	8.6930	8.7320	0.449	0.0000	0.0000	0
31/03/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	2,800.0000	2,482.0000	(11.357)	0	0	0
31/03/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,425.0000	2,363.0000	(2.557)	0	0	0
31/03/2009	R208	2009/08/06			Bond Future	8.7090	8.7480	0.448	0.0000	0.0000	0
31/03/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,467.0000	3,290.0000	(5.105)	0	0	0
31/03/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	6,906.0000	6,475.0000	(6.241)	0	0	0
31/03/2009	R208	2009/11/05			Bond Future	8.7660	8.8060	0.456	0.0000	0.0000	0
31/03/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	3,744.0000	3,278.0000	(12.447)	0	0	0
31/03/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,611.0000	10,401.0000	(1.979)	0	0	0
31/03/2009	R208	2010/02/04			Bond Future	8.8510	8.8930	0.475	0.0000	0.0000	0
31/03/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	7,036.0000	6,341.0000	(9.878)	0	0	0
31/03/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,285.0000	8,854.0000	(4.642)	0	0	0
31/03/2009	R209	2009/05/07			Bond Future	8.3920	8.4220	0.357	0.0000	0.0000	5,493
31/03/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	6,394.0000	5,961.0000	(6.772)	0	0	0
31/03/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,428.0000	1,253.0000	(12.255)	0	0	0
31/03/2009	R209	2009/08/06			Bond Future	8.3880	8.4190	0.370	0.0000	0.0000	0
31/03/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	7,836.0000	7,496.0000	(4.339)	0	0	0
31/03/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,815.0000	4,742.0000	(1.516)	0	0	0
31/03/2009	R209	2009/08/06	8.00	Put	Option on Bond Future	8,193.0000	8,187.0000	(0.073)	0	0	0
31/03/2009	R209	2009/08/06	8.00	Call	Option on Bond Future	4,728.0000	4,455.0000	(5.774)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	R209	2009/11/05			Bond Future	8.4230	8.4550	0.380	0.0000	0.0000	0
31/03/2009	R209	2009/11/05	9.75	Put	Option on Bond Future	4,285.0000	3,716.0000	(13.279)	0	0	2,500
31/03/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,653.0000	15,186.0000	(2.983)	0	0	0
31/03/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	4,464.0000	3,725.0000	(16.555)	0	0	0
31/03/2009	R209	2009/11/05	9.75	Call	Option on Bond Future	14,399.0000	13,558.0000	(5.841)	0	0	0
31/03/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	3,766.0000	3,073.0000	(18.401)	0	0	5,000
31/03/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,671.0000	17,251.0000	(2.377)	0	0	0
31/03/2009	R209	2010/02/04			Bond Future	8.4590	8.4910	0.378	0.0000	0.0000	0
31/03/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	7,219.0000	6,185.0000	(14.323)	0	0	2,500
31/03/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	16,105.0000	15,343.0000	(4.731)	0	0	0
31/03/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	17,190.0000	16,131.0000	(6.161)	0	0	0
31/03/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,733.0000	4,945.0000	(13.745)	0	0	0
31/03/2009	TRT1	2009/05/07			Index Future	287.7910	287.4670	(0.113)	0.0000	0.0000	0
31/03/2009	TRT1	2009/08/06			Index Future	293.5880	293.2630	(0.111)	0.0000	0.0000	100
31/03/2009	TRT1	2009/11/05			Index Future	298.7760	298.4500	(0.109)	0.0000	0.0000	0
31/03/2009	ZAAD	2009/06/12			Currency Future	6.6971	6.6739	(0.346)	0.0000	0.0000	8,904
31/03/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	399.0000	376.0000	(5.764)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	300.0000	281.0000	(6.333)	0	0	0
31/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	152.0000	152.0000	-	0	0	0
31/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	213.0000	197.0000	(7.512)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	280.0000	261.0000	(6.786)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	300.0000	281.0000	(6.333)	0	0	0
31/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,519.0000	1,539.0000	1.317	0	0	0
31/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	346.0000	353.0000	2.023	0	0	0
31/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	528.0000	538.0000	1.894	0	0	0
31/03/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,519.0000	1,539.0000	1.317	0	0	0
31/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	243.0000	227.0000	(6.584)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	253.0000	257.0000	1.581	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
31/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	416.0000	424.0000	1.923	0	0	0
31/03/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	280.0000	261.0000	(6.786)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	283.0000	287.0000	1.413	0	0	0
31/03/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	371.0000	349.0000	(5.930)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	922.0000	935.0000	1.410	0	0	0
31/03/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	283.0000	287.0000	1.413	0	0	0
31/03/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	489.0000	499.0000	2.045	0	0	0
31/03/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,615.0000	1,636.0000	1.300	0	0	0
31/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	199.0000	185.0000	(7.035)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	314.0000	319.0000	1.592	0	0	0
31/03/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	174.0000	175.0000	0.575	0	0	0
31/03/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	198.0000	200.0000	1.010	0	0	0
31/03/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	253.0000	257.0000	1.581	0	0	0
31/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	346.0000	353.0000	2.023	0	0	0
31/03/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	567.0000	574.0000	1.235	0	0	0
31/03/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	756.0000	767.0000	1.455	0	0	0
31/03/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	164.0000	148.0000	(9.756)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	571.0000	546.0000	(4.378)	0	0	0
31/03/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,329.0000	1,347.0000	1.354	0	0	0
31/03/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	103.0000	91.0000	(11.650)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	0
31/03/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	26.0000	21.0000	(19.231)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	85.0000	74.0000	(12.941)	0	0	0
31/03/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,423.0000	1,442.0000	1.335	0	0	0
31/03/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	838.0000	850.0000	1.432	0	0	0
31/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	380.0000	387.0000	1.842	0	0	0
31/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	345.0000	324.0000	(6.087)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	150.0000	134.0000	(10.667)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	38.0000	36.0000	(5.263)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,235.0000	1,253.0000	1.457	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
31/03/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	380.0000	387.0000	1.842	0	0	0
31/03/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	651.0000	625.0000	(3.994)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	321.0000	301.0000	(6.231)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,144.0000	1,160.0000	1.399	0	0	0
31/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	603.0000	611.0000	1.327	0	0	0
31/03/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	54.0000	52.0000	(3.704)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	261.0000	243.0000	(6.897)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,235.0000	1,253.0000	1.457	0	0	0
31/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	243.0000	227.0000	(6.584)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	735.0000	710.0000	(3.401)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	224.0000	228.0000	1.786	0	0	0
31/03/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	571.0000	546.0000	(4.378)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	125.0000	111.0000	(11.200)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	74.0000	72.0000	(2.703)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	678.0000	687.0000	1.327	0	0	0
31/03/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	94.0000	82.0000	(12.766)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	496.0000	472.0000	(4.839)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	717.0000	726.0000	1.255	0	0	0
31/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	797.0000	808.0000	1.380	0	0	0
31/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	137.0000	122.0000	(10.949)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	94.0000	82.0000	(12.766)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	199.0000	185.0000	(7.035)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	797.0000	808.0000	1.380	0	0	0
31/03/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	137.0000	122.0000	(10.949)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	452.0000	461.0000	1.991	0	0	0
31/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	640.0000	648.0000	1.250	0	0	0
31/03/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	640.0000	648.0000	1.250	0	0	0
31/03/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	416.0000	424.0000	1.923	0	0	0
31/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	152.0000	152.0000	-	0	0	0
31/03/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	452.0000	461.0000	1.991	0	0	0
31/03/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	132.0000	132.0000	-	0	0	0

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31/03/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	150.0000	134.0000	(10.667)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	213.0000	197.0000	(7.512)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	880.0000	892.0000	1.364	0	0	0
31/03/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	345.0000	324.0000	(6.087)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	41.0000	34.0000	(17.073)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	429.0000	406.0000	(5.361)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	603.0000	611.0000	1.327	0	0	0
31/03/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	198.0000	200.0000	1.010	0	0	0
31/03/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,144.0000	1,160.0000	1.399	0	0	0
31/03/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	399.0000	376.0000	(5.764)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	63.0000	53.0000	(15.873)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	132.0000	132.0000	-	0	0	0
31/03/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	965.0000	979.0000	1.451	0	0	0
31/03/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	429.0000	406.0000	(5.361)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	528.0000	538.0000	1.894	0	0	0
31/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	99.0000	98.0000	(1.010)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	610.0000	585.0000	(4.098)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	922.0000	935.0000	1.410	0	0	0
31/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,053.0000	1,069.0000	1.519	0	0	0
31/03/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	51.0000	42.0000	(17.647)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	717.0000	726.0000	1.255	0	0	0
31/03/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	114.0000	100.0000	(12.281)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,009.0000	1,024.0000	1.487	0	0	0
31/03/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	69.0000	59.0000	(14.493)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	496.0000	472.0000	(4.839)	0	0	0
31/03/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,053.0000	1,069.0000	1.519	0	0	0
31/03/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	63.0000	61.0000	(3.175)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	86.0000	84.0000	(2.326)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	533.0000	507.0000	(4.878)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	610.0000	585.0000	(4.098)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	462.0000	437.0000	(5.411)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0

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31/03/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	115.0000	114.0000	(0.870)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	693.0000	667.0000	(3.752)	0	0	0
31/03/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	99.0000	98.0000	(1.010)	0	0	0
31/03/2009	ZAAD	2009/09/14			Currency Future	6.7630	6.7367	(0.389)	0.0000	0.0000	140
31/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	388.0000	364.0000	(6.186)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	368.0000	368.0000	-	0	0	0
31/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	703.0000	709.0000	0.853	0	0	0
31/03/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	659.0000	629.0000	(4.552)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	372.0000	349.0000	(6.183)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	598.0000	569.0000	(4.849)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	988.0000	998.0000	1.012	0	0	0
31/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	481.0000	455.0000	(5.405)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	461.0000	435.0000	(5.640)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	235.0000	232.0000	(1.277)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	226.0000	208.0000	(7.965)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	559.0000	562.0000	0.537	0	0	0
31/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	316.0000	296.0000	(6.329)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	196.0000	192.0000	(2.041)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	703.0000	709.0000	0.853	0	0	0
31/03/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	913.0000	922.0000	0.986	0	0	0
31/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	460.0000	461.0000	0.217	0	0	0
31/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	268.0000	249.0000	(7.090)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	201.0000	185.0000	(7.960)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	525.0000	528.0000	0.571	0	0	0
31/03/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	441.0000	416.0000	(5.669)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	423.0000	398.0000	(5.910)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	338.0000	338.0000	-	0	0	0
31/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	805.0000	812.0000	0.870	0	0	0
31/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	299.0000	279.0000	(6.689)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	428.0000	429.0000	0.234	0	0	0
31/03/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	770.0000	777.0000	0.909	0	0	0
31/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	329.0000	308.0000	(6.383)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	501.0000	475.0000	(5.190)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	316.0000	296.0000	(6.329)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	840.0000	848.0000	0.952	0	0	0
31/03/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	492.0000	494.0000	0.407	0	0	0
31/03/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	283.0000	264.0000	(6.714)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	950.0000	960.0000	1.053	0	0	0
31/03/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	481.0000	455.0000	(5.405)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	423.0000	398.0000	(5.910)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	388.0000	364.0000	(6.186)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	736.0000	743.0000	0.951	0	0	0
31/03/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	213.0000	196.0000	(7.981)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	666.0000	671.0000	0.751	0	0	0
31/03/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	461.0000	435.0000	(5.640)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	523.0000	496.0000	(5.163)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	876.0000	885.0000	1.027	0	0	0
31/03/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	329.0000	308.0000	(6.383)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	525.0000	528.0000	0.571	0	0	0
31/03/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	547.0000	519.0000	(5.119)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	736.0000	743.0000	0.951	0	0	0
31/03/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	368.0000	368.0000	-	0	0	0
31/03/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	666.0000	671.0000	0.751	0	0	0
31/03/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	284.0000	282.0000	(0.704)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	253.0000	235.0000	(7.115)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	405.0000	380.0000	(6.173)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	299.0000	279.0000	(6.689)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	268.0000	249.0000	(7.090)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	398.0000	398.0000	-	0	0	0
31/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	310.0000	309.0000	(0.323)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	357.0000	334.0000	(6.443)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	572.0000	543.0000	(5.070)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	805.0000	812.0000	0.870	0	0	0
31/03/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	372.0000	349.0000	(6.183)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	398.0000	398.0000	-	0	0	0
31/03/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	594.0000	598.0000	0.673	0	0	0
31/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	259.0000	256.0000	(1.158)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	627.0000	597.0000	(4.785)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	629.0000	634.0000	0.795	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
31/03/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	460.0000	461.0000	0.217	0	0	0
31/03/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	629.0000	634.0000	0.795	0	0	0
31/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	342.0000	321.0000	(6.140)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	598.0000	569.0000	(4.849)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	235.0000	232.0000	(1.277)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	342.0000	321.0000	(6.140)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	179.0000	176.0000	(1.676)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	559.0000	562.0000	0.537	0	0	0
31/03/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	523.0000	496.0000	(5.163)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	692.0000	662.0000	(4.335)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	310.0000	309.0000	(0.323)	0	0	0
31/03/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	876.0000	885.0000	1.027	0	0	0
31/03/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	214.0000	210.0000	(1.869)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	259.0000	256.0000	(1.158)	0	0	0
31/03/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	572.0000	543.0000	(5.070)	0	0	0
31/03/2009	ZAAD	2009/12/14			Currency Future	6.8218	6.7924	(0.431)	0.0000	0.0000	0
31/03/2009	ZAAD	2009/12/14	6.95	Call	Currency Future	506.0000	477.0000	(5.731)	0	0	0
31/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	560.0000	529.0000	(5.536)	0	0	0
31/03/2009	ZAAD	2009/12/14	6.55	Put	Currency Future	388.0000	385.0000	(0.773)	0	0	0
31/03/2009	ZAAD	2009/12/14	6.95	Put	Currency Future	635.0000	635.0000	-	0	0	0
31/03/2009	ZAAD	2009/12/14	6.80	Call	Currency Future	560.0000	529.0000	(5.536)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.05	Put	Currency Future	703.0000	704.0000	0.142	0	0	0
31/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	538.0000	537.0000	(0.186)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.15	Put	Currency Future	773.0000	776.0000	0.388	0	0	0
31/03/2009	ZAAD	2009/12/14	7.05	Call	Currency Future	474.0000	446.0000	(5.907)	0	0	0
31/03/2009	ZAAD	2009/12/14	6.55	Call	Currency Future	660.0000	627.0000	(5.000)	0	0	0
31/03/2009	ZAAD	2009/12/14	6.70	Put	Currency Future	478.0000	475.0000	(0.628)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.00	Call	Currency Future	490.0000	462.0000	(5.714)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.15	Call	Currency Future	445.0000	418.0000	(6.067)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.00	Put	Currency Future	668.0000	669.0000	0.150	0	0	0
31/03/2009	ZAAD	2009/12/14	6.80	Put	Currency Future	538.0000	537.0000	(0.186)	0	0	0
31/03/2009	ZAAD	2009/12/14	6.45	Call	Currency Future	706.0000	672.0000	(4.816)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.30	Put	Currency Future	875.0000	879.0000	0.457	0	0	0
31/03/2009	ZAAD	2009/12/14	6.85	Call	Currency Future	541.0000	511.0000	(5.545)	0	0	0
31/03/2009	ZAAD	2009/12/14	7.25	Call	Currency Future	413.0000	388.0000	(6.053)	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
31/03/2009	ZAAD 2009/12/14	7.10	Put	Currency Future	738.0000	740.0000	0.271	0	0	0
31/03/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	309.0000	304.0000	(1.618)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.70	Call	Currency Future	600.0000	568.0000	(5.333)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	602.0000	601.0000	(0.166)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.15	Put	Currency Future	773.0000	776.0000	0.388	0	0	0
31/03/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	447.0000	444.0000	(0.671)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	524.0000	494.0000	(5.725)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.75	Call	Currency Future	580.0000	548.0000	(5.517)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	730.0000	696.0000	(4.658)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.40	Put	Currency Future	309.0000	304.0000	(1.618)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.85	Put	Currency Future	570.0000	569.0000	(0.175)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.30	Call	Currency Future	792.0000	757.0000	(4.419)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.40	Call	Currency Future	730.0000	696.0000	(4.658)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.75	Put	Currency Future	508.0000	506.0000	(0.394)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.25	Put	Currency Future	842.0000	845.0000	0.356	0	0	0
31/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	619.0000	587.0000	(5.170)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.30	Call	Currency Future	396.0000	371.0000	(6.313)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.30	Put	Currency Future	270.0000	265.0000	(1.852)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.90	Put	Currency Future	602.0000	601.0000	(0.166)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.10	Call	Currency Future	459.0000	432.0000	(5.882)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	334.0000	329.0000	(1.497)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.90	Call	Currency Future	524.0000	494.0000	(5.725)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.20	Call	Currency Future	431.0000	405.0000	(6.032)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.15	Call	Currency Future	445.0000	418.0000	(6.067)	0	0	0
31/03/2009	ZAAD 2009/12/14	7.20	Put	Currency Future	809.0000	813.0000	0.494	0	0	0
31/03/2009	ZAAD 2009/12/14	6.60	Put	Currency Future	417.0000	414.0000	(0.719)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.95	Call	Currency Future	506.0000	477.0000	(5.731)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.60	Call	Currency Future	638.0000	606.0000	(5.016)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.35	Call	Currency Future	761.0000	726.0000	(4.599)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.95	Put	Currency Future	635.0000	635.0000	-	0	0	0
31/03/2009	ZAAD 2009/12/14	6.35	Put	Currency Future	289.0000	284.0000	(1.730)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.45	Call	Currency Future	706.0000	672.0000	(4.816)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.65	Call	Currency Future	619.0000	587.0000	(5.170)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.65	Put	Currency Future	447.0000	444.0000	(0.671)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.50	Put	Currency Future	360.0000	356.0000	(1.111)	0	0	0
31/03/2009	ZAAD 2009/12/14	6.45	Put	Currency Future	334.0000	329.0000	(1.497)	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
31/03/2009	ZAAD 2009/12/14	6.50	Call	Currency Future	682.0000	648.0000	(4.985)	0	0	0
Grand Total:										419,628