



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 16/01/2009

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
16/01/2009	\$ / R 2009/03/16			Currency Future	10.2652	10.1252	(1.364)	10.2500	9.9800	170,607
16/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,125.0000	1,201.0000	6.756	0	0	0
16/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,020.0000	884.0000	(13.333)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,933.0000	1,791.0000	(7.346)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	397.0000	437.0000	10.076	0	0	0
16/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	343.0000	278.0000	(18.950)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	381.0000	310.0000	(18.635)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	484.0000	530.0000	9.504	0	0	0
16/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,981.0000	1,839.0000	(7.168)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	816.0000	885.0000	8.456	0	0	0
16/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	712.0000	601.0000	(15.590)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	612.0000	513.0000	(16.176)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	928.0000	1,003.0000	8.082	0	0	0
16/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	549.0000	455.0000	(17.122)	0	0	0
16/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,370.0000	2,229.0000	(5.949)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,472.0000	1,331.0000	(9.579)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,258.0000	1,118.0000	(11.129)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	491.0000	404.0000	(17.719)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	296.0000	325.0000	9.797	0	0	0
16/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	290.0000	226.0000	(22.069)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,517.0000	1,375.0000	(9.361)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	473.0000	389.0000	(17.759)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,745.0000	1,603.0000	(8.138)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	591.0000	493.0000	(16.582)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	875.0000	744.0000	(14.971)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,395.0000	1,481.0000	6.165	0	0	0
16/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,077.0000	1,936.0000	(6.789)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	426.0000	468.0000	9.859	0	0	0
16/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	181.0000	132.0000	(27.072)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	807.0000	679.0000	(15.861)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	743.0000	625.0000	(15.882)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	608.0000	664.0000	9.211	0	0	0
16/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	210.0000	156.0000	(25.714)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,607.0000	1,465.0000	(8.836)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	210.0000	219.0000	4.286	0	0	0
16/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,096.0000	959.0000	(12.500)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,838.0000	1,696.0000	(7.726)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	242.0000	254.0000	4.959	0	0	0
16/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	576.0000	629.0000	9.201	0	0	0
16/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,791.0000	1,649.0000	(7.929)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	424.0000	347.0000	(18.160)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	111.0000	112.0000	0.901	0	0	0
16/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	807.0000	679.0000	(15.861)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	221.0000	165.0000	(25.339)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,428.0000	1,287.0000	(9.874)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	210.0000	219.0000	4.286	0	0	0
16/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	545.0000	595.0000	9.174	0	0	0
16/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
16/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,652.0000	1,510.0000	(8.596)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,096.0000	959.0000	(12.500)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	570.0000	473.0000	(17.018)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	875.0000	744.0000	(14.971)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	510.0000	420.0000	(17.647)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,176.0000	1,037.0000	(11.820)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	743.0000	625.0000	(15.882)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,356.0000	1,439.0000	6.121	0	0	0
16/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
16/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,933.0000	1,791.0000	(7.346)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,126.0000	1,984.0000	(6.679)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	277.0000	300.0000	8.303	0	0	0
16/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	455.0000	498.0000	9.451	0	0	0
16/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,516.0000	1,607.0000	6.003	0	0	0
16/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	685.0000	577.0000	(15.766)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	259.0000	277.0000	6.950	25	24	1,550
16/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	612.0000	513.0000	(16.176)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,223.0000	2,082.0000	(6.343)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	320.0000	352.0000	10.000	0	0	0
16/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	529.0000	437.0000	(17.391)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	712.0000	601.0000	(15.590)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	226.0000	236.0000	4.425	0	0	0
16/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	455.0000	498.0000	9.451	0	0	0
16/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	397.0000	437.0000	10.076	0	0	0
16/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	242.0000	254.0000	4.959	0	0	0
16/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	37.0000	35.0000	(5.405)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	70.0000	68.0000	(2.857)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	910.0000	778.0000	(14.505)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	570.0000	473.0000	(17.018)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	675.0000	735.0000	8.889	0	0	0
16/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	744.0000	809.0000	8.737	0	0	0
16/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,652.0000	1,510.0000	(8.596)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,385.0000	1,244.0000	(10.181)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	63.0000	62.0000	(1.587)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	775.0000	652.0000	(15.871)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	685.0000	577.0000	(15.766)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	195.0000	203.0000	4.103	0	0	0
16/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	440.0000	360.0000	(18.182)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,517.0000	1,375.0000	(9.361)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
16/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	320.0000	352.0000	10.000	0	0	0
16/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,029.0000	1,887.0000	(6.999)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,472.0000	1,331.0000	(9.579)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	514.0000	562.0000	9.339	0	0	0
16/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	841.0000	711.0000	(15.458)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	409.0000	334.0000	(18.337)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,126.0000	1,984.0000	(6.679)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,174.0000	2,033.0000	(6.486)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
16/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	296.0000	325.0000	9.797	0	0	0
16/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,428.0000	1,287.0000	(9.874)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	277.0000	300.0000	8.303	0	0	0
16/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	368.0000	299.0000	(18.750)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	51.0000	50.0000	(1.961)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	424.0000	347.0000	(18.160)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	853.0000	924.0000	8.324	0	0	0
16/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,838.0000	1,696.0000	(7.726)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	344.0000	379.0000	10.174	0	0	0
16/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	967.0000	1,043.0000	7.859	0	0	0
16/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
16/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	660.0000	555.0000	(15.909)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	709.0000	772.0000	8.886	0	0	0
16/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	890.0000	963.0000	8.202	0	0	0
16/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,223.0000	2,082.0000	(6.343)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,258.0000	1,118.0000	(11.129)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	321.0000	259.0000	(19.315)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	355.0000	288.0000	(18.873)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,561.0000	1,419.0000	(9.097)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,020.0000	884.0000	(13.333)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	946.0000	813.0000	(14.059)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	370.0000	408.0000	10.270	0	0	0
16/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	268.0000	204.0000	(23.881)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,077.0000	1,936.0000	(6.789)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	111.0000	112.0000	0.901	0	0	0
16/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	576.0000	629.0000	9.201	0	0	0
16/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	243.0000	183.0000	(24.691)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,698.0000	1,556.0000	(8.363)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	636.0000	533.0000	(16.195)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,203.0000	1,279.0000	6.318	0	0	0
16/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,855.0000	1,958.0000	5.553	0	0	0
16/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,698.0000	1,556.0000	(8.363)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,607.0000	1,465.0000	(8.836)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,176.0000	1,037.0000	(11.820)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	641.0000	699.0000	9.048	0	0	0
16/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	164.0000	118.0000	(28.049)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,272.0000	2,131.0000	(6.206)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	456.0000	374.0000	(17.982)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	77.0000	76.0000	(1.299)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	167.0000	173.0000	3.593	0	0	0
16/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	181.0000	187.0000	3.315	0	0	0
16/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	491.0000	404.0000	(17.719)	0	0	5,000
16/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	92.0000	93.0000	1.087	0	0	0
16/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	608.0000	664.0000	9.211	0	0	0
16/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,745.0000	1,603.0000	(8.138)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,174.0000	2,033.0000	(6.486)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	982.0000	848.0000	(13.646)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	549.0000	455.0000	(17.122)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	290.0000	226.0000	(22.069)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,058.0000	921.0000	(12.949)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	484.0000	530.0000	9.504	0	0	0
16/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	409.0000	334.0000	(18.337)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	33.0000	31.0000	(6.061)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,085.0000	1,163.0000	7.189	0	0	0
16/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,085.0000	1,163.0000	7.189	0	0	0
16/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	281.0000	215.0000	(23.488)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	281.0000	215.0000	(23.488)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	473.0000	389.0000	(17.759)	0	0	0
16/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	120.0000	83.0000	(30.833)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,886.0000	1,744.0000	(7.529)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,165.0000	1,240.0000	6.438	0	0	0
16/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,342.0000	1,201.0000	(10.507)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,125.0000	1,201.0000	6.756	0	0	0
16/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,165.0000	1,240.0000	6.438	0	0	0
16/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,278.0000	1,358.0000	6.260	0	0	0
16/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	133.0000	94.0000	(29.323)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	300.0000	238.0000	(20.667)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,981.0000	1,839.0000	(7.168)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	143.0000	146.0000	2.098	0	0	0
16/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	510.0000	420.0000	(17.647)	0	0	2,500
16/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	744.0000	809.0000	8.737	0	0	0
16/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,435.0000	1,522.0000	6.063	0	0	0
16/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	255.0000	193.0000	(24.314)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	300.0000	238.0000	(20.667)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	545.0000	595.0000	9.174	0	0	0
16/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	200.0000	148.0000	(26.000)	0	0	0
16/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	395.0000	322.0000	(18.481)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	355.0000	288.0000	(18.873)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,768.0000	1,868.0000	5.656	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	591.0000	493.0000	(16.582)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	780.0000	847.0000	8.590	0	0	0
16/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,278.0000	1,358.0000	6.260	0	0	0
16/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	332.0000	269.0000	(18.976)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	709.0000	772.0000	8.886	0	0	0
16/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	310.0000	250.0000	(19.355)	0	0	2,500
16/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,005.0000	1,084.0000	7.861	0	0	0
16/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	148.0000	105.0000	(29.054)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,045.0000	1,125.0000	7.656	0	0	0
16/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	780.0000	847.0000	8.590	0	0	0
16/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	332.0000	269.0000	(18.976)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,683.0000	1,780.0000	5.764	0	0	0
16/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	426.0000	468.0000	9.859	0	0	0
16/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	395.0000	322.0000	(18.481)	0	0	0
16/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	890.0000	963.0000	8.202	0	0	0
16/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	243.0000	183.0000	(24.691)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,216.0000	1,077.0000	(11.431)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,599.0000	1,693.0000	5.879	0	0	0
16/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,240.0000	1,318.0000	6.290	0	0	0
16/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,317.0000	1,399.0000	6.226	0	0	0
16/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,725.0000	1,824.0000	5.739	0	0	0
16/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	148.0000	105.0000	(29.054)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,683.0000	1,780.0000	5.764	0	0	0
16/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	140.0000	99.0000	(29.286)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	232.0000	174.0000	(25.000)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,640.0000	1,736.0000	5.854	0	0	0
16/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	344.0000	379.0000	10.174	0	0	0
16/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,557.0000	1,650.0000	5.973	0	0	0
16/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	191.0000	140.0000	(26.702)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,475.0000	1,564.0000	6.034	0	0	0
16/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	172.0000	125.0000	(27.326)	0	0	0
16/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	156.0000	111.0000	(28.846)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	660.0000	555.0000	(15.909)	0	0	0
16/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	195.0000	203.0000	4.103	0	0	0
16/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	967.0000	1,043.0000	7.859	0	0	0
16/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	928.0000	1,003.0000	8.082	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	343.0000	278.0000	(18.950)	0	0	0
16/01/2009	\$ / R	2009/03/16	9.35	Put	Currency Future	143.0000	146.0000	2.098	0	0	0
16/01/2009	\$ / R	2009/03/16	9.35	Call	Currency Future	1,058.0000	921.0000	(12.949)	0	0	0
16/01/2009	\$ / R	2009/03/16	9.45	Call	Currency Future	982.0000	848.0000	(13.646)	0	0	0
16/01/2009	\$ / R	2009/03/16	9.15	Put	Currency Future	101.0000	102.0000	0.990	0	0	0
16/01/2009	\$ / R	2009/03/16	9.25	Call	Currency Future	1,136.0000	998.0000	(12.148)	0	0	0
16/01/2009	\$ / R	2009/03/16	9.45	Put	Currency Future	167.0000	173.0000	3.593	0	0	0
16/01/2009	\$ / R	2009/03/16	9.25	Put	Currency Future	121.0000	123.0000	1.653	0	0	0
16/01/2009	\$ / R	2009/03/16	9.55	Call	Currency Future	910.0000	778.0000	(14.505)	0	0	0
16/01/2009	\$ / R	2009/06/12			Currency Future	10.4632	10.3155	(1.412)	10.2900	10.2800	4,724
16/01/2009	\$ / R	2009/06/12	10.55	Call	Currency Future	774.0000	688.0000	(11.111)	0	0	0
16/01/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	851.0000	757.0000	(11.046)	0	0	0
16/01/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	559.0000	608.0000	8.766	0	0	0
16/01/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	739.0000	656.0000	(11.231)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,706.0000	1,567.0000	(8.148)	0	0	0
16/01/2009	\$ / R	2009/06/12	9.20	Put	Currency Future	255.0000	267.0000	4.706	0	0	0
16/01/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	831.0000	739.0000	(11.071)	0	0	0
16/01/2009	\$ / R	2009/06/12	9.40	Call	Currency Future	1,376.0000	1,244.0000	(9.593)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	2,159.0000	2,014.0000	(6.716)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
16/01/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	182.0000	190.0000	4.396	0	0	0
16/01/2009	\$ / R	2009/06/12	10.40	Put	Currency Future	768.0000	823.0000	7.161	0	0	0
16/01/2009	\$ / R	2009/06/12	9.50	Put	Currency Future	345.0000	363.0000	5.217	0	0	0
16/01/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	2,116.0000	1,971.0000	(6.853)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.50	Call	Currency Future	2,073.0000	1,929.0000	(6.946)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,745.0000	1,605.0000	(8.023)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	110.0000	114.0000	3.636	0	0	0
16/01/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	601.0000	516.0000	(14.143)	0	0	0
16/01/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	1,242.0000	1,115.0000	(10.225)	0	0	0
16/01/2009	\$ / R	2009/06/12	8.45	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
16/01/2009	\$ / R	2009/06/12	8.25	Put	Currency Future	77.0000	79.0000	2.597	0	0	0
16/01/2009	\$ / R	2009/06/12	9.20	Call	Currency Future	1,518.0000	1,382.0000	(8.959)	0	0	0
16/01/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,188.0000	1,250.0000	5.219	0	0	0
16/01/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	1,640.0000	1,721.0000	4.939	0	0	0
16/01/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	515.0000	550.0000	6.796	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	83.0000	85.0000	2.410	0	0	0
16/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	559.0000	608.0000	8.766	0	0	0
16/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	313.0000	329.0000	5.112	0	0	0
16/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	134.0000	139.0000	3.731	0	0	0
16/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,246.0000	2,101.0000	(6.456)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	972.0000	874.0000	(10.082)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	870.0000	776.0000	(10.805)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	241.0000	253.0000	4.979	0	0	0
16/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	811.0000	721.0000	(11.097)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,308.0000	1,178.0000	(9.939)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	126.0000	130.0000	3.175	0	0	0
16/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,555.0000	1,418.0000	(8.810)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	951.0000	854.0000	(10.200)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	723.0000	641.0000	(11.342)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	416.0000	348.0000	(16.346)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	379.0000	399.0000	5.277	0	0	0
16/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,947.0000	1,804.0000	(7.345)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,203.0000	2,057.0000	(6.627)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
16/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	255.0000	267.0000	4.706	0	0	0
16/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	474.0000	500.0000	5.485	0	0	0
16/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	757.0000	671.0000	(11.361)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	502.0000	425.0000	(15.339)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
16/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	768.0000	823.0000	7.161	0	0	0
16/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,087.0000	965.0000	(11.224)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	737.0000	792.0000	7.463	0	0	0
16/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	959.0000	1,025.0000	6.882	0	0	0
16/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,388.0000	1,460.0000	5.187	0	0	0
16/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,117.0000	994.0000	(11.012)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	182.0000	190.0000	4.396	0	0	0
16/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,116.0000	1,971.0000	(6.853)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	587.0000	638.0000	8.688	0	0	0
16/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,603.0000	1,683.0000	4.991	0	0	0
16/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,031.0000	1,887.0000	(7.090)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,159.0000	2,014.0000	(6.716)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	861.0000	922.0000	7.085	0	0	0
16/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	1,000.0000	894.0000	(10.600)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	454.0000	479.0000	5.507	0	0	0
16/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,989.0000	1,846.0000	(7.190)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,629.0000	1,492.0000	(8.410)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	798.0000	856.0000	7.268	0	0	0
16/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,093.0000	1,151.0000	5.306	0	0	0
16/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	216.0000	226.0000	4.630	0	0	0
16/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	951.0000	854.0000	(10.200)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	134.0000	139.0000	3.731	0	0	0
16/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	118.0000	122.0000	3.390	0	0	0
16/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	587.0000	638.0000	8.688	0	0	0
16/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,668.0000	1,529.0000	(8.333)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	707.0000	760.0000	7.496	0	0	0
16/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,062.0000	1,119.0000	5.367	0	0	0
16/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,745.0000	1,605.0000	(8.023)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	537.0000	578.0000	7.635	0	0	0
16/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	972.0000	874.0000	(10.082)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	646.0000	700.0000	8.359	0	0	0
16/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	403.0000	336.0000	(16.625)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,029.0000	915.0000	(11.079)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,592.0000	1,455.0000	(8.606)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,124.0000	1,184.0000	5.338	0	0	0
16/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	72.0000	73.0000	1.389	0	0	0
16/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	415.0000	438.0000	5.542	0	0	0
16/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	549.0000	469.0000	(14.572)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,518.0000	1,382.0000	(8.959)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	910.0000	815.0000	(10.440)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	366.0000	304.0000	(16.940)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,947.0000	1,804.0000	(7.345)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,335.0000	2,189.0000	(6.253)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	851.0000	757.0000	(11.046)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	637.0000	549.0000	(13.815)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	193.0000	201.0000	4.145	0	0	0
16/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	103.0000	106.0000	2.913	0	0	0
16/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,178.0000	1,053.0000	(10.611)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	656.0000	567.0000	(13.567)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	675.0000	585.0000	(13.333)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,753.0000	1,838.0000	4.849	0	0	0
16/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,057.0000	937.0000	(11.353)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,785.0000	1,644.0000	(7.899)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	362.0000	381.0000	5.249	0	0	0
16/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	893.0000	956.0000	7.055	0	0	0
16/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	890.0000	795.0000	(10.674)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,825.0000	1,684.0000	(7.726)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,242.0000	1,115.0000	(10.225)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	831.0000	739.0000	(11.071)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	677.0000	730.0000	7.829	0	0	0
16/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	172.0000	179.0000	4.070	0	0	0
16/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,906.0000	1,764.0000	(7.450)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	283.0000	297.0000	4.947	0	0	0
16/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,706.0000	1,567.0000	(8.148)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	204.0000	213.0000	4.412	0	0	0
16/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	118.0000	122.0000	3.390	0	0	0
16/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,286.0000	1,353.0000	5.210	0	0	0
16/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,291.0000	2,145.0000	(6.373)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,031.0000	1,887.0000	(7.090)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,275.0000	1,146.0000	(10.118)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	126.0000	130.0000	3.175	0	0	0
16/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	494.0000	522.0000	5.668	0	0	0
16/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	861.0000	922.0000	7.085	0	0	0
16/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	494.0000	522.0000	5.668	0	0	0
16/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,470.0000	2,323.0000	(5.951)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,210.0000	1,084.0000	(10.413)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,147.0000	1,023.0000	(10.811)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,062.0000	1,119.0000	5.367	0	0	0
16/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,988.0000	2,080.0000	4.628	0	0	0
16/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	143.0000	148.0000	3.497	0	0	0
16/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	283.0000	297.0000	4.947	0	0	0
16/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,057.0000	937.0000	(11.353)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	67.0000	68.0000	1.493	0	0	0
16/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	930.0000	834.0000	(10.323)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,178.0000	1,053.0000	(10.611)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	774.0000	688.0000	(11.111)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,155.0000	1,217.0000	5.368	0	0	0
16/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,989.0000	1,846.0000	(7.190)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,446.0000	1,312.0000	(9.267)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	397.0000	418.0000	5.290	0	0	0
16/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	690.0000	603.0000	(12.609)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	619.0000	532.0000	(14.055)	0	0	0
16/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	301.0000	246.0000	(18.272)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,865.0000	1,723.0000	(7.614)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	229.0000	239.0000	4.367	0	0	0
16/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	379.0000	399.0000	5.277	0	0	0
16/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	415.0000	438.0000	5.542	0	0	0
16/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,027.0000	1,087.0000	5.842	0	0	0
16/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	707.0000	760.0000	7.496	0	0	0
16/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,566.0000	1,645.0000	5.045	0	0	0
16/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,825.0000	1,684.0000	(7.726)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	229.0000	239.0000	4.367	0	0	0
16/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,376.0000	1,244.0000	(9.593)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,220.0000	1,284.0000	5.246	0	0	0
16/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,494.0000	1,570.0000	5.087	0	0	0
16/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,592.0000	1,455.0000	(8.606)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,446.0000	1,312.0000	(9.267)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	926.0000	990.0000	6.911	0	0	0
16/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	583.0000	500.0000	(14.237)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	457.0000	385.0000	(15.755)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,906.0000	1,764.0000	(7.450)	0	0	0
16/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	282.0000	229.0000	(18.794)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	57.0000	58.0000	1.754	0	0	0
16/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,093.0000	1,151.0000	5.306	0	0	0
16/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	429.0000	360.0000	(16.084)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	162.0000	168.0000	3.704	0	0	0
16/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	926.0000	990.0000	6.911	0	0	0
16/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	454.0000	479.0000	5.507	0	0	0
16/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	893.0000	956.0000	7.055	0	0	0
16/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	656.0000	567.0000	(13.567)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,423.0000	1,496.0000	5.130	0	0	0
16/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	193.0000	201.0000	4.145	0	0	0
16/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,354.0000	1,424.0000	5.170	0	0	0
16/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	434.0000	458.0000	5.530	0	0	0
16/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,117.0000	994.0000	(11.012)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	757.0000	671.0000	(11.361)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	870.0000	776.0000	(10.805)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	737.0000	792.0000	7.463	0	0	0
16/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	616.0000	669.0000	8.604	0	0	0
16/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	162.0000	168.0000	3.704	0	0	0
16/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	739.0000	656.0000	(11.231)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,220.0000	1,284.0000	5.246	0	0	0
16/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	143.0000	148.0000	3.497	0	0	0
16/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,380.0000	2,233.0000	(6.176)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,423.0000	1,496.0000	5.130	0	0	0
16/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	675.0000	585.0000	(13.333)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	583.0000	500.0000	(14.237)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	378.0000	314.0000	(16.931)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	517.0000	439.0000	(15.087)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	313.0000	329.0000	5.112	0	0	0
16/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	793.0000	704.0000	(11.223)	0	0	0
16/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	152.0000	158.0000	3.947	0	0	0
16/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,791.0000	1,878.0000	4.858	0	0	0
16/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	829.0000	889.0000	7.238	0	0	0
16/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	566.0000	484.0000	(14.488)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	993.0000	1,056.0000	6.344	0	0	0
16/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	311.0000	255.0000	(18.006)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	930.0000	834.0000	(10.323)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	706.0000	622.0000	(11.898)	0	0	0
16/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,869.0000	1,958.0000	4.762	0	0	0
16/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	646.0000	700.0000	8.359	0	0	0
16/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	616.0000	669.0000	8.604	0	0	0
16/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	332.0000	273.0000	(17.771)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,253.0000	1,319.0000	5.267	0	0	0
16/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	566.0000	484.0000	(14.488)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	486.0000	411.0000	(15.432)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	533.0000	454.0000	(14.822)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,320.0000	1,388.0000	5.152	0	0	0
16/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	517.0000	439.0000	(15.087)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	690.0000	603.0000	(12.609)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,253.0000	1,319.0000	5.267	0	0	0
16/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	443.0000	372.0000	(16.027)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,027.0000	1,087.0000	5.842	0	0	0
16/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,458.0000	1,533.0000	5.144	0	0	0
16/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,354.0000	1,424.0000	5.170	0	0	0
16/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,715.0000	1,799.0000	4.898	0	0	0
16/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,530.0000	1,607.0000	5.033	0	0	0
16/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,948.0000	2,039.0000	4.671	0	0	0
16/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	391.0000	325.0000	(16.880)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	472.0000	398.0000	(15.678)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	343.0000	283.0000	(17.493)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,677.0000	1,760.0000	4.949	0	0	0
16/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,908.0000	1,999.0000	4.769	0	0	0
16/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,830.0000	1,918.0000	4.809	0	0	0
16/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	322.0000	264.0000	(18.012)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,029.0000	915.0000	(11.079)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	443.0000	372.0000	(16.027)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	355.0000	293.0000	(17.465)	0	0	0
16/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	322.0000	264.0000	(18.012)	0	0	0
16/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,068.0000	2,163.0000	4.594	0	0	0
16/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,530.0000	1,607.0000	5.033	0	0	0
16/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	515.0000	550.0000	6.796	0	0	0
16/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,908.0000	1,999.0000	4.769	0	0	0
16/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	486.0000	411.0000	(15.432)	0	0	0
16/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	910.0000	815.0000	(10.440)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,087.0000	965.0000	(11.224)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	397.0000	418.0000	5.290	0	0	0
16/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	474.0000	500.0000	5.485	0	0	0
16/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	601.0000	516.0000	(14.143)	0	0	0
16/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,188.0000	1,250.0000	5.219	0	0	0
16/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,210.0000	1,084.0000	(10.413)	0	0	0
16/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	328.0000	345.0000	5.183	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	1,342.0000	1,211.0000	(9.762)	0	0	0
16/01/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	1,275.0000	1,146.0000	(10.118)	0	0	0
16/01/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	362.0000	381.0000	5.249	0	0	0
16/01/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	297.0000	312.0000	5.051	0	0	0
16/01/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1,411.0000	1,278.0000	(9.426)	0	0	0
16/01/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	502.0000	425.0000	(15.339)	0	0	0
16/01/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,388.0000	1,460.0000	5.187	0	0	0
16/01/2009	\$ / R	2009/09/14			Currency Future	10.6513	10.4928	(1.488)	0.0000	0.0000	112
16/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,001.0000	1,057.0000	5.594	0	0	0
16/01/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,096.0000	1,157.0000	5.566	0	0	0
16/01/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	672.0000	699.0000	4.018	0	0	0
16/01/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	998.0000	900.0000	(9.820)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1,052.0000	950.0000	(9.696)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	763.0000	809.0000	6.029	0	0	0
16/01/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,033.0000	1,090.0000	5.518	0	0	0
16/01/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,323.0000	1,192.0000	(9.902)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	1,034.0000	933.0000	(9.768)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,214.0000	1,102.0000	(9.226)	0	0	0
16/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	629.0000	654.0000	3.975	0	0	0
16/01/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,454.0000	1,515.0000	4.195	0	0	0
16/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	818.0000	870.0000	6.357	0	0	0
16/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,380.0000	1,247.0000	(9.638)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,170.0000	1,063.0000	(9.145)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	1,072.0000	968.0000	(9.701)	0	0	0
16/01/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	608.0000	632.0000	3.947	0	0	0
16/01/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	805.0000	708.0000	(12.050)	0	0	0
16/01/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,409.0000	1,275.0000	(9.510)	0	0	0
16/01/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1,351.0000	1,219.0000	(9.771)	0	0	0
16/01/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	650.0000	676.0000	4.000	0	0	0
16/01/2009	\$ / R	2009/09/14	9.75	Put	Currency Future	567.0000	589.0000	3.880	0	0	0
16/01/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	970.0000	1,025.0000	5.670	0	0	0
16/01/2009	\$ / R	2009/09/14	9.75	Call	Currency Future	1,468.0000	1,332.0000	(9.264)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,268.0000	1,139.0000	(10.174)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	1,131.0000	1,023.0000	(9.549)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	1,091.0000	986.0000	(9.624)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,295.0000	1,165.0000	(10.039)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	940.0000	993.0000	5.638	0	0	0
16/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,592.0000	1,452.0000	(8.794)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	880.0000	930.0000	5.682	0	0	0
16/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	491.0000	510.0000	3.870	0	0	0
16/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	629.0000	654.0000	3.975	0	0	0
16/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,529.0000	1,391.0000	(9.026)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	528.0000	549.0000	3.977	0	0	0
16/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	694.0000	722.0000	4.035	0	0	0
16/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,241.0000	1,120.0000	(9.750)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,188.0000	1,082.0000	(8.923)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	850.0000	900.0000	5.882	0	0	0
16/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,152.0000	1,043.0000	(9.462)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	787.0000	839.0000	6.607	0	0	0
16/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	740.0000	777.0000	5.000	0	0	0
16/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	763.0000	809.0000	6.029	0	0	0
16/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,131.0000	1,023.0000	(9.549)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,214.0000	1,102.0000	(9.226)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	547.0000	569.0000	4.022	0	0	0
16/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	473.0000	491.0000	3.805	0	0	0
16/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,380.0000	1,247.0000	(9.638)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	716.0000	746.0000	4.190	0	0	0
16/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	880.0000	930.0000	5.682	0	0	0
16/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,438.0000	1,303.0000	(9.388)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,624.0000	1,484.0000	(8.621)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,499.0000	1,362.0000	(9.139)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,561.0000	1,422.0000	(8.905)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	818.0000	870.0000	6.357	0	0	0
16/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	587.0000	610.0000	3.918	0	0	0
16/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,170.0000	1,063.0000	(9.145)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,438.0000	1,303.0000	(9.388)	0	0	0
16/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	547.0000	569.0000	4.022	0	0	0
16/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	509.0000	529.0000	3.929	0	0	0
16/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	587.0000	610.0000	3.918	0	0	0
16/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,499.0000	1,362.0000	(9.139)	0	0	0
16/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,268.0000	1,139.0000	(10.174)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	716.0000	746.0000	4.190	0	0	0
16/01/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,064.0000	1,123.0000	5.545	0	0	0
16/01/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	1,016.0000	916.0000	(9.843)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1,052.0000	950.0000	(9.696)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,001.0000	1,057.0000	5.594	0	0	0
16/01/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,229.0000	1,291.0000	5.045	0	0	0
16/01/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	930.0000	833.0000	(10.430)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	740.0000	777.0000	5.000	0	0	0
16/01/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	1,241.0000	1,120.0000	(9.750)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	1,152.0000	1,043.0000	(9.462)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	850.0000	900.0000	5.882	0	0	0
16/01/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	1,111.0000	1,004.0000	(9.631)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,162.0000	1,225.0000	5.422	0	0	0
16/01/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	963.0000	868.0000	(9.865)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	910.0000	961.0000	5.604	0	0	0
16/01/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	963.0000	868.0000	(9.865)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,162.0000	1,225.0000	5.422	0	0	0
16/01/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	899.0000	796.0000	(11.457)	0	0	0
16/01/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	1,298.0000	1,353.0000	4.237	0	0	0
16/01/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	1,359.0000	1,417.0000	4.268	0	0	0
16/01/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	861.0000	759.0000	(11.847)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	947.0000	853.0000	(9.926)	0	0	0
16/01/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	915.0000	814.0000	(11.038)	0	0	0
16/01/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,263.0000	1,322.0000	4.671	0	0	0
16/01/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,129.0000	1,191.0000	5.492	0	0	0
16/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	980.0000	884.0000	(9.796)	0	0	0
16/01/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,195.0000	1,260.0000	5.439	0	0	0
16/01/2009	\$ / R	2009/12/14			Currency Future	10.8059	10.6394	(1.541)	0.0000	0.0000	0
16/01/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	685.0000	618.0000	(9.781)	0	0	9,530
16/01/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,218.0000	1,276.0000	4.762	0	0	0
16/01/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	789.0000	834.0000	5.703	0	0	0
16/01/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	1,188.0000	1,083.0000	(8.838)	0	0	0
16/01/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1,241.0000	1,133.0000	(8.703)	0	0	0
16/01/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	1,495.0000	1,373.0000	(8.161)	0	0	0
16/01/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,185.0000	1,243.0000	4.895	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,088.0000	1,145.0000	5.239	0	0	0
16/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,224.0000	1,116.0000	(8.824)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,410.0000	1,293.0000	(8.298)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	679.0000	720.0000	6.038	0	0	0
16/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,415.0000	1,481.0000	4.664	0	0	0
16/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,585.0000	1,460.0000	(7.886)	0	0	10,184
16/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,306.0000	2,397.0000	3.946	0	0	0
16/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,294.0000	1,184.0000	(8.501)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	904.0000	953.0000	5.420	0	0	0
16/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,121.0000	1,020.0000	(9.010)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,282.0000	1,343.0000	4.758	0	0	0
16/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,879.0000	2,979.0000	3.473	0	0	0
16/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,312.0000	1,201.0000	(8.460)	0	0	9,530
16/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	812.0000	736.0000	(9.360)	0	0	10,100
16/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,350.0000	1,237.0000	(8.370)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,056.0000	1,112.0000	5.303	0	0	0
16/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	812.0000	736.0000	(9.360)	0	0	84
16/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,090.0000	991.0000	(9.083)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,025.0000	1,080.0000	5.366	0	0	0
16/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,484.0000	1,552.0000	4.582	0	0	0
16/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	994.0000	1,047.0000	5.332	0	0	0
16/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,331.0000	1,219.0000	(8.415)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,059.0000	963.0000	(9.065)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,306.0000	2,397.0000	3.946	0	0	0
16/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,390.0000	1,274.0000	(8.345)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,553.0000	1,624.0000	4.572	0	0	0
16/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	733.0000	776.0000	5.866	0	0	0
16/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	975.0000	886.0000	(9.128)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,539.0000	1,416.0000	(7.992)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	789.0000	834.0000	5.703	0	0	0
16/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,769.0000	1,846.0000	4.353	0	0	0
16/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	761.0000	805.0000	5.782	0	0	0
16/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,152.0000	1,210.0000	5.035	0	0	0
16/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,516.0000	1,394.0000	(8.047)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,495.0000	1,373.0000	(8.161)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	934.0000	984.0000	5.353	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,224.0000	1,116.0000	(8.824)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,218.0000	1,276.0000	4.762	0	0	0
16/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,154.0000	1,051.0000	(8.925)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,348.0000	1,411.0000	4.674	0	0	0
16/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,258.0000	1,150.0000	(8.585)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,030.0000	936.0000	(9.126)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,382.0000	1,446.0000	4.631	0	0	0
16/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	846.0000	893.0000	5.556	0	0	0
16/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	143.0000	147.0000	2.797	0	0	0
16/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	611.0000	551.0000	(9.820)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,315.0000	1,377.0000	4.715	0	0	0
16/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,267.0000	2,110.0000	(6.925)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,624.0000	1,697.0000	4.495	0	0	0
16/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	261.0000	270.0000	3.448	0	0	0
16/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	754.0000	682.0000	(9.549)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,749.0000	2,586.0000	(5.929)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,549.0000	2,643.0000	3.688	0	0	0
16/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,696.0000	1,771.0000	4.422	0	0	0
16/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,452.0000	1,332.0000	(8.264)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	701.0000	633.0000	(9.700)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,105.0000	1,006.0000	(8.959)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,795.0000	2,894.0000	3.542	0	0	0
16/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,449.0000	1,516.0000	4.624	0	0	0
16/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	529.0000	563.0000	6.427	0	0	0
16/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,735.0000	1,603.0000	(7.608)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	312.0000	329.0000	5.449	0	0	0
16/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1,002.0000	910.0000	(9.182)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,149.0000	2,235.0000	4.002	0	0	0
16/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	855.0000	775.0000	(9.357)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	577.0000	614.0000	6.412	0	0	0
16/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,267.0000	2,110.0000	(6.925)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	639.0000	576.0000	(9.859)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,582.0000	2,422.0000	(6.197)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,133.0000	3,237.0000	3.320	0	0	0
16/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,171.0000	1,067.0000	(8.881)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,118.0000	1,968.0000	(7.082)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	176.0000	182.0000	3.409	0	0	0
16/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	924.0000	839.0000	(9.199)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	261.0000	270.0000	3.448	0	0	0
16/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,855.0000	1,711.0000	(7.763)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	653.0000	693.0000	6.126	0	0	0
16/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	449.0000	472.0000	5.122	0	0	0
16/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	962.0000	873.0000	(9.252)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	585.0000	524.0000	(10.427)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,963.0000	3,064.0000	3.409	0	0	0
16/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,138.0000	1,036.0000	(8.963)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	669.0000	604.0000	(9.716)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,467.0000	2,561.0000	3.810	0	0	0
16/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	205.0000	213.0000	3.902	0	0	0
16/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,806.0000	1,884.0000	4.319	0	0	0
16/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,479.0000	3,585.0000	3.047	0	0	0
16/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	2,016.0000	1,868.0000	(7.341)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,918.0000	1,999.0000	4.223	0	0	0
16/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	237.0000	246.0000	3.797	0	0	0
16/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	360.0000	379.0000	5.278	0	0	0
16/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,343.0000	2,185.0000	(6.743)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,658.0000	1,529.0000	(7.780)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	412.0000	433.0000	5.097	0	0	0
16/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	412.0000	433.0000	5.097	0	0	0
16/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	602.0000	639.0000	6.146	0	0	0
16/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,918.0000	1,773.0000	(7.560)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,461.0000	2,302.0000	(6.461)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,877.0000	2,714.0000	(5.666)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	949.0000	862.0000	(9.168)	0	0	0
16/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	108.0000	111.0000	2.778	0	0	0
16/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,918.0000	1,773.0000	(7.560)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	773.0000	700.0000	(9.444)	0	0	0
16/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,964.0000	2,800.0000	(5.533)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,609.0000	1,482.0000	(7.893)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,794.0000	1,655.0000	(7.748)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	988.0000	898.0000	(9.109)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	128.0000	132.0000	3.125	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	597.0000	539.0000	(9.715)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	167.0000	173.0000	3.593	0	0	0
16/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,382.0000	2,224.0000	(6.633)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,918.0000	1,999.0000	4.223	0	0	0
16/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,090.0000	3,194.0000	3.366	0	0	0
16/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	394.0000	415.0000	5.330	0	0	0
16/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	924.0000	839.0000	(9.199)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,950.0000	1,804.0000	(7.487)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	488.0000	515.0000	5.533	0	0	0
16/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	646.0000	583.0000	(9.752)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	226.0000	234.0000	3.540	0	0	0
16/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,392.0000	3,499.0000	3.154	0	0	0
16/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,665.0000	2,503.0000	(6.079)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	844.0000	765.0000	(9.360)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,834.0000	2,671.0000	(5.752)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	159.0000	164.0000	3.145	0	0	0
16/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,733.0000	1,808.0000	4.328	0	0	0
16/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	822.0000	746.0000	(9.246)	0	0	0
16/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	80.0000	82.0000	2.500	0	0	0
16/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,188.0000	2,275.0000	3.976	0	0	0
16/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,267.0000	2,356.0000	3.926	0	0	0
16/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	285.0000	298.0000	4.561	0	0	0
16/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,553.0000	1,624.0000	4.572	0	0	0
16/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	710.0000	641.0000	(9.718)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,191.0000	2,037.0000	(7.029)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,920.0000	2,757.0000	(5.582)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	343.0000	362.0000	5.539	0	0	0
16/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
16/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,683.0000	1,553.0000	(7.724)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,305.0000	2,147.0000	(6.855)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	195.0000	202.0000	3.590	0	0	0
16/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,186.0000	3,021.0000	(5.179)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	216.0000	223.0000	3.241	0	0	0
16/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,059.0000	963.0000	(9.065)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	249.0000	258.0000	3.614	0	0	0
16/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,421.0000	2,263.0000	(6.526)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	3,008.0000	2,844.0000	(5.452)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,049.0000	1,901.0000	(7.223)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,149.0000	2,235.0000	4.002	0	0	0
16/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,049.0000	1,901.0000	(7.223)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,623.0000	2,462.0000	(6.138)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	855.0000	775.0000	(9.357)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,983.0000	1,836.0000	(7.413)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	343.0000	362.0000	5.539	0	0	0
16/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	377.0000	397.0000	5.305	0	0	0
16/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	102.0000	104.0000	1.961	0	0	0
16/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,633.0000	1,505.0000	(7.838)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,886.0000	1,742.0000	(7.635)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	627.0000	666.0000	6.220	0	0	0
16/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	430.0000	452.0000	5.116	0	0	0
16/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,219.0000	3,324.0000	3.262	0	0	0
16/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	115.0000	117.0000	1.739	0	0	0
16/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,562.0000	1,437.0000	(8.003)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,348.0000	3,455.0000	3.196	0	0	0
16/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,983.0000	1,836.0000	(7.413)	0	0	0
16/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,276.0000	3,111.0000	(5.037)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,754.0000	2,852.0000	3.558	0	0	0
16/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	604.0000	545.0000	(9.768)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,837.0000	2,936.0000	3.490	0	0	0
16/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	693.0000	626.0000	(9.668)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,346.0000	2,438.0000	3.922	0	0	0
16/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	377.0000	397.0000	5.305	0	0	0
16/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	706.0000	748.0000	5.949	0	0	0
16/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
16/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	937.0000	850.0000	(9.285)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	802.0000	727.0000	(9.352)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,881.0000	1,961.0000	4.253	0	0	0
16/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	121.0000	124.0000	2.479	0	0	0
16/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	624.0000	563.0000	(9.776)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,305.0000	3,411.0000	3.207	0	0	0
16/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,712.0000	2,810.0000	3.614	0	0	0
16/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,227.0000	2,316.0000	3.996	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,707.0000	2,545.0000	(5.984)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	833.0000	755.0000	(9.364)	0	0	0
16/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,231.0000	3,066.0000	(5.107)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	718.0000	649.0000	(9.610)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,229.0000	2,072.0000	(7.044)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,956.0000	2,038.0000	4.192	0	0	0
16/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,843.0000	1,922.0000	4.286	0	0	0
16/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	912.0000	828.0000	(9.211)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,370.0000	1,255.0000	(8.394)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	151.0000	155.0000	2.649	0	0	0
16/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,048.0000	3,150.0000	3.346	0	0	0
16/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,519.0000	1,588.0000	4.542	0	0	0
16/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	792.0000	718.0000	(9.343)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,074.0000	977.0000	(9.032)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	653.0000	590.0000	(9.648)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,276.0000	1,168.0000	(8.464)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,712.0000	2,810.0000	3.614	0	0	0
16/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	273.0000	283.0000	3.663	0	0	0
16/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,120.0000	1,178.0000	5.179	0	0	0
16/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	900.0000	817.0000	(9.222)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,824.0000	1,681.0000	(7.840)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,071.0000	2,156.0000	4.104	0	0	0
16/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	468.0000	492.0000	5.128	0	0	0
16/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,994.0000	2,077.0000	4.162	0	0	0
16/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	736.0000	666.0000	(9.511)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	964.0000	1,016.0000	5.394	0	0	0
16/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,501.0000	2,341.0000	(6.397)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	718.0000	649.0000	(9.610)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,963.0000	3,064.0000	3.409	0	0	0
16/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,630.0000	2,726.0000	3.650	0	0	0
16/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	877.0000	795.0000	(9.350)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	669.0000	604.0000	(9.716)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,386.0000	2,479.0000	3.898	0	0	0
16/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,154.0000	2,002.0000	(7.057)	0	0	0
16/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,648.0000	3,750.0000	2.796	0	0	0
16/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	554.0000	489.0000	(11.733)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	0.0000	3,667.0000	100.000	0	0	0
16/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	0.0000	506.0000	100.000	0	0	0
16/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,994.0000	2,077.0000	4.162	0	0	0
16/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	900.0000	817.0000	(9.222)	0	0	0
16/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,191.0000	2,037.0000	(7.029)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,508.0000	2,602.0000	3.748	0	0	0
16/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	285.0000	298.0000	4.561	0	0	0
16/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,523.0000	3,626.0000	2.924	0	0	0
16/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	578.0000	515.0000	(10.900)	0	0	0
16/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	764.0000	691.0000	(9.555)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,473.0000	1,353.0000	(8.147)	0	0	0
16/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	817.0000	863.0000	5.630	0	0	0
16/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	508.0000	539.0000	6.102	0	0	0
16/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	298.0000	313.0000	5.034	0	0	0
16/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,045.0000	950.0000	(9.091)	0	0	0
16/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,764.0000	1,628.0000	(7.710)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	888.0000	806.0000	(9.234)	0	0	0
16/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,589.0000	1,660.0000	4.468	0	0	0
16/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,033.0000	2,116.0000	4.083	0	0	0
16/01/2009	\$ / R 2010/03/15			Currency Future	11.5835	11.3972	(1.608)	0.0000	0.0000	0
16/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,594.0000	1,463.0000	(8.218)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,451.0000	1,505.0000	3.722	0	0	0
16/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,609.0000	1,476.0000	(8.266)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,489.0000	1,545.0000	3.761	0	0	0
16/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,573.0000	1,442.0000	(8.328)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,173.0000	1,224.0000	4.348	0	0	0
16/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,757.0000	1,621.0000	(7.740)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,426.0000	1,479.0000	3.717	0	0	0
16/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,267.0000	1,319.0000	4.104	0	0	0
16/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,738.0000	1,603.0000	(7.768)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,487.0000	1,362.0000	(8.406)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,204.0000	1,256.0000	4.319	0	0	0
16/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,654.0000	1,715.0000	3.688	0	0	0
16/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,331.0000	1,382.0000	3.832	0	0	0
16/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,554.0000	1,612.0000	3.732	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,700.0000	1,567.0000	(7.824)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,664.0000	1,530.0000	(8.053)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,538.0000	1,410.0000	(8.322)	0	0	0
16/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,319.0000	1,204.0000	(8.719)	0	0	27,500
16/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	857.0000	895.0000	4.434	0	0	0
16/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,036.0000	2,107.0000	3.487	0	0	0
16/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,796.0000	1,658.0000	(7.684)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,299.0000	2,137.0000	(7.047)	0	0	27,500
16/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,113.0000	1,161.0000	4.313	0	0	0
16/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,776.0000	1,639.0000	(7.714)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,143.0000	1,192.0000	4.287	0	0	0
16/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	566.0000	590.0000	4.240	0	0	0
16/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,991.0000	1,842.0000	(7.484)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,646.0000	1,512.0000	(8.141)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,363.0000	1,414.0000	3.742	0	0	0
16/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,555.0000	1,426.0000	(8.296)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,522.0000	1,579.0000	3.745	0	0	0
16/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,190.0000	2,032.0000	(7.215)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	656.0000	684.0000	4.268	0	0	0
16/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	2,914.0000	3,007.0000	3.191	0	0	0
16/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	1,047.0000	954.0000	(8.883)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,628.0000	1,494.0000	(8.231)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,394.0000	1,447.0000	3.802	0	0	0
16/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	2,995.0000	3,089.0000	3.139	0	0	0
16/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,137.0000	1,982.0000	(7.253)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	704.0000	734.0000	4.261	0	0	0
16/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,457.0000	1,512.0000	3.775	0	0	0
16/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,087.0000	1,933.0000	(7.379)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,816.0000	1,677.0000	(7.654)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	610.0000	636.0000	4.262	0	0	0
16/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,083.0000	1,130.0000	4.340	0	0	0
16/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,244.0000	2,083.0000	(7.175)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,628.0000	1,494.0000	(8.231)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	528.0000	545.0000	3.220	0	0	0
16/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,394.0000	1,447.0000	3.802	0	0	0
16/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,361.0000	2,192.0000	(7.158)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,591.0000	1,459.0000	(8.297)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,083.0000	1,130.0000	4.340	0	0	0
16/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,816.0000	1,677.0000	(7.654)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	753.0000	786.0000	4.382	0	0	0
16/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,024.0000	1,069.0000	4.395	0	0	0
16/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,858.0000	1,716.0000	(7.643)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	2,038.0000	1,887.0000	(7.409)	0	0	0
16/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,251.0000	1,142.0000	(8.713)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	406.0000	406.0000	-	0	0	0
16/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	379.0000	378.0000	(0.264)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,713.0000	2,525.0000	(6.930)	0	0	0
16/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,218.0000	2,295.0000	3.472	0	0	0
16/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,640.0000	2,453.0000	(7.083)	0	0	0
16/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1,028.0000	936.0000	(8.949)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,750.0000	2,562.0000	(6.836)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	804.0000	840.0000	4.478	0	0	0
16/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	366.0000	364.0000	(0.546)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,879.0000	1,736.0000	(7.610)	0	0	0
16/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1,000.0000	911.0000	(8.900)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	995.0000	1,039.0000	4.422	0	0	0
16/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,538.0000	1,410.0000	(8.322)	0	0	0
16/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,837.0000	1,696.0000	(7.676)	0	0	0
16/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,117.0000	3,214.0000	3.112	0	0	0
16/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,053.0000	1,099.0000	4.368	0	0	0
16/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	341.0000	338.0000	(0.880)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,824.0000	2,636.0000	(6.657)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,298.0000	1,351.0000	4.083	0	0	0
16/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,922.0000	1,777.0000	(7.544)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,554.0000	1,612.0000	3.732	0	0	0
16/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	939.0000	980.0000	4.366	0	0	0
16/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,235.0000	1,288.0000	4.291	0	0	0
16/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,078.0000	982.0000	(8.905)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,682.0000	1,548.0000	(7.967)	0	0	0
16/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,794.0000	2,884.0000	3.221	0	0	0
16/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,533.0000	2,347.0000	(7.343)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,719.0000	1,586.0000	(7.737)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	450.0000	450.0000	-	0	0	0
16/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,235.0000	1,288.0000	4.291	0	0	0
16/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,719.0000	1,586.0000	(7.737)	0	0	0
16/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,874.0000	2,966.0000	3.201	0	0	0
16/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,057.0000	963.0000	(8.893)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,471.0000	1,346.0000	(8.498)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,620.0000	1,680.0000	3.704	0	0	0
16/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,504.0000	1,378.0000	(8.378)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	511.0000	523.0000	2.348	0	0	0
16/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,687.0000	1,749.0000	3.675	0	0	0
16/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,281.0000	3,373.0000	2.804	0	0	0
16/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	965.0000	870.0000	(9.845)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,395.0000	2,220.0000	(7.307)	0	0	0
16/01/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	0.0000	847.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	0.0000	567.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	0.0000	2,164.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	0.0000	1,512.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	0.0000	1,414.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	0.0000	1,346.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	0.0000	1,819.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	0.0000	1,316.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	0.0000	1,749.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,478.0000	3,566.0000	2.530	0	0	0
16/01/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	1,859.0000	1,925.0000	3.550	0	0	0
16/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,244.0000	2,083.0000	(7.175)	0	0	0
16/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	610.0000	636.0000	4.262	0	0	0
16/01/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,455.0000	1,331.0000	(8.522)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,721.0000	1,784.0000	3.661	0	0	0
16/01/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	1,392.0000	1,273.0000	(8.549)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	1,789.0000	1,854.0000	3.633	0	0	0
16/01/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	1,423.0000	1,301.0000	(8.573)	0	0	0
16/01/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	912.0000	813.0000	(10.855)	0	0	0
16/01/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	0.0000	3,450.0000	100.000	0	0	0
16/01/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,521.0000	1,393.0000	(8.416)	0	0	0
16/01/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,587.0000	1,646.0000	3.718	0	0	0
16/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,721.0000	1,784.0000	3.661	0	0	0

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16/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,455.0000	1,331.0000	(8.522)	0	0	0
16/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	956.0000	859.0000	(10.146)	0	0	0
16/01/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,323.0000	3,412.0000	2.678	0	0	0
16/01/2009	£ / R	2009/03/16			Currency Future	14.8913	15.0731	1.221	14.9100	14.9100	13,413
16/01/2009	£ / R	2009/03/16	14.70	Call	Currency Future	798.0000	844.0000	5.764	0	0	0
16/01/2009	£ / R	2009/03/16	13.95	Put	Currency Future	296.0000	213.0000	(28.041)	0	0	0
16/01/2009	£ / R	2009/03/16	16.00	Call	Currency Future	349.0000	368.0000	5.444	0	0	0
16/01/2009	£ / R	2009/03/16	15.40	Put	Currency Future	1,048.0000	898.0000	(14.313)	0	0	0
16/01/2009	£ / R	2009/03/16	14.45	Put	Currency Future	477.0000	367.0000	(23.061)	0	0	0
16/01/2009	£ / R	2009/03/16	15.05	Put	Currency Future	819.0000	671.0000	(18.071)	0	0	0
16/01/2009	£ / R	2009/03/16	16.10	Call	Currency Future	324.0000	340.0000	4.938	0	0	0
16/01/2009	£ / R	2009/03/16	16.00	Put	Currency Future	1,458.0000	1,295.0000	(11.180)	0	0	0
16/01/2009	£ / R	2009/03/16	15.15	Call	Currency Future	626.0000	656.0000	4.792	0	0	0
16/01/2009	£ / R	2009/03/16	14.70	Put	Currency Future	607.0000	470.0000	(22.570)	0	0	0
16/01/2009	£ / R	2009/03/16	14.05	Put	Currency Future	327.0000	239.0000	(26.911)	0	0	0
16/01/2009	£ / R	2009/03/16	15.05	Call	Currency Future	660.0000	694.0000	5.152	0	0	0
16/01/2009	£ / R	2009/03/16	16.25	Call	Currency Future	288.0000	302.0000	4.861	0	0	0
16/01/2009	£ / R	2009/03/16	13.95	Call	Currency Future	1,237.0000	1,336.0000	8.003	0	0	0
16/01/2009	£ / R	2009/03/16	16.60	Put	Currency Future	1,926.0000	1,752.0000	(9.034)	0	0	0
16/01/2009	£ / R	2009/03/16	14.45	Call	Currency Future	918.0000	990.0000	7.843	0	0	0
16/01/2009	£ / R	2009/03/16	14.80	Put	Currency Future	666.0000	524.0000	(21.321)	0	0	0
16/01/2009	£ / R	2009/03/16	18.15	Put	Currency Future	3,312.0000	3,128.0000	(5.556)	0	0	0
16/01/2009	£ / R	2009/03/16	14.05	Call	Currency Future	1,169.0000	1,262.0000	7.956	0	0	0
16/01/2009	£ / R	2009/03/16	14.65	Put	Currency Future	578.0000	445.0000	(23.010)	0	0	0
16/01/2009	£ / R	2009/03/16	16.10	Put	Currency Future	1,532.0000	1,367.0000	(10.770)	0	0	0
16/01/2009	£ / R	2009/03/16	16.00	Call	Currency Future	349.0000	368.0000	5.444	0	0	0
16/01/2009	£ / R	2009/03/16	14.60	Call	Currency Future	842.0000	897.0000	6.532	0	0	0
16/01/2009	£ / R	2009/03/16	18.75	Put	Currency Future	3,888.0000	3,704.0000	(4.733)	0	0	0
16/01/2009	£ / R	2009/03/16	13.75	Put	Currency Future	239.0000	167.0000	(30.126)	0	0	0
16/01/2009	£ / R	2009/03/16	18.20	Put	Currency Future	3,360.0000	3,176.0000	(5.476)	0	0	0
16/01/2009	£ / R	2009/03/16	18.85	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/01/2009	£ / R	2009/03/16	13.65	Call	Currency Future	1,455.0000	1,570.0000	7.904	0	0	0
16/01/2009	£ / R	2009/03/16	18.90	Call	Currency Future	25.0000	23.0000	(8.000)	0	0	0
16/01/2009	£ / R	2009/03/16	15.40	Call	Currency Future	539.0000	571.0000	5.937	0	0	0
16/01/2009	£ / R	2009/03/16	15.20	Call	Currency Future	609.0000	638.0000	4.762	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	3,985.0000	3,801.0000	(4.617)	0	0	0
16/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	214.0000	147.0000	(31.308)	0	0	0
16/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,211.0000	1,057.0000	(12.717)	0	0	0
16/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,455.0000	3,271.0000	(5.326)	0	0	0
16/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,458.0000	1,295.0000	(11.180)	0	0	0
16/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
16/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	884.0000	733.0000	(17.081)	0	0	0
16/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	717.0000	755.0000	5.300	0	0	0
16/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,610.0000	1,735.0000	7.764	0	0	0
16/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
16/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
16/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	521.0000	555.0000	6.526	0	0	0
16/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,380.0000	1,490.0000	7.971	0	0	0
16/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	636.0000	497.0000	(21.855)	0	0	0
16/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	452.0000	481.0000	6.416	0	0	0
16/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
16/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	324.0000	340.0000	4.938	0	0	0
16/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	918.0000	764.0000	(16.776)	0	0	0
16/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
16/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	169.0000	112.0000	(33.728)	0	0	0
16/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	737.0000	776.0000	5.292	0	0	0
16/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	626.0000	656.0000	4.792	0	0	0
16/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,265.0000	3,081.0000	(5.636)	0	0	0
16/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
16/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,080.0000	932.0000	(13.704)	0	0	0
16/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,791.0000	3,607.0000	(4.854)	0	0	0
16/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	190.0000	128.0000	(32.632)	0	0	0
16/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	391.0000	414.0000	5.882	0	0	0
16/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
16/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	200.0000	206.0000	3.000	0	0	0
16/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,598.0000	3,414.0000	(5.114)	0	0	0
16/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	679.0000	714.0000	5.155	0	0	0
16/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
16/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,532.0000	1,651.0000	7.768	0	0	0
16/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	696.0000	553.0000	(20.546)	0	0	0
16/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,350.0000	1,190.0000	(11.852)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
16/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	787.0000	641.0000	(18.551)	0	0	0
16/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,695.0000	3,511.0000	(4.980)	0	0	0
16/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	593.0000	620.0000	4.553	0	0	0
16/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,314.0000	1,156.0000	(12.024)	0	0	0
16/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,034.0000	3,850.0000	(4.561)	0	0	0
16/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,608.0000	1,441.0000	(10.386)	0	0	0
16/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
16/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	551.0000	424.0000	(23.049)	0	0	0
16/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	758.0000	798.0000	5.277	0	0	0
16/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
16/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	406.0000	430.0000	5.911	0	0	0
16/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,550.0000	3,366.0000	(5.183)	0	0	0
16/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,009.0000	1,833.0000	(8.761)	0	0	0
16/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	726.0000	582.0000	(19.835)	0	0	0
16/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,407.0000	3,223.0000	(5.401)	0	0	0
16/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,743.0000	3,559.0000	(4.916)	0	0	0
16/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	281.0000	200.0000	(28.826)	0	0	0
16/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	524.0000	404.0000	(22.901)	0	0	0
16/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
16/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	202.0000	137.0000	(32.178)	0	0	0
16/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	952.0000	797.0000	(16.282)	0	0	0
16/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	3,839.0000	3,655.0000	(4.793)	0	0	0
16/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	820.0000	868.0000	5.854	0	0	0
16/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
16/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,344.0000	1,450.0000	7.887	0	0	0
16/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	778.0000	820.0000	5.398	0	0	0
16/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,385.0000	1,225.0000	(11.552)	0	0	0
16/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
16/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,124.0000	2,940.0000	(5.890)	0	0	0
16/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	524.0000	404.0000	(22.901)	0	0	0
16/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	578.0000	445.0000	(23.010)	0	0	0
16/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
16/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,493.0000	1,610.0000	7.837	0	0	0
16/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	820.0000	868.0000	5.854	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,532.0000	1,367.0000	(10.770)	0	0	0
16/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	1,307.0000	1,412.0000	8.034	0	0	0
16/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	865.0000	927.0000	7.168	0	0	0
16/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	252.0000	177.0000	(29.762)	0	0	0
16/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	162.0000	165.0000	1.852	0	0	0
16/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	1,135.0000	1,226.0000	8.018	0	0	0
16/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	737.0000	776.0000	5.292	0	0	0
16/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,598.0000	3,414.0000	(5.114)	0	0	0
16/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,503.0000	3,319.0000	(5.253)	0	0	0
16/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	416.0000	314.0000	(24.519)	0	0	0
16/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	344.0000	253.0000	(26.453)	0	0	0
16/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	1,272.0000	1,373.0000	7.940	0	0	0
16/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
16/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	377.0000	398.0000	5.570	0	0	0
16/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
16/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,686.0000	1,516.0000	(10.083)	0	0	0
16/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	266.0000	189.0000	(28.947)	0	0	0
16/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	666.0000	524.0000	(21.321)	0	0	0
16/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
16/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	1,008.0000	1,087.0000	7.837	0	0	0
16/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	660.0000	694.0000	5.152	0	0	0
16/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	421.0000	446.0000	5.938	0	0	0
16/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
16/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	300.0000	314.0000	4.667	0	0	0
16/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	758.0000	798.0000	5.277	0	0	0
16/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	696.0000	553.0000	(20.546)	0	0	0
16/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	179.0000	120.0000	(32.961)	0	0	0
16/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,279.0000	1,123.0000	(12.197)	0	0	0
16/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
16/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
16/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,221.0000	2,042.0000	(8.059)	0	0	0
16/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	865.0000	927.0000	7.168	0	0	0
16/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	486.0000	517.0000	6.379	0	0	0
16/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,503.0000	3,319.0000	(5.253)	0	0	0
16/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,926.0000	1,752.0000	(9.034)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	717.0000	755.0000	5.300	0	0	0
16/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,180.0000	3,996.0000	(4.402)	0	0	0
16/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,144.0000	994.0000	(13.112)	0	0	0
16/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,753.0000	2,571.0000	(6.611)	0	0	0
16/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	217.0000	225.0000	3.687	0	0	0
16/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	819.0000	671.0000	(18.071)	0	0	0
16/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,845.0000	2,662.0000	(6.432)	0	0	0
16/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,646.0000	3,462.0000	(5.047)	0	0	0
16/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,571.0000	1,693.0000	7.766	0	0	0
16/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	884.0000	733.0000	(17.081)	0	0	0
16/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	2,937.0000	2,754.0000	(6.231)	0	0	0
16/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,093.0000	1,916.0000	(8.457)	0	0	0
16/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	377.0000	398.0000	5.570	0	0	0
16/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	79.0000	77.0000	(2.532)	0	0	0
16/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	95.0000	94.0000	(1.053)	0	0	0
16/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	726.0000	582.0000	(19.835)	0	0	0
16/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	436.0000	331.0000	(24.083)	0	0	0
16/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
16/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	1,102.0000	1,190.0000	7.985	0	0	0
16/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,385.0000	1,225.0000	(11.552)	0	0	0
16/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	361.0000	267.0000	(26.039)	0	0	0
16/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,307.0000	2,128.0000	(7.759)	0	0	0
16/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	277.0000	289.0000	4.332	0	0	0
16/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,791.0000	3,607.0000	(4.854)	0	0	0
16/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	1,967.0000	1,792.0000	(8.897)	0	0	0
16/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	226.0000	156.0000	(30.973)	0	0	0
16/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	99.0000	99.0000	-	0	0	0
16/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,048.0000	898.0000	(14.313)	0	0	0
16/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	851.0000	701.0000	(17.626)	0	0	0
16/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	1,039.0000	1,121.0000	7.892	0	0	0
16/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
16/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,725.0000	1,555.0000	(9.855)	0	0	0
16/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,417.0000	1,529.0000	7.904	0	0	0
16/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,708.0000	2,526.0000	(6.721)	0	0	0
16/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	469.0000	498.0000	6.183	0	0	0
16/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	643.0000	674.0000	4.821	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
16/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,180.0000	3,996.0000	(4.402)	0	0	0
16/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	266.0000	278.0000	4.511	0	0	0
16/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,344.0000	1,450.0000	7.887	0	0	0
16/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
16/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,017.0000	864.0000	(15.044)	0	0	0
16/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	977.0000	1,054.0000	7.881	0	0	0
16/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,695.0000	3,511.0000	(4.980)	0	0	0
16/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,647.0000	1,478.0000	(10.261)	0	0	0
16/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
16/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	28.0000	26.0000	(7.143)	0	0	0
16/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	397.0000	298.0000	(24.937)	0	0	0
16/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,278.0000	4,094.0000	(4.301)	0	0	0
16/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,030.0000	2,847.0000	(6.040)	0	0	0
16/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	539.0000	571.0000	5.937	0	0	0
16/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,570.0000	1,404.0000	(10.573)	0	0	0
16/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
16/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	246.0000	256.0000	4.065	0	0	0
16/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	86.0000	85.0000	(1.163)	0	0	0
16/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,218.0000	3,034.0000	(5.718)	0	0	0
16/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	756.0000	611.0000	(19.180)	0	0	0
16/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,082.0000	3,899.0000	(4.483)	0	0	0
16/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	226.0000	235.0000	3.982	0	0	0
16/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,177.0000	1,025.0000	(12.914)	0	0	0
16/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
16/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,804.0000	1,632.0000	(9.534)	0	0	0
16/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
16/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	252.0000	177.0000	(29.762)	0	0	0
16/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	558.0000	587.0000	5.197	0	0	0
16/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	266.0000	278.0000	4.511	0	0	0
16/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	311.0000	327.0000	5.145	0	0	0
16/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,082.0000	3,899.0000	(4.483)	0	0	0
16/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	209.0000	215.0000	2.871	0	0	0
16/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	551.0000	424.0000	(23.049)	0	0	0
16/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,312.0000	3,128.0000	(5.556)	0	0	0
16/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	1,202.0000	1,299.0000	8.070	0	0	0
16/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,725.0000	1,555.0000	(9.855)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,495.0000	1,331.0000	(10.970)	0	0	0
16/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
16/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,885.0000	1,712.0000	(9.178)	0	0	0
16/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	842.0000	897.0000	6.532	0	0	0
16/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,030.0000	2,847.0000	(6.040)	0	0	0
16/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	3,936.0000	3,752.0000	(4.675)	0	0	0
16/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	697.0000	734.0000	5.308	0	0	0
16/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	486.0000	517.0000	6.379	0	0	0
16/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	3,985.0000	3,801.0000	(4.617)	0	0	0
16/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	136.0000	138.0000	1.471	0	0	0
16/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,845.0000	2,662.0000	(6.432)	0	0	0
16/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	59.0000	57.0000	(3.390)	0	0	0
16/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	986.0000	830.0000	(15.822)	0	0	0
16/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
16/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	71.0000	70.0000	(1.408)	0	0	0
16/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	130.0000	131.0000	0.769	0	0	0
16/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,376.0000	4,192.0000	(4.205)	0	0	0
16/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	336.0000	354.0000	5.357	0	0	0
16/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,572.0000	2,391.0000	(7.037)	0	0	0
16/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	421.0000	446.0000	5.938	0	0	0
16/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	577.0000	603.0000	4.506	0	0	0
16/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	643.0000	674.0000	4.821	0	0	0
16/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,764.0000	1,593.0000	(9.694)	0	0	0
16/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,350.0000	1,190.0000	(11.852)	0	0	0
16/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	391.0000	414.0000	5.882	0	0	0
16/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,279.0000	1,123.0000	(12.197)	0	0	0
16/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	114.0000	114.0000	-	0	0	0
16/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	851.0000	701.0000	(17.626)	0	0	0
16/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	226.0000	235.0000	3.982	0	0	0
16/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,885.0000	1,712.0000	(9.178)	0	0	0
16/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,483.0000	2,302.0000	(7.290)	0	0	0
16/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	169.0000	173.0000	2.367	0	0	0
16/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	311.0000	226.0000	(27.331)	0	0	0
16/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,395.0000	2,215.0000	(7.516)	0	0	0
16/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	256.0000	266.0000	3.906	0	0	0
16/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	1,008.0000	1,087.0000	7.837	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	124.0000	125.0000	0.806	0	0	0
16/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,178.0000	2,000.0000	(8.173)	0	0	0
16/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	452.0000	481.0000	6.416	0	0	0
16/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,686.0000	1,516.0000	(10.083)	0	0	0
16/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,211.0000	1,057.0000	(12.717)	0	0	0
16/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,017.0000	864.0000	(15.044)	0	0	0
16/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,422.0000	1,260.0000	(11.392)	0	0	0
16/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	558.0000	587.0000	5.197	0	0	0
16/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,764.0000	1,593.0000	(9.694)	0	0	0
16/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	577.0000	603.0000	4.506	0	0	0
16/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	986.0000	830.0000	(15.822)	0	0	0
16/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	256.0000	266.0000	3.906	0	0	0
16/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,350.0000	1,190.0000	(11.852)	0	0	0
16/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,178.0000	2,000.0000	(8.173)	0	0	0
16/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	363.0000	383.0000	5.510	0	0	0
16/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	391.0000	414.0000	5.882	0	0	0
16/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	169.0000	173.0000	2.367	0	0	0
16/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	236.0000	245.0000	3.814	0	0	0
16/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,093.0000	1,916.0000	(8.457)	0	0	0
16/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	184.0000	189.0000	2.717	0	0	0
16/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	377.0000	398.0000	5.570	0	0	0
16/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	155.0000	158.0000	1.935	0	0	0
16/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,385.0000	1,225.0000	(11.552)	0	0	0
16/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,112.0000	963.0000	(13.399)	0	0	0
16/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	503.0000	536.0000	6.561	0	0	0
16/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,264.0000	2,085.0000	(7.906)	0	0	0
16/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	336.0000	354.0000	5.357	0	0	0
16/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,144.0000	994.0000	(13.112)	0	0	0
16/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,608.0000	1,441.0000	(10.386)	0	0	0
16/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,799.0000	2,617.0000	(6.502)	0	0	0
16/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	436.0000	463.0000	6.193	0	0	0
16/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,351.0000	2,171.0000	(7.656)	0	0	0
16/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,314.0000	1,156.0000	(12.024)	0	0	0
16/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	142.0000	144.0000	1.408	0	0	0
16/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,245.0000	1,090.0000	(12.450)	0	0	0
16/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	90.0000	90.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,495.0000	1,331.0000	(10.970)	0	0	0
16/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	469.0000	498.0000	6.183	0	0	0
16/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,135.0000	1,958.0000	(8.290)	0	0	0
16/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,177.0000	1,025.0000	(12.914)	0	0	0
16/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	68.0000	67.0000	(1.471)	0	0	0
16/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	406.0000	430.0000	5.911	0	0	0
16/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,077.0000	2,893.0000	(5.980)	0	0	0
16/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	62.0000	60.0000	(3.226)	0	0	0
16/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	300.0000	314.0000	4.667	0	0	0
16/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
16/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	2,891.0000	2,708.0000	(6.330)	0	0	0
16/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
16/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	90.0000	90.0000	-	0	0	0
16/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,799.0000	2,617.0000	(6.502)	0	0	0
16/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,171.0000	2,987.0000	(5.803)	0	0	0
16/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,439.0000	2,258.0000	(7.421)	0	0	0
16/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	142.0000	144.0000	1.408	0	0	0
16/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,845.0000	1,672.0000	(9.377)	0	0	0
16/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	2,984.0000	2,800.0000	(6.166)	0	0	0
16/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	119.0000	120.0000	0.840	0	0	0
16/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
16/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	192.0000	198.0000	3.125	0	0	0
16/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,351.0000	2,171.0000	(7.656)	0	0	0
16/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,135.0000	1,958.0000	(8.290)	0	0	0
16/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,617.0000	2,436.0000	(6.916)	0	0	0
16/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	277.0000	289.0000	4.332	0	0	0
16/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	109.0000	109.0000	-	0	0	0
16/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,528.0000	2,347.0000	(7.160)	0	0	0
16/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	176.0000	181.0000	2.841	0	0	0
16/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	1,070.0000	1,155.0000	7.944	0	0	0
16/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,051.0000	1,874.0000	(8.630)	0	0	0
16/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	498.0000	385.0000	(22.691)	0	0	0
16/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	456.0000	348.0000	(23.684)	0	0	0
16/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	379.0000	282.0000	(25.594)	0	0	0
16/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	889.0000	958.0000	7.762	0	0	0
16/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	947.0000	1,022.0000	7.920	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R	2009/03/16	14.30	Put	Currency Future	416.0000	314.0000	(24.519)	0	0	0
16/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,570.0000	1,404.0000	(10.573)	0	0	0
16/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	311.0000	327.0000	5.145	0	0	0
16/01/2009	£ / R	2009/06/12			Currency Future	15.1642	15.3406	1.163	0.0000	0.0000	88
16/01/2009	£ / R	2009/06/12	14.85	Put	Currency Future	950.0000	804.0000	(15.368)	0	0	0
16/01/2009	£ / R	2009/06/12	19.30	Put	Currency Future	4,306.0000	4,120.0000	(4.320)	0	0	0
16/01/2009	£ / R	2009/06/12	17.55	Put	Currency Future	2,798.0000	2,618.0000	(6.433)	0	0	0
16/01/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,072.0000	912.0000	(14.925)	0	0	0
16/01/2009	£ / R	2009/06/12	16.05	Put	Currency Future	1,701.0000	1,541.0000	(9.406)	0	0	0
16/01/2009	£ / R	2009/06/12	17.95	Call	Currency Future	340.0000	334.0000	(1.765)	0	0	0
16/01/2009	£ / R	2009/06/12	19.30	Call	Currency Future	170.0000	161.0000	(5.294)	0	0	0
16/01/2009	£ / R	2009/06/12	17.65	Call	Currency Future	393.0000	389.0000	(1.018)	0	0	0
16/01/2009	£ / R	2009/06/12	13.70	Put	Currency Future	473.0000	379.0000	(19.873)	0	0	0
16/01/2009	£ / R	2009/06/12	15.05	Call	Currency Future	1,186.0000	1,203.0000	1.433	0	0	0
16/01/2009	£ / R	2009/06/12	15.95	Call	Currency Future	851.0000	869.0000	2.115	0	0	0
16/01/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,294.0000	3,110.0000	(5.586)	0	0	0
16/01/2009	£ / R	2009/06/12	14.85	Call	Currency Future	1,265.0000	1,295.0000	2.372	0	0	0
16/01/2009	£ / R	2009/06/12	19.55	Put	Currency Future	4,535.0000	4,349.0000	(4.101)	0	0	0
16/01/2009	£ / R	2009/06/12	17.65	Put	Currency Future	2,879.0000	2,698.0000	(6.287)	0	0	0
16/01/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,605.0000	1,447.0000	(9.844)	0	0	0
16/01/2009	£ / R	2009/06/12	16.10	Call	Currency Future	798.0000	813.0000	1.880	0	0	0
16/01/2009	£ / R	2009/06/12	18.15	Call	Currency Future	308.0000	301.0000	(2.273)	0	0	0
16/01/2009	£ / R	2009/06/12	17.00	Put	Currency Future	2,370.0000	2,195.0000	(7.384)	0	0	0
16/01/2009	£ / R	2009/06/12	16.30	Put	Currency Future	1,868.0000	1,703.0000	(8.833)	0	0	0
16/01/2009	£ / R	2009/06/12	18.90	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
16/01/2009	£ / R	2009/06/12	15.15	Call	Currency Future	1,147.0000	1,163.0000	1.395	0	0	0
16/01/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,605.0000	1,447.0000	(9.844)	0	0	0
16/01/2009	£ / R	2009/06/12	18.45	Call	Currency Future	265.0000	257.0000	(3.019)	0	0	0
16/01/2009	£ / R	2009/06/12	17.00	Call	Currency Future	535.0000	536.0000	0.187	0	0	0
16/01/2009	£ / R	2009/06/12	18.90	Put	Currency Future	3,946.0000	3,760.0000	(4.714)	0	0	0
16/01/2009	£ / R	2009/06/12	15.95	Put	Currency Future	1,637.0000	1,478.0000	(9.713)	0	0	0
16/01/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,126.0000	2,943.0000	(5.854)	0	0	0
16/01/2009	£ / R	2009/06/12	15.45	Call	Currency Future	1,038.0000	1,048.0000	0.963	0	0	0
16/01/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1,073.0000	1,085.0000	1.118	0	0	0
16/01/2009	£ / R	2009/06/12	19.55	Call	Currency Future	149.0000	140.0000	(6.040)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	869.0000	888.0000	2.186	0	0	0
16/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	869.0000	888.0000	2.186	0	0	0
16/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,295.0000	2,122.0000	(7.538)	0	0	0
16/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	732.0000	743.0000	1.503	0	0	0
16/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,324.0000	1,158.0000	(12.538)	0	0	0
16/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,259.0000	1,094.0000	(13.106)	0	0	0
16/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	162.0000	152.0000	(6.173)	0	0	0
16/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,245.0000	1,268.0000	1.847	0	0	0
16/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	815.0000	831.0000	1.963	0	0	0
16/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	613.0000	618.0000	0.816	0	0	0
16/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,352.0000	4,166.0000	(4.274)	0	0	0
16/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,132.0000	972.0000	(14.134)	0	0	0
16/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	632.0000	522.0000	(17.405)	0	0	0
16/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
16/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	265.0000	257.0000	(3.019)	0	0	0
16/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,391.0000	1,223.0000	(12.078)	0	0	0
16/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,734.0000	1,573.0000	(9.285)	0	0	0
16/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,149.0000	1,978.0000	(7.957)	0	0	0
16/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,646.0000	1,712.0000	4.010	0	0	0
16/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	1,304.0000	1,350.0000	3.528	0	0	0
16/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,443.0000	4,257.0000	(4.186)	0	0	0
16/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,551.0000	3,366.0000	(5.210)	0	0	0
16/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	560.0000	562.0000	0.357	0	0	0
16/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,261.0000	4,075.0000	(4.365)	0	0	0
16/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,868.0000	1,703.0000	(8.833)	0	0	0
16/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	175.0000	166.0000	(5.143)	0	0	0
16/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	920.0000	782.0000	(15.000)	0	0	0
16/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,542.0000	1,387.0000	(10.052)	0	0	0
16/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,080.0000	3,895.0000	(4.534)	0	0	0
16/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,936.0000	1,770.0000	(8.574)	0	0	0
16/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	227.0000	218.0000	(3.965)	0	0	0
16/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	651.0000	539.0000	(17.204)	0	0	0
16/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	906.0000	927.0000	2.318	0	0	0
16/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	216.0000	207.0000	(4.167)	0	0	0
16/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,937.0000	2,020.0000	4.285	0	0	0
16/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	1,109.0000	1,123.0000	1.262	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R	2009/06/12	18.85	Put	Currency Future	3,901.0000	3,716.0000	(4.742)	0	0	0
16/01/2009	£ / R	2009/06/12	14.25	Call	Currency Future	1,585.0000	1,648.0000	3.975	0	0	0
16/01/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1,005.0000	1,013.0000	0.796	0	0	0
16/01/2009	£ / R	2009/06/12	18.25	Put	Currency Future	3,379.0000	3,195.0000	(5.445)	0	0	0
16/01/2009	£ / R	2009/06/12	14.20	Call	Currency Future	1,615.0000	1,680.0000	4.025	0	0	0
16/01/2009	£ / R	2009/06/12	14.75	Put	Currency Future	890.0000	759.0000	(14.719)	0	0	0
16/01/2009	£ / R	2009/06/12	19.05	Call	Currency Future	194.0000	185.0000	(4.639)	0	0	0
16/01/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,542.0000	1,387.0000	(10.052)	0	0	0
16/01/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,450.0000	1,289.0000	(11.103)	0	0	0
16/01/2009	£ / R	2009/06/12	16.00	Call	Currency Future	833.0000	850.0000	2.041	0	0	0
16/01/2009	£ / R	2009/06/12	18.35	Call	Currency Future	278.0000	271.0000	(2.518)	0	0	0
16/01/2009	£ / R	2009/06/12	19.40	Put	Currency Future	4,397.0000	4,212.0000	(4.207)	0	0	0
16/01/2009	£ / R	2009/06/12	15.65	Call	Currency Future	964.0000	980.0000	1.660	0	0	0
16/01/2009	£ / R	2009/06/12	16.40	Call	Currency Future	701.0000	710.0000	1.284	0	0	0
16/01/2009	£ / R	2009/06/12	18.25	Call	Currency Future	293.0000	285.0000	(2.730)	0	0	0
16/01/2009	£ / R	2009/06/12	19.35	Call	Currency Future	166.0000	157.0000	(5.422)	0	0	0
16/01/2009	£ / R	2009/06/12	16.90	Put	Currency Future	2,295.0000	2,122.0000	(7.538)	0	0	0
16/01/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,195.0000	1,032.0000	(13.640)	0	0	0
16/01/2009	£ / R	2009/06/12	14.95	Call	Currency Future	1,227.0000	1,242.0000	1.222	0	0	0
16/01/2009	£ / R	2009/06/12	18.45	Put	Currency Future	3,551.0000	3,366.0000	(5.210)	0	0	0
16/01/2009	£ / R	2009/06/12	16.90	Call	Currency Future	560.0000	562.0000	0.357	0	0	0
16/01/2009	£ / R	2009/06/12	17.55	Call	Currency Future	413.0000	409.0000	(0.969)	0	0	0
16/01/2009	£ / R	2009/06/12	15.80	Call	Currency Future	906.0000	927.0000	2.318	0	0	0
16/01/2009	£ / R	2009/06/12	14.95	Put	Currency Future	1,012.0000	851.0000	(15.909)	0	0	0
16/01/2009	£ / R	2009/06/12	18.65	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
16/01/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,446.0000	2,270.0000	(7.195)	0	0	0
16/01/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,357.0000	1,190.0000	(12.307)	0	0	0
16/01/2009	£ / R	2009/06/12	16.20	Call	Currency Future	764.0000	778.0000	1.832	0	0	0
16/01/2009	£ / R	2009/06/12	18.65	Put	Currency Future	3,725.0000	3,540.0000	(4.966)	0	0	0
16/01/2009	£ / R	2009/06/12	17.10	Call	Currency Future	510.0000	511.0000	0.196	0	0	0
16/01/2009	£ / R	2009/06/12	18.75	Put	Currency Future	3,813.0000	3,628.0000	(4.852)	0	0	0
16/01/2009	£ / R	2009/06/12	14.70	Call	Currency Future	1,331.0000	1,378.0000	3.531	0	0	0
16/01/2009	£ / R	2009/06/12	17.45	Put	Currency Future	2,719.0000	2,539.0000	(6.620)	0	0	0
16/01/2009	£ / R	2009/06/12	13.75	Call	Currency Future	1,903.0000	1,984.0000	4.256	0	0	0
16/01/2009	£ / R	2009/06/12	14.80	Call	Currency Future	1,284.0000	1,322.0000	2.960	0	0	0
16/01/2009	£ / R	2009/06/12	18.35	Put	Currency Future	3,464.0000	3,280.0000	(5.312)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R	2009/06/12	14.70	Put	Currency Future	867.0000	737.0000	(14.994)	0	0	0
16/01/2009	£ / R	2009/06/12	17.45	Call	Currency Future	433.0000	430.0000	(0.693)	0	0	0
16/01/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,291.0000	1,126.0000	(12.781)	0	0	0
16/01/2009	£ / R	2009/06/12	18.65	Call	Currency Future	239.0000	230.0000	(3.766)	0	0	0
16/01/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,669.0000	1,509.0000	(9.587)	0	0	0
16/01/2009	£ / R	2009/06/12	18.80	Call	Currency Future	221.0000	212.0000	(4.072)	0	0	0
16/01/2009	£ / R	2009/06/12	14.35	Put	Currency Future	712.0000	595.0000	(16.433)	0	0	0
16/01/2009	£ / R	2009/06/12	14.40	Call	Currency Future	1,497.0000	1,554.0000	3.808	0	0	0
16/01/2009	£ / R	2009/06/12	18.50	Put	Currency Future	3,594.0000	3,409.0000	(5.147)	0	0	0
16/01/2009	£ / R	2009/06/12	17.35	Put	Currency Future	2,640.0000	2,461.0000	(6.780)	0	0	0
16/01/2009	£ / R	2009/06/12	13.75	Put	Currency Future	489.0000	394.0000	(19.427)	0	0	0
16/01/2009	£ / R	2009/06/12	15.40	Call	Currency Future	1,055.0000	1,066.0000	1.043	0	0	0
16/01/2009	£ / R	2009/06/12	18.80	Put	Currency Future	3,857.0000	3,672.0000	(4.796)	0	0	0
16/01/2009	£ / R	2009/06/12	14.35	Call	Currency Future	1,526.0000	1,585.0000	3.866	0	0	0
16/01/2009	£ / R	2009/06/12	18.60	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
16/01/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,258.0000	2,085.0000	(7.662)	0	0	0
16/01/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,226.0000	1,063.0000	(13.295)	0	0	0
16/01/2009	£ / R	2009/06/12	14.40	Put	Currency Future	733.0000	614.0000	(16.235)	0	0	0
16/01/2009	£ / R	2009/06/12	18.60	Put	Currency Future	3,681.0000	3,496.0000	(5.026)	0	0	0
16/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	573.0000	576.0000	0.524	0	0	0
16/01/2009	£ / R	2009/06/12	15.50	Call	Currency Future	1,021.0000	1,031.0000	0.979	0	0	0
16/01/2009	£ / R	2009/06/12	17.25	Call	Currency Future	476.0000	475.0000	(0.210)	0	0	0
16/01/2009	£ / R	2009/06/12	14.50	Put	Currency Future	776.0000	653.0000	(15.851)	0	0	0
16/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,113.0000	1,942.0000	(8.093)	0	0	0
16/01/2009	£ / R	2009/06/12	14.25	Put	Currency Future	671.0000	557.0000	(16.990)	0	0	0
16/01/2009	£ / R	2009/06/12	14.90	Put	Currency Future	981.0000	828.0000	(15.596)	0	0	0
16/01/2009	£ / R	2009/06/12	17.25	Put	Currency Future	2,562.0000	2,384.0000	(6.948)	0	0	0
16/01/2009	£ / R	2009/06/12	14.60	Call	Currency Future	1,385.0000	1,435.0000	3.610	0	0	0
16/01/2009	£ / R	2009/06/12	18.70	Call	Currency Future	233.0000	224.0000	(3.863)	0	0	0
16/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	627.0000	633.0000	0.957	0	0	0
16/01/2009	£ / R	2009/06/12	15.30	Call	Currency Future	1,091.0000	1,104.0000	1.192	0	0	0
16/01/2009	£ / R	2009/06/12	16.30	Call	Currency Future	732.0000	743.0000	1.503	0	0	0
16/01/2009	£ / R	2009/06/12	14.10	Put	Currency Future	613.0000	504.0000	(17.781)	0	0	0
16/01/2009	£ / R	2009/06/12	15.35	Call	Currency Future	1,073.0000	1,085.0000	1.118	0	0	0
16/01/2009	£ / R	2009/06/12	14.50	Call	Currency Future	1,440.0000	1,494.0000	3.750	0	0	0
16/01/2009	£ / R	2009/06/12	19.10	Put	Currency Future	4,125.0000	3,939.0000	(4.509)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	252.0000	243.0000	(3.571)	0	0	0
16/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,291.0000	1,126.0000	(12.781)	0	0	0
16/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	184.0000	175.0000	(4.891)	0	0	0
16/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,677.0000	1,745.0000	4.055	0	0	0
16/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,132.0000	972.0000	(14.134)	0	0	0
16/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	887.0000	908.0000	2.368	0	0	0
16/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	189.0000	180.0000	(4.762)	0	0	0
16/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,055.0000	1,066.0000	1.043	0	0	0
16/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,800.0000	1,637.0000	(9.056)	0	0	0
16/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	586.0000	590.0000	0.683	0	0	0
16/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,035.0000	3,850.0000	(4.585)	0	0	0
16/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,573.0000	1,417.0000	(9.917)	0	0	0
16/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,147.0000	1,163.0000	1.395	0	0	0
16/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,573.0000	1,417.0000	(9.917)	0	0	0
16/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	3,946.0000	3,760.0000	(4.714)	0	0	0
16/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,333.0000	2,158.0000	(7.501)	0	0	0
16/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,226.0000	1,063.0000	(13.295)	0	0	0
16/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,222.0000	2,049.0000	(7.786)	0	0	0
16/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,170.0000	3,985.0000	(4.436)	0	0	0
16/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	210.0000	201.0000	(4.286)	0	0	0
16/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,284.0000	1,322.0000	2.960	0	0	0
16/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,804.0000	1,879.0000	4.157	0	0	0
16/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,080.0000	3,895.0000	(4.534)	0	0	0
16/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	641.0000	648.0000	1.092	0	0	0
16/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,758.0000	2,579.0000	(6.490)	0	0	0
16/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,163.0000	1,002.0000	(13.844)	0	0	0
16/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,186.0000	1,203.0000	1.433	0	0	0
16/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,769.0000	3,584.0000	(4.908)	0	0	0
16/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	920.0000	782.0000	(15.000)	0	0	0
16/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	194.0000	185.0000	(4.639)	0	0	0
16/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,077.0000	1,907.0000	(8.185)	0	0	0
16/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	200.0000	190.0000	(5.000)	0	0	0
16/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,767.0000	1,605.0000	(9.168)	0	0	0
16/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,259.0000	1,094.0000	(13.106)	0	0	0
16/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	258.0000	250.0000	(3.101)	0	0	0
16/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	981.0000	828.0000	(15.596)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,725.0000	3,540.0000	(4.966)	0	0	0
16/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	423.0000	419.0000	(0.946)	0	0	0
16/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	781.0000	795.0000	1.793	0	0	0
16/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,102.0000	942.0000	(14.519)	0	0	0
16/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,215.0000	4,030.0000	(4.389)	0	0	0
16/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,041.0000	1,872.0000	(8.280)	0	0	0
16/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,837.0000	1,914.0000	4.192	0	0	0
16/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,245.0000	1,268.0000	1.847	0	0	0
16/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,497.0000	1,554.0000	3.808	0	0	0
16/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	216.0000	207.0000	(4.167)	0	0	0
16/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	1,128.0000	1,143.0000	1.330	0	0	0
16/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,072.0000	912.0000	(14.925)	0	0	0
16/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,166.0000	1,183.0000	1.458	0	0	0
16/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
16/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,708.0000	1,778.0000	4.098	0	0	0
16/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,166.0000	1,183.0000	1.458	0	0	0
16/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	540.0000	439.0000	(18.704)	0	0	0
16/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,901.0000	3,716.0000	(4.742)	0	0	0
16/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,091.0000	1,104.0000	1.192	0	0	0
16/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	205.0000	196.0000	(4.390)	0	0	0
16/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	821.0000	695.0000	(15.347)	0	0	0
16/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,102.0000	942.0000	(14.519)	0	0	0
16/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,804.0000	1,879.0000	4.157	0	0	0
16/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	3,991.0000	3,805.0000	(4.660)	0	0	0
16/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,167.0000	2,984.0000	(5.778)	0	0	0
16/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	887.0000	908.0000	2.368	0	0	0
16/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	348.0000	342.0000	(1.724)	0	0	0
16/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	655.0000	663.0000	1.221	0	0	0
16/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,002.0000	2,820.0000	(6.063)	0	0	0
16/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,679.0000	2,500.0000	(6.682)	0	0	0
16/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	443.0000	441.0000	(0.451)	0	0	0
16/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,420.0000	1,256.0000	(11.549)	0	0	0
16/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,556.0000	1,616.0000	3.856	0	0	0
16/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,294.0000	3,110.0000	(5.586)	0	0	0
16/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,507.0000	3,323.0000	(5.247)	0	0	0
16/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,084.0000	2,902.0000	(5.901)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	985.0000	996.0000	1.117	0	0	0
16/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	522.0000	423.0000	(18.966)	0	0	0
16/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,265.0000	1,295.0000	2.372	0	0	0
16/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	691.0000	576.0000	(16.643)	0	0	0
16/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	366.0000	360.0000	(1.639)	0	0	0
16/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	506.0000	408.0000	(19.368)	0	0	0
16/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	575.0000	471.0000	(18.087)	0	0	0
16/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	272.0000	263.0000	(3.309)	0	0	0
16/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,870.0000	1,949.0000	4.225	0	0	0
16/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	540.0000	439.0000	(18.704)	0	0	0
16/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	557.0000	455.0000	(18.312)	0	0	0
16/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	2,920.0000	2,739.0000	(6.199)	0	0	0
16/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	594.0000	487.0000	(18.013)	0	0	0
16/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,740.0000	1,811.0000	4.080	0	0	0
16/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,420.0000	1,256.0000	(11.549)	0	0	0
16/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	316.0000	309.0000	(2.215)	0	0	0
16/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	547.0000	549.0000	0.366	0	0	0
16/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,412.0000	1,464.0000	3.683	0	0	0
16/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	950.0000	804.0000	(15.368)	0	0	0
16/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	733.0000	614.0000	(16.235)	0	0	0
16/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	964.0000	980.0000	1.660	0	0	0
16/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	332.0000	325.0000	(2.108)	0	0	0
16/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,006.0000	1,838.0000	(8.375)	0	0	0
16/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,637.0000	3,453.0000	(5.059)	0	0	0
16/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	798.0000	674.0000	(15.539)	0	0	0
16/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,209.0000	3,026.0000	(5.703)	0	0	0
16/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,185.0000	2,013.0000	(7.872)	0	0	0
16/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	869.0000	888.0000	2.186	0	0	0
16/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,251.0000	3,068.0000	(5.629)	0	0	0
16/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	308.0000	301.0000	(2.273)	0	0	0
16/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	613.0000	618.0000	0.816	0	0	0
16/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,450.0000	1,289.0000	(11.103)	0	0	0
16/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,084.0000	2,902.0000	(5.901)	0	0	0
16/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	781.0000	795.0000	1.793	0	0	0
16/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,126.0000	2,943.0000	(5.854)	0	0	0
16/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	985.0000	996.0000	1.117	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R	2009/06/12	17.30	Put	Currency Future	2,601.0000	2,423.0000	(6.844)	0	0	0
16/01/2009	£ / R	2009/06/12	15.75	Call	Currency Future	925.0000	948.0000	2.486	0	0	0
16/01/2009	£ / R	2009/06/12	16.15	Put	Currency Future	1,767.0000	1,605.0000	(9.168)	0	0	0
16/01/2009	£ / R	2009/06/12	17.85	Call	Currency Future	357.0000	351.0000	(1.681)	0	0	0
16/01/2009	£ / R	2009/06/12	16.35	Call	Currency Future	716.0000	727.0000	1.536	0	0	0
16/01/2009	£ / R	2009/06/12	18.05	Call	Currency Future	323.0000	317.0000	(1.858)	0	0	0
16/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	573.0000	576.0000	0.524	0	0	0
16/01/2009	£ / R	2009/06/12	17.95	Call	Currency Future	340.0000	334.0000	(1.765)	0	0	0
16/01/2009	£ / R	2009/06/12	17.85	Put	Currency Future	3,043.0000	2,861.0000	(5.981)	0	0	0
16/01/2009	£ / R	2009/06/12	17.35	Call	Currency Future	454.0000	452.0000	(0.441)	0	0	0
16/01/2009	£ / R	2009/06/12	14.60	Call	Currency Future	1,385.0000	1,435.0000	3.610	0	0	0
16/01/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,258.0000	2,085.0000	(7.662)	0	0	0
16/01/2009	£ / R	2009/06/12	13.95	Call	Currency Future	1,772.0000	1,845.0000	4.120	0	0	0
16/01/2009	£ / R	2009/06/12	16.35	Put	Currency Future	1,902.0000	1,736.0000	(8.728)	0	0	0
16/01/2009	£ / R	2009/06/12	17.05	Put	Currency Future	2,408.0000	2,233.0000	(7.267)	0	0	0
16/01/2009	£ / R	2009/06/12	14.60	Put	Currency Future	821.0000	695.0000	(15.347)	0	0	0
16/01/2009	£ / R	2009/06/12	17.05	Call	Currency Future	522.0000	523.0000	0.192	0	0	0
16/01/2009	£ / R	2009/06/12	17.15	Put	Currency Future	2,484.0000	2,308.0000	(7.085)	0	0	0
16/01/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,077.0000	1,907.0000	(8.185)	0	0	0
16/01/2009	£ / R	2009/06/12	14.65	Call	Currency Future	1,358.0000	1,406.0000	3.535	0	0	0
16/01/2009	£ / R	2009/06/12	15.55	Call	Currency Future	1,005.0000	1,013.0000	0.796	0	0	0
16/01/2009	£ / R	2009/06/12	16.45	Call	Currency Future	685.0000	694.0000	1.314	0	0	0
16/01/2009	£ / R	2009/06/12	17.35	Put	Currency Future	2,640.0000	2,461.0000	(6.780)	0	0	0
16/01/2009	£ / R	2009/06/12	16.25	Put	Currency Future	1,834.0000	1,670.0000	(8.942)	0	0	0
16/01/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,605.0000	1,447.0000	(9.844)	0	0	0
16/01/2009	£ / R	2009/06/12	17.35	Call	Currency Future	454.0000	452.0000	(0.441)	0	0	0
16/01/2009	£ / R	2009/06/12	17.55	Put	Currency Future	2,798.0000	2,618.0000	(6.433)	0	0	0
16/01/2009	£ / R	2009/06/12	16.25	Call	Currency Future	748.0000	760.0000	1.604	0	0	0
16/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	627.0000	633.0000	0.957	0	0	0
16/01/2009	£ / R	2009/06/12	14.65	Put	Currency Future	843.0000	716.0000	(15.065)	0	0	0
16/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,113.0000	1,942.0000	(8.093)	0	0	0
16/01/2009	£ / R	2009/06/12	16.75	Call	Currency Future	599.0000	604.0000	0.835	0	0	0
16/01/2009	£ / R	2009/06/12	15.70	Call	Currency Future	945.0000	963.0000	1.905	0	0	0
16/01/2009	£ / R	2009/06/12	17.15	Call	Currency Future	499.0000	498.0000	(0.200)	0	0	0
16/01/2009	£ / R	2009/06/12	17.90	Call	Currency Future	348.0000	342.0000	(1.724)	0	0	0
16/01/2009	£ / R	2009/06/12	17.55	Call	Currency Future	413.0000	409.0000	(0.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	465.0000	463.0000	(0.430)	0	0	0
16/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,971.0000	1,804.0000	(8.473)	0	0	0
16/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	670.0000	678.0000	1.194	0	0	0
16/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	487.0000	486.0000	(0.205)	0	0	0
16/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,042.0000	881.0000	(15.451)	0	0	0
16/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	764.0000	778.0000	1.832	0	0	0
16/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	384.0000	379.0000	(1.302)	0	0	0
16/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,149.0000	1,978.0000	(7.957)	0	0	0
16/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,481.0000	1,323.0000	(10.668)	0	0	0
16/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,800.0000	1,637.0000	(9.056)	0	0	0
16/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,391.0000	1,223.0000	(12.078)	0	0	0
16/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,511.0000	1,357.0000	(10.192)	0	0	0
16/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1,206.0000	1,222.0000	1.327	0	0	0
16/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,336.0000	3,152.0000	(5.516)	0	0	0
16/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	300.0000	293.0000	(2.333)	0	0	0
16/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,446.0000	2,270.0000	(7.195)	0	0	0
16/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	510.0000	511.0000	0.196	0	0	0
16/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,523.0000	2,346.0000	(7.015)	0	0	0
16/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	833.0000	850.0000	2.041	0	0	0
16/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,839.0000	2,658.0000	(6.375)	0	0	0
16/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,679.0000	2,500.0000	(6.682)	0	0	0
16/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	798.0000	813.0000	1.880	0	0	0
16/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,669.0000	1,509.0000	(9.587)	0	0	0
16/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	716.0000	727.0000	1.536	0	0	0
16/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,734.0000	1,573.0000	(9.285)	0	0	0
16/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,902.0000	1,736.0000	(8.728)	0	0	0
16/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	641.0000	648.0000	1.092	0	0	0
16/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	586.0000	590.0000	0.683	0	0	0
16/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	403.0000	399.0000	(0.993)	0	0	0
16/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,408.0000	2,233.0000	(7.267)	0	0	0
16/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,484.0000	2,308.0000	(7.085)	0	0	0
16/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	522.0000	523.0000	0.192	0	0	0
16/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	701.0000	710.0000	1.284	0	0	0
16/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	443.0000	441.0000	(0.451)	0	0	0
16/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	499.0000	498.0000	(0.200)	0	0	0
16/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,936.0000	1,770.0000	(8.574)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,222.0000	2,049.0000	(7.786)	0	0	0
16/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	754.0000	633.0000	(16.048)	0	0	0
16/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,468.0000	1,524.0000	3.815	0	0	0
16/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,412.0000	1,464.0000	3.683	0	0	0
16/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	798.0000	674.0000	(15.539)	0	0	0
16/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	594.0000	487.0000	(18.013)	0	0	0
16/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,708.0000	1,778.0000	4.098	0	0	0
16/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,971.0000	1,804.0000	(8.473)	0	0	0
16/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	685.0000	694.0000	1.314	0	0	0
16/01/2009	£ / R 2009/09/14			Currency Future	15.4262	15.5937	1.086	0.0000	0.0000	8
16/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,489.0000	1,501.0000	0.806	0	0	0
16/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,231.0000	1,096.0000	(10.967)	0	0	0
16/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,607.0000	1,639.0000	1.991	0	0	0
16/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,507.0000	1,349.0000	(10.484)	0	0	0
16/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,978.0000	2,033.0000	2.781	0	0	0
16/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,920.0000	1,973.0000	2.760	0	0	0
16/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,262.0000	1,120.0000	(11.252)	0	0	0
16/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,433.0000	1,443.0000	0.698	0	0	0
16/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,588.0000	1,614.0000	1.637	0	0	0
16/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,637.0000	1,476.0000	(9.835)	0	0	0
16/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,949.0000	2,003.0000	2.771	0	0	0
16/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,363.0000	1,370.0000	0.514	0	0	0
16/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	923.0000	809.0000	(12.351)	0	0	0
16/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,730.0000	1,773.0000	2.486	0	0	0
16/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	944.0000	829.0000	(12.182)	0	0	0
16/01/2009	£ / R 2009/09/14	14.35	Put	Currency Future	901.0000	789.0000	(12.431)	0	0	0
16/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,201.0000	1,072.0000	(10.741)	0	0	0
16/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,413.0000	1,258.0000	(10.970)	0	0	0
16/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,627.0000	1,666.0000	2.397	0	0	0
16/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,604.0000	1,444.0000	(9.975)	0	0	0
16/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,380.0000	1,388.0000	0.580	0	0	0
16/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	966.0000	850.0000	(12.008)	0	0	0
16/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,011.0000	892.0000	(11.771)	0	0	0
16/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,837.0000	1,885.0000	2.613	0	0	0
16/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,451.0000	1,462.0000	0.758	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	2,066.0000	2,125.0000	2.856	0	0	0
16/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	839.0000	731.0000	(12.872)	0	0	0
16/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	880.0000	769.0000	(12.614)	0	0	0
16/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	860.0000	750.0000	(12.791)	0	0	0
16/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,703.0000	1,541.0000	(9.513)	0	0	0
16/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,892.0000	1,943.0000	2.696	0	0	0
16/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	2,007.0000	2,063.0000	2.790	0	0	0
16/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,864.0000	1,914.0000	2.682	0	0	0
16/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,103.0000	979.0000	(11.242)	0	0	0
16/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	988.0000	871.0000	(11.842)	0	0	0
16/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,475.0000	1,318.0000	(10.644)	0	0	0
16/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,103.0000	979.0000	(11.242)	0	0	0
16/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	761.0000	658.0000	(13.535)	0	0	0
16/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	2,036.0000	2,094.0000	2.849	0	0	0
16/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	2,126.0000	2,188.0000	2.916	0	0	0
16/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	800.0000	694.0000	(13.250)	0	0	0
16/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,470.0000	1,481.0000	0.748	0	0	0
16/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	819.0000	712.0000	(13.065)	0	0	0
16/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,444.0000	1,288.0000	(10.803)	0	0	0
16/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	2,007.0000	2,063.0000	2.790	0	0	0
16/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,444.0000	1,288.0000	(10.803)	0	0	0
16/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,397.0000	1,406.0000	0.644	0	0	0
16/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,382.0000	1,228.0000	(11.143)	0	0	0
16/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	880.0000	769.0000	(12.614)	0	0	0
16/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	1,268.0000	1,285.0000	1.341	0	0	0
16/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,571.0000	1,412.0000	(10.121)	0	0	0
16/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,508.0000	1,521.0000	0.862	0	0	0
16/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	2,187.0000	2,252.0000	2.972	0	0	0
16/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,703.0000	1,541.0000	(9.513)	0	0	0
16/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,470.0000	1,481.0000	0.748	0	0	0
16/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,329.0000	1,335.0000	0.451	0	0	0
16/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,670.0000	1,509.0000	(9.641)	0	0	0
16/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,730.0000	1,773.0000	2.486	0	0	0
16/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,056.0000	935.0000	(11.458)	0	0	0
16/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,539.0000	1,380.0000	(10.331)	0	0	0
16/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	2,218.0000	2,284.0000	2.976	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,783.0000	1,829.0000	2.580	0	0	0
16/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,607.0000	1,639.0000	1.991	0	0	0
16/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	2,156.0000	2,220.0000	2.968	0	0	0
16/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,151.0000	1,025.0000	(10.947)	0	0	0
16/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,231.0000	1,096.0000	(10.967)	0	0	0
16/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,289.0000	1,302.0000	1.009	0	0	0
16/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,547.0000	1,563.0000	1.034	0	0	0
16/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,415.0000	1,424.0000	0.636	0	0	0
16/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	742.0000	641.0000	(13.612)	0	0	0
16/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,884.0000	1,735.0000	(7.909)	0	0	0
16/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,762.0000	1,608.0000	(8.740)	0	0	0
16/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,329.0000	1,335.0000	0.451	0	0	0
16/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	780.0000	676.0000	(13.333)	0	0	0
16/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	1,210.0000	1,229.0000	1.570	0	0	0
16/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	2,096.0000	2,156.0000	2.863	0	0	0
16/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	1,249.0000	1,269.0000	1.601	0	0	0
16/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,678.0000	1,719.0000	2.443	0	0	0
16/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	1,229.0000	1,249.0000	1.627	0	0	0
16/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,508.0000	1,521.0000	0.862	0	0	0
16/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,853.0000	1,705.0000	(7.987)	0	0	0
16/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,382.0000	1,228.0000	(11.143)	0	0	0
16/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,289.0000	1,302.0000	1.009	0	0	0
16/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,321.0000	1,169.0000	(11.506)	0	0	0
16/01/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,792.0000	1,641.0000	(8.426)	0	0	0
16/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,733.0000	1,574.0000	(9.175)	0	0	0
16/01/2009	£ / R 2009/09/14	15.85	Call	Currency Future	1,309.0000	1,318.0000	0.688	0	0	0
16/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,568.0000	1,588.0000	1.276	0	0	0
16/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,762.0000	1,608.0000	(8.740)	0	0	0
16/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,291.0000	1,144.0000	(11.387)	0	0	0
16/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,415.0000	1,424.0000	0.636	0	0	0
16/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,528.0000	1,542.0000	0.916	0	0	0
16/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,539.0000	1,380.0000	(10.331)	0	0	0
16/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,176.0000	1,048.0000	(10.884)	0	0	0
16/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,823.0000	1,675.0000	(8.118)	0	0	0
16/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,346.0000	1,352.0000	0.446	0	0	0
16/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,127.0000	1,002.0000	(11.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,703.0000	1,746.0000	2.525	0	0	0
16/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,810.0000	1,857.0000	2.597	0	0	0
16/01/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,351.0000	1,198.0000	(11.325)	0	0	0
16/01/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,033.0000	913.0000	(11.617)	0	0	0
16/01/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,080.0000	957.0000	(11.389)	0	0	0
16/01/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,756.0000	1,801.0000	2.563	0	0	0
16/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,489.0000	1,501.0000	0.806	0	0	0
16/01/2009	£ / R	2009/09/14	14.95	Call	Currency Future	1,652.0000	1,692.0000	2.421	0	0	0
16/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,413.0000	1,258.0000	(10.970)	0	0	0
16/01/2009	€ / R	2009/03/16			Currency Future	13.4222	13.4223	0.001	13.3900	13.2700	5,313
16/01/2009	€ / R	2009/03/16	16.20	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
16/01/2009	€ / R	2009/03/16	14.30	Put	Currency Future	1,305.0000	1,281.0000	(1.839)	0	0	0
16/01/2009	€ / R	2009/03/16	13.10	Call	Currency Future	830.0000	804.0000	(3.133)	0	0	0
16/01/2009	€ / R	2009/03/16	17.75	Put	Currency Future	4,388.0000	4,380.0000	(0.182)	0	0	0
16/01/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,618.0000	1,603.0000	(0.927)	0	0	0
16/01/2009	€ / R	2009/03/16	15.10	Put	Currency Future	1,963.0000	1,943.0000	(1.019)	0	0	0
16/01/2009	€ / R	2009/03/16	13.85	Call	Currency Future	544.0000	518.0000	(4.779)	0	0	0
16/01/2009	€ / R	2009/03/16	13.10	Put	Currency Future	508.0000	482.0000	(5.118)	0	0	0
16/01/2009	€ / R	2009/03/16	14.95	Put	Currency Future	1,835.0000	1,815.0000	(1.090)	0	0	0
16/01/2009	€ / R	2009/03/16	10.05	Call	Currency Future	3,392.0000	3,390.0000	(0.059)	0	0	0
16/01/2009	€ / R	2009/03/16	11.90	Put	Currency Future	96.0000	81.0000	(15.625)	0	0	0
16/01/2009	€ / R	2009/03/16	15.10	Call	Currency Future	285.0000	266.0000	(6.667)	0	0	0
16/01/2009	€ / R	2009/03/16	10.95	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
16/01/2009	€ / R	2009/03/16	10.05	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
16/01/2009	€ / R	2009/03/16	15.80	Put	Currency Future	2,579.0000	2,564.0000	(0.582)	0	0	0
16/01/2009	€ / R	2009/03/16	13.20	Call	Currency Future	784.0000	757.0000	(3.444)	0	0	0
16/01/2009	€ / R	2009/03/16	11.35	Call	Currency Future	2,129.0000	2,123.0000	(0.282)	0	0	0
16/01/2009	€ / R	2009/03/16	10.85	Call	Currency Future	2,612.0000	2,610.0000	(0.077)	0	0	0
16/01/2009	€ / R	2009/03/16	10.30	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
16/01/2009	€ / R	2009/03/16	11.10	Call	Currency Future	2,370.0000	2,366.0000	(0.169)	0	0	0
16/01/2009	€ / R	2009/03/16	14.95	Call	Currency Future	307.0000	287.0000	(6.515)	0	0	0
16/01/2009	€ / R	2009/03/16	14.85	Put	Currency Future	1,751.0000	1,730.0000	(1.199)	0	0	0
16/01/2009	€ / R	2009/03/16	10.30	Call	Currency Future	3,150.0000	3,147.0000	(0.095)	0	0	0
16/01/2009	€ / R	2009/03/16	11.10	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
16/01/2009	€ / R	2009/03/16	13.85	Put	Currency Future	972.0000	946.0000	(2.675)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,515.0000	2,512.0000	(0.119)	0	0	0
16/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,584.0000	1,563.0000	(1.326)	0	0	0
16/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
16/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	202.0000	186.0000	(7.921)	0	0	0
16/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	60.0000	53.0000	(11.667)	0	0	0
16/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
16/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	385.0000	360.0000	(6.494)	0	0	0
16/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	643.0000	616.0000	(4.199)	0	0	0
16/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,228.0000	1,204.0000	(1.954)	0	0	0
16/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
16/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	315.0000	295.0000	(6.349)	0	0	0
16/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,444.0000	2,428.0000	(0.655)	0	0	0
16/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,175.0000	3,162.0000	(0.409)	0	0	0
16/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	427.0000	404.0000	(5.386)	0	0	0
16/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,190.0000	1,166.0000	(2.017)	0	0	0
16/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	562.0000	535.0000	(4.804)	0	0	0
16/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,897.0000	2,883.0000	(0.483)	0	0	0
16/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	375.0000	353.0000	(5.867)	0	0	0
16/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	217.0000	200.0000	(7.834)	0	0	0
16/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,929.0000	3,928.0000	(0.025)	0	0	0
16/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	770.0000	744.0000	(3.377)	0	0	0
16/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	450.0000	426.0000	(5.333)	0	0	0
16/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	462.0000	438.0000	(5.195)	0	0	0
16/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	762.0000	735.0000	(3.543)	0	0	0
16/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
16/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	323.0000	302.0000	(6.502)	0	0	0
16/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	192.0000	177.0000	(7.813)	0	0	0
16/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,943.0000	2,929.0000	(0.476)	0	0	0
16/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
16/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	207.0000	191.0000	(7.729)	0	0	0
16/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,503.0000	1,481.0000	(1.464)	0	0	0
16/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	124.0000	112.0000	(9.677)	0	0	0
16/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	147.0000	134.0000	(8.844)	0	0	0
16/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
16/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	608.0000	581.0000	(4.441)	0	0	0
16/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,296.0000	3,294.0000	(0.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,344.0000	3,342.0000	(0.060)	0	0	0
16/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	957.0000	933.0000	(2.508)	0	0	0
16/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,150.0000	3,147.0000	(0.095)	0	0	0
16/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	625.0000	598.0000	(4.320)	0	0	0
16/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
16/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,190.0000	1,166.0000	(2.017)	0	0	0
16/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,225.0000	2,220.0000	(0.225)	0	0	0
16/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,624.0000	2,609.0000	(0.572)	0	0	0
16/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,315.0000	3,302.0000	(0.392)	0	0	0
16/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,383.0000	1,360.0000	(1.663)	0	0	0
16/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	803.0000	776.0000	(3.362)	0	0	0
16/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
16/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	462.0000	438.0000	(5.195)	0	0	0
16/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
16/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,092.0000	2,073.0000	(0.908)	0	0	0
16/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,661.0000	2,658.0000	(0.113)	0	0	0
16/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,423.0000	1,400.0000	(1.616)	0	0	0
16/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	835.0000	809.0000	(3.114)	0	0	0
16/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,635.0000	3,624.0000	(0.303)	0	0	0
16/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	178.0000	163.0000	(8.427)	0	0	0
16/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	356.0000	335.0000	(5.899)	0	0	0
16/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,878.0000	1,858.0000	(1.065)	0	0	0
16/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,670.0000	2,654.0000	(0.599)	0	0	0
16/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
16/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,793.0000	1,772.0000	(1.171)	0	0	0
16/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
16/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	300.0000	280.0000	(6.667)	0	0	0
16/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,322.0000	2,317.0000	(0.215)	0	0	0
16/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,179.0000	2,161.0000	(0.826)	0	0	0
16/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,806.0000	2,791.0000	(0.535)	0	0	0
16/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	264.0000	246.0000	(6.818)	0	0	0
16/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
16/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	405.0000	382.0000	(5.679)	0	0	0
16/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,534.0000	2,518.0000	(0.631)	0	0	0
16/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	904.0000	879.0000	(2.765)	0	0	0
16/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	3,003.0000	3,000.0000	(0.100)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	197.0000	181.0000	(8.122)	0	0	0
16/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,670.0000	2,654.0000	(0.599)	0	0	0
16/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,101.0000	3,098.0000	(0.097)	0	0	0
16/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	590.0000	563.0000	(4.576)	0	0	0
16/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	245.0000	227.0000	(7.347)	0	0	0
16/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	931.0000	906.0000	(2.685)	0	0	0
16/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	222.0000	205.0000	(7.658)	0	0	0
16/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,128.0000	3,115.0000	(0.416)	0	0	0
16/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,268.0000	3,255.0000	(0.398)	0	0	0
16/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	408.0000	383.0000	(6.127)	0	0	0
16/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,451.0000	3,439.0000	(0.348)	0	0	0
16/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
16/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
16/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	803.0000	776.0000	(3.362)	0	0	0
16/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,856.0000	2,853.0000	(0.105)	0	0	0
16/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	432.0000	407.0000	(5.787)	0	0	0
16/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,344.0000	1,321.0000	(1.711)	0	0	0
16/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	625.0000	598.0000	(4.320)	0	0	0
16/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,400.0000	2,383.0000	(0.708)	0	0	0
16/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	416.0000	393.0000	(5.529)	0	0	0
16/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,897.0000	2,883.0000	(0.483)	0	0	0
16/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
16/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,497.0000	3,485.0000	(0.343)	0	0	0
16/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,006.0000	1,987.0000	(0.947)	0	0	0
16/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	57.0000	50.0000	(12.281)	0	0	0
16/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
16/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,034.0000	2,026.0000	(0.393)	0	0	0
16/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	278.0000	259.0000	(6.835)	0	0	0
16/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	251.0000	233.0000	(7.171)	0	0	0
16/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
16/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	119.0000	108.0000	(9.244)	0	0	0
16/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	192.0000	177.0000	(7.813)	0	0	0
16/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	529.0000	504.0000	(4.726)	0	0	0
16/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,179.0000	2,161.0000	(0.826)	0	0	0
16/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,135.0000	1,113.0000	(1.938)	0	0	0
16/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	151.0000	137.0000	(9.272)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,007.0000	982.0000	(2.483)	0	0	0
16/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
16/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	183.0000	168.0000	(8.197)	0	0	0
16/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	331.0000	310.0000	(6.344)	0	0	0
16/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	395.0000	372.0000	(5.823)	0	0	0
16/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,129.0000	2,123.0000	(0.282)	0	0	0
16/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
16/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,760.0000	2,745.0000	(0.543)	0	0	0
16/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,441.0000	3,439.0000	(0.058)	0	0	0
16/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	100.0000	90.0000	(10.000)	0	0	0
16/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,081.0000	2,074.0000	(0.336)	0	0	0
16/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,199.0000	3,196.0000	(0.094)	0	0	0
16/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,406.0000	3,394.0000	(0.352)	0	0	0
16/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,905.0000	2,902.0000	(0.103)	0	0	0
16/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	366.0000	344.0000	(6.011)	0	0	0
16/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,049.0000	2,030.0000	(0.927)	0	0	0
16/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	128.0000	116.0000	(9.375)	0	0	0
16/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	97.0000	86.0000	(11.340)	0	0	0
16/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	81.0000	72.0000	(11.111)	0	0	0
16/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,543.0000	3,532.0000	(0.310)	0	0	0
16/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
16/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,709.0000	1,688.0000	(1.229)	0	0	0
16/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,774.0000	3,764.0000	(0.265)	0	0	0
16/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,009.0000	3,999.0000	(0.249)	0	0	0
16/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	215.0000	194.0000	(9.767)	0	0	0
16/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	271.0000	252.0000	(7.011)	0	0	0
16/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,489.0000	2,473.0000	(0.643)	0	0	0
16/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
16/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,564.0000	2,561.0000	(0.117)	0	0	0
16/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0
16/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,237.0000	1,216.0000	(1.698)	0	0	0
16/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,273.0000	2,269.0000	(0.176)	0	0	0
16/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
16/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
16/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,682.0000	3,671.0000	(0.299)	0	0	0
16/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	44.0000	42.0000	(4.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	740.0000	713.0000	(3.649)	0	0	0
16/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,223.0000	2,205.0000	(0.810)	0	0	0
16/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,702.0000	1,688.0000	(0.823)	0	0	0
16/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	3,052.0000	3,049.0000	(0.098)	0	0	0
16/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	215.0000	194.0000	(9.767)	0	0	0
16/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,360.0000	3,348.0000	(0.357)	0	0	0
16/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,543.0000	1,521.0000	(1.426)	0	0	0
16/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	80.0000	66.0000	(17.500)	0	0	0
16/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
16/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,237.0000	1,216.0000	(1.698)	0	0	0
16/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	618.0000	591.0000	(4.369)	0	0	0
16/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	104.0000	93.0000	(10.577)	0	0	0
16/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
16/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,467.0000	2,464.0000	(0.122)	0	0	0
16/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	133.0000	120.0000	(9.774)	0	0	0
16/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
16/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	257.0000	239.0000	(7.004)	0	0	0
16/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	197.0000	181.0000	(8.122)	0	0	0
16/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,248.0000	3,245.0000	(0.092)	0	0	0
16/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	46.0000	43.0000	(6.522)	0	0	0
16/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
16/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	438.0000	415.0000	(5.251)	0	0	0
16/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	699.0000	672.0000	(3.863)	0	0	0
16/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	144.0000	131.0000	(9.028)	0	0	0
16/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,856.0000	2,853.0000	(0.105)	0	0	0
16/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,266.0000	1,243.0000	(1.817)	0	0	0
16/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,221.0000	3,208.0000	(0.404)	0	0	0
16/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
16/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	292.0000	273.0000	(6.507)	0	0	0
16/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	677.0000	650.0000	(3.988)	0	0	0
16/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	84.0000	74.0000	(11.905)	0	0	0
16/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,635.0000	3,633.0000	(0.055)	0	0	0
16/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,920.0000	1,901.0000	(0.990)	0	0	0
16/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,961.0000	3,952.0000	(0.227)	0	0	0
16/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	366.0000	344.0000	(6.011)	0	0	0
16/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,624.0000	2,609.0000	(0.572)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,724.0000	4,718.0000	(0.127)	0	0	0
16/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,586.0000	3,585.0000	(0.028)	0	0	0
16/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
16/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	212.0000	195.0000	(8.019)	0	0	0
16/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,543.0000	1,521.0000	(1.426)	0	0	0
16/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	115.0000	104.0000	(9.565)	0	0	0
16/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,072.0000	1,049.0000	(2.146)	0	0	0
16/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,807.0000	2,804.0000	(0.107)	0	0	0
16/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
16/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	903.0000	876.0000	(2.990)	0	0	0
16/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,420.0000	1,401.0000	(1.338)	0	0	0
16/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
16/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
16/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	575.0000	549.0000	(4.522)	0	0	0
16/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	148.0000	129.0000	(12.838)	0	0	0
16/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,036.0000	3,022.0000	(0.461)	0	0	0
16/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,267.0000	2,249.0000	(0.794)	0	0	0
16/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	263.0000	241.0000	(8.365)	0	0	0
16/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
16/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,728.0000	3,717.0000	(0.295)	0	0	0
16/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	937.0000	911.0000	(2.775)	0	0	0
16/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	300.0000	277.0000	(7.667)	0	0	0
16/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,311.0000	2,294.0000	(0.736)	0	0	0
16/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,538.0000	3,536.0000	(0.057)	0	0	0
16/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,660.0000	1,645.0000	(0.904)	0	0	0
16/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	482.0000	456.0000	(5.394)	0	0	0
16/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	88.0000	73.0000	(17.045)	0	0	0
16/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,543.0000	3,532.0000	(0.310)	0	0	0
16/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	200.0000	179.0000	(10.500)	0	0	0
16/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
16/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	854.0000	828.0000	(3.044)	0	0	0
16/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	71.0000	60.0000	(15.493)	0	0	0
16/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,759.0000	2,756.0000	(0.109)	0	0	0
16/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,034.0000	2,026.0000	(0.393)	0	0	0
16/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	559.0000	533.0000	(4.651)	0	0	0
16/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,293.0000	4,285.0000	(0.186)	0	0	0
16/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	233.0000	216.0000	(7.296)	0	0	0
16/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
16/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	708.0000	681.0000	(3.814)	0	0	0
16/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,272.0000	1,252.0000	(1.572)	0	0	0
16/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,625.0000	1,604.0000	(1.292)	0	0	0
16/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,245.0000	4,237.0000	(0.188)	0	0	0
16/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	348.0000	326.0000	(6.322)	0	0	0
16/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,807.0000	2,804.0000	(0.107)	0	0	0
16/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	618.0000	591.0000	(4.369)	0	0	0
16/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
16/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
16/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	680.0000	653.0000	(3.971)	0	0	0
16/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,135.0000	1,113.0000	(1.938)	0	0	0
16/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
16/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	61.0000	53.0000	(13.115)	0	0	0
16/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	239.0000	221.0000	(7.531)	0	0	0
16/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,418.0000	2,415.0000	(0.124)	0	0	0
16/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,843.0000	1,832.0000	(0.597)	0	0	0
16/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	162.0000	148.0000	(8.642)	0	0	0
16/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	740.0000	713.0000	(3.649)	0	0	0
16/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	300.0000	277.0000	(7.667)	0	0	0
16/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,344.0000	3,342.0000	(0.060)	0	0	0
16/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,072.0000	1,049.0000	(2.146)	0	0	0
16/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,852.0000	2,837.0000	(0.526)	0	0	0
16/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	174.0000	159.0000	(8.621)	0	0	0
16/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,305.0000	1,281.0000	(1.839)	0	0	0
16/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,135.0000	2,117.0000	(0.843)	0	0	0
16/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	869.0000	842.0000	(3.107)	0	0	0
16/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	281.0000	258.0000	(8.185)	0	0	0
16/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
16/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	427.0000	404.0000	(5.386)	0	0	0
16/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	42.0000	39.0000	(7.143)	0	0	0
16/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	591.0000	565.0000	(4.399)	0	0	0
16/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,103.0000	1,080.0000	(2.085)	0	0	0
16/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,564.0000	2,561.0000	(0.117)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	879.0000	853.0000	(2.958)	0	0	0
16/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	263.0000	241.0000	(8.365)	0	0	0
16/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,153.0000	1,128.0000	(2.168)	0	0	0
16/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	985.0000	961.0000	(2.437)	0	0	0
16/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	475.0000	451.0000	(5.053)	0	0	0
16/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	187.0000	172.0000	(8.021)	0	0	0
16/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	1,013.0000	989.0000	(2.369)	0	0	0
16/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,463.0000	1,440.0000	(1.572)	0	0	0
16/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	385.0000	362.0000	(5.974)	0	0	0
16/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	341.0000	317.0000	(7.038)	0	0	0
16/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	2,989.0000	2,975.0000	(0.468)	0	0	0
16/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,733.0000	3,731.0000	(0.054)	0	0	0
16/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,103.0000	1,080.0000	(2.085)	0	0	0
16/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
16/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,954.0000	2,951.0000	(0.102)	0	0	0
16/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	281.0000	258.0000	(8.185)	0	0	0
16/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
16/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	363.0000	338.0000	(6.887)	0	0	0
16/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,177.0000	2,171.0000	(0.276)	0	0	0
16/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	985.0000	961.0000	(2.437)	0	0	0
16/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
16/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	363.0000	338.0000	(6.887)	0	0	0
16/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,267.0000	2,249.0000	(0.794)	0	0	0
16/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,715.0000	2,700.0000	(0.552)	0	0	0
16/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	544.0000	518.0000	(4.779)	0	0	0
16/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	136.0000	118.0000	(13.235)	0	0	0
16/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,458.0000	1,440.0000	(1.235)	0	0	0
16/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	136.0000	118.0000	(13.235)	0	0	0
16/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,458.0000	1,440.0000	(1.235)	0	0	0
16/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	488.0000	463.0000	(5.123)	0	0	0
16/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,116.0000	1,091.0000	(2.240)	0	0	0
16/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	457.0000	431.0000	(5.689)	0	0	0
16/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	972.0000	946.0000	(2.675)	0	0	0
16/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	475.0000	451.0000	(5.053)	0	0	0
16/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	643.0000	616.0000	(4.199)	0	0	0
16/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,079.0000	1,054.0000	(2.317)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,153.0000	1,128.0000	(2.168)	0	0	0
16/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	770.0000	744.0000	(3.377)	0	0	0
16/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	957.0000	933.0000	(2.508)	0	0	0
16/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	385.0000	360.0000	(6.494)	0	0	0
16/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	501.0000	476.0000	(4.990)	0	0	0
16/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,382.0000	1,363.0000	(1.375)	0	0	200
16/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	246.0000	224.0000	(8.943)	0	0	0
16/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,168.0000	1,147.0000	(1.798)	0	0	0
16/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	160.0000	141.0000	(11.875)	0	0	0
16/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	1,042.0000	1,019.0000	(2.207)	0	0	0
16/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	608.0000	581.0000	(4.441)	0	0	0
16/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	320.0000	297.0000	(7.188)	0	0	0
16/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	835.0000	809.0000	(3.114)	0	0	0
16/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	647.0000	620.0000	(4.173)	0	0	0
16/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	739.0000	712.0000	(3.654)	0	0	0
16/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	661.0000	634.0000	(4.085)	0	0	0
16/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	719.0000	693.0000	(3.616)	0	0	0
16/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	854.0000	828.0000	(3.044)	0	0	0
16/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	482.0000	456.0000	(5.394)	0	0	0
16/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,308.0000	1,288.0000	(1.529)	0	0	0
16/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,938.0000	1,929.0000	(0.464)	0	0	0
16/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	186.0000	166.0000	(10.753)	0	0	0
16/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
16/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	80.0000	66.0000	(17.500)	0	0	0
16/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	71.0000	60.0000	(15.493)	0	0	0
16/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,702.0000	1,688.0000	(0.823)	0	0	0
16/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,497.0000	1,480.0000	(1.136)	0	0	0
16/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	125.0000	108.0000	(13.600)	0	0	0
16/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	125.0000	108.0000	(13.600)	0	0	0
16/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,497.0000	1,480.0000	(1.136)	0	0	0
16/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	105.0000	89.0000	(15.238)	0	0	0
16/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,749.0000	1,736.0000	(0.743)	0	0	0
16/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	77.0000	64.0000	(16.883)	0	0	0
16/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,660.0000	1,645.0000	(0.904)	0	0	0
16/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	88.0000	73.0000	(17.045)	0	0	0
16/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,578.0000	1,562.0000	(1.014)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,843.0000	1,832.0000	(0.597)	0	0	0
16/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	74.0000	62.0000	(16.216)	0	0	0
16/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,420.0000	1,401.0000	(1.338)	0	0	0
16/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	69.0000	58.0000	(15.942)	0	0	0
16/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	200.0000	179.0000	(10.500)	0	0	0
16/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,272.0000	1,252.0000	(1.572)	0	0	0
16/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,618.0000	1,603.0000	(0.927)	0	0	0
16/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	96.0000	81.0000	(15.625)	0	0	0
16/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	186.0000	166.0000	(10.753)	0	0	0
16/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,308.0000	1,288.0000	(1.529)	0	0	0
16/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,202.0000	1,181.0000	(1.747)	0	0	0
16/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	230.0000	209.0000	(9.130)	0	0	0
16/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,796.0000	1,784.0000	(0.668)	0	0	0
16/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,986.0000	1,977.0000	(0.453)	0	0	0
16/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	64.0000	55.0000	(14.063)	0	0	0
16/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,891.0000	1,881.0000	(0.529)	0	0	0
16/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	148.0000	129.0000	(12.838)	0	0	0
16/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	172.0000	153.0000	(11.047)	0	0	0
16/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,537.0000	1,521.0000	(1.041)	0	0	0
16/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	115.0000	98.0000	(14.783)	0	0	0
16/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,345.0000	1,325.0000	(1.487)	0	0	0
16/01/2009	€ / R 2009/06/12			Currency Future	13.6562	13.6488	(0.054)	0.0000	0.0000	2,585
16/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,466.0000	1,440.0000	(1.774)	0	0	0
16/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,021.0000	994.0000	(2.644)	0	0	0
16/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,082.0000	2,061.0000	(1.009)	0	0	0
16/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,270.0000	1,235.0000	(2.756)	0	0	0
16/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,529.0000	1,504.0000	(1.635)	0	0	0
16/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,762.0000	1,738.0000	(1.362)	0	0	0
16/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,052.0000	1,025.0000	(2.567)	0	0	0
16/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	538.0000	509.0000	(5.390)	0	0	0
16/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	785.0000	753.0000	(4.076)	0	0	0
16/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	668.0000	637.0000	(4.641)	0	0	0
16/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,147.0000	1,120.0000	(2.354)	0	0	0
16/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	899.0000	866.0000	(3.671)	0	0	0
16/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	840.0000	813.0000	(3.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	901.0000	873.0000	(3.108)	0	0	0
16/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	716.0000	685.0000	(4.330)	0	0	0
16/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,627.0000	1,603.0000	(1.475)	0	0	0
16/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,058.0000	1,024.0000	(3.214)	0	0	0
16/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,078.0000	1,043.0000	(3.247)	0	0	0
16/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,147.0000	1,120.0000	(2.354)	0	0	0
16/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	822.0000	789.0000	(4.015)	0	0	0
16/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	637.0000	606.0000	(4.867)	0	0	0
16/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,342.0000	1,317.0000	(1.863)	0	0	0
16/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,097.0000	1,062.0000	(3.191)	0	0	0
16/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,157.0000	1,122.0000	(3.025)	0	0	0
16/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,529.0000	1,504.0000	(1.635)	0	0	0
16/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,831.0000	1,808.0000	(1.256)	0	0	0
16/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	991.0000	963.0000	(2.825)	0	0	0
16/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,342.0000	1,317.0000	(1.863)	0	0	0
16/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	764.0000	737.0000	(3.534)	0	0	0
16/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	733.0000	701.0000	(4.366)	0	0	0
16/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	879.0000	846.0000	(3.754)	0	0	0
16/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,157.0000	1,122.0000	(3.025)	0	0	0
16/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,270.0000	1,235.0000	(2.756)	0	0	0
16/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,973.0000	1,950.0000	(1.166)	0	0	0
16/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	985.0000	951.0000	(3.452)	0	0	0
16/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	901.0000	873.0000	(3.108)	0	0	0
16/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	579.0000	549.0000	(5.181)	0	0	0
16/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,003.0000	969.0000	(3.390)	0	0	0
16/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,660.0000	1,636.0000	(1.446)	0	0	0
16/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,901.0000	1,878.0000	(1.210)	0	0	0
16/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	810.0000	783.0000	(3.333)	0	0	0
16/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	785.0000	753.0000	(4.076)	0	0	0
16/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	700.0000	668.0000	(4.571)	0	0	0
16/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,118.0000	1,082.0000	(3.220)	0	0	0
16/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	608.0000	577.0000	(5.099)	0	0	0
16/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,728.0000	1,704.0000	(1.389)	0	0	0
16/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,594.0000	1,569.0000	(1.568)	0	0	0
16/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,561.0000	1,537.0000	(1.537)	0	0	0
16/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	684.0000	652.0000	(4.678)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	2,074.0000	2,046.0000	(1.350)	0	0	0
16/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,434.0000	1,409.0000	(1.743)	0	0	0
16/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	2,001.0000	1,972.0000	(1.449)	0	0	0
16/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	968.0000	934.0000	(3.512)	0	0	0
16/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	750.0000	718.0000	(4.267)	0	0	0
16/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	318.0000	298.0000	(6.289)	0	0	0
16/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,694.0000	1,670.0000	(1.417)	0	0	0
16/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	932.0000	904.0000	(3.004)	0	0	0
16/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,225.0000	2,199.0000	(1.169)	0	0	0
16/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	716.0000	685.0000	(4.330)	0	0	0
16/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,179.0000	1,153.0000	(2.205)	0	0	0
16/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,138.0000	1,103.0000	(3.076)	0	0	0
16/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,217.0000	1,182.0000	(2.876)	0	0	0
16/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	2,149.0000	2,122.0000	(1.256)	0	0	0
16/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,212.0000	1,186.0000	(2.145)	0	0	0
16/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,177.0000	1,142.0000	(2.974)	0	0	0
16/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	388.0000	365.0000	(5.928)	0	0	0
16/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	768.0000	735.0000	(4.297)	0	0	0
16/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,497.0000	1,472.0000	(1.670)	0	0	0
16/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,894.0000	1,864.0000	(1.584)	0	0	0
16/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	879.0000	846.0000	(3.754)	0	0	0
16/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,660.0000	1,636.0000	(1.446)	0	0	0
16/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	871.0000	843.0000	(3.215)	0	0	0
16/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	293.0000	273.0000	(6.826)	0	0	0
16/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	961.0000	934.0000	(2.810)	0	0	0
16/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	359.0000	337.0000	(6.128)	0	0	0
16/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	919.0000	886.0000	(3.591)	0	0	0
16/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	840.0000	808.0000	(3.810)	0	0	0
16/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,196.0000	1,162.0000	(2.843)	0	0	0
16/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	652.0000	621.0000	(4.755)	0	0	0
16/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	899.0000	866.0000	(3.671)	0	0	0
16/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	345.0000	324.0000	(6.087)	0	0	0
16/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,312.0000	1,287.0000	(1.905)	0	0	0
16/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	622.0000	592.0000	(4.823)	0	0	0
16/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	269.0000	250.0000	(7.063)	0	0	0
16/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,373.0000	1,347.0000	(1.894)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,373.0000	1,347.0000	(1.894)	0	0	0
16/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,796.0000	1,773.0000	(1.281)	0	0	0
16/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	764.0000	737.0000	(3.534)	0	0	0
16/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,965.0000	1,936.0000	(1.476)	0	0	0
16/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	803.0000	771.0000	(3.985)	0	0	0
16/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,866.0000	1,843.0000	(1.233)	0	0	0
16/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,866.0000	1,843.0000	(1.233)	0	0	0
16/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,723.0000	1,692.0000	(1.799)	0	0	0
16/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,157.0000	2,135.0000	(1.020)	0	0	0
16/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,003.0000	969.0000	(3.390)	0	0	0
16/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,058.0000	1,024.0000	(3.214)	0	0	0
16/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,009.0000	1,987.0000	(1.095)	0	0	0
16/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	622.0000	592.0000	(4.823)	0	0	0
16/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,187.0000	2,160.0000	(1.235)	0	0	0
16/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,796.0000	1,773.0000	(1.281)	0	0	0
16/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	373.0000	351.0000	(5.898)	0	0	0
16/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	593.0000	563.0000	(5.059)	0	0	0
16/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,593.0000	1,561.0000	(2.009)	0	0	0
16/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,937.0000	1,914.0000	(1.187)	0	0	0
16/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	537.0000	512.0000	(4.655)	0	0	0
16/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	565.0000	536.0000	(5.133)	0	0	0
16/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,929.0000	1,900.0000	(1.503)	0	0	0
16/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,232.0000	2,211.0000	(0.941)	0	0	0
16/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,440.0000	1,407.0000	(2.292)	0	0	0
16/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,052.0000	1,025.0000	(2.567)	0	0	0
16/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	464.0000	437.0000	(5.819)	0	0	0
16/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	488.0000	460.0000	(5.738)	0	0	0
16/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	513.0000	484.0000	(5.653)	0	0	0
16/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,531.0000	1,498.0000	(2.155)	0	0	0
16/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,157.0000	2,135.0000	(1.020)	0	0	0
16/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	513.0000	484.0000	(5.653)	0	0	0
16/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	575.0000	549.0000	(4.522)	0	0	0
16/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,308.0000	2,288.0000	(0.867)	0	0	0
16/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	519.0000	494.0000	(4.817)	0	0	0
16/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	442.0000	415.0000	(6.109)	0	0	0
16/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,625.0000	1,593.0000	(1.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,385.0000	2,366.0000	(0.797)	0	0	0
16/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	305.0000	285.0000	(6.557)	0	0	0
16/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,112.0000	2,084.0000	(1.326)	0	0	0
16/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	281.0000	261.0000	(7.117)	0	0	0
16/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	2,038.0000	2,009.0000	(1.423)	0	0	0
16/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	676.0000	649.0000	(3.994)	0	0	0
16/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	467.0000	443.0000	(5.139)	0	0	0
16/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,039.0000	1,005.0000	(3.272)	0	0	0
16/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	331.0000	310.0000	(6.344)	0	0	0
16/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,083.0000	1,056.0000	(2.493)	0	0	0
16/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	652.0000	621.0000	(4.755)	0	0	0
16/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	859.0000	827.0000	(3.725)	0	0	0
16/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,245.0000	1,219.0000	(2.088)	0	0	0
16/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	634.0000	608.0000	(4.101)	0	0	0
16/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,403.0000	1,378.0000	(1.782)	0	0	0
16/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	951.0000	918.0000	(3.470)	0	0	0
16/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,312.0000	1,287.0000	(1.905)	0	0	0
16/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	919.0000	886.0000	(3.591)	0	0	0
16/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	935.0000	901.0000	(3.636)	0	0	0
16/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,097.0000	1,062.0000	(3.191)	0	0	0
16/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	258.0000	239.0000	(7.364)	0	0	0
16/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	991.0000	963.0000	(2.825)	0	0	0
16/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,112.0000	2,084.0000	(1.326)	0	0	0
16/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,279.0000	1,253.0000	(2.033)	0	0	0
16/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	305.0000	285.0000	(6.557)	0	0	0
16/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	634.0000	608.0000	(4.101)	0	0	0
16/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,440.0000	1,407.0000	(2.292)	0	0	0
16/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,382.0000	1,348.0000	(2.460)	0	0	0
16/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,593.0000	1,561.0000	(2.009)	0	0	0
16/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	537.0000	512.0000	(4.655)	0	0	0
16/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	719.0000	692.0000	(3.755)	0	0	0
16/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,470.0000	1,437.0000	(2.245)	0	0	0
16/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,470.0000	1,437.0000	(2.245)	0	0	0
16/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,325.0000	1,291.0000	(2.566)	0	0	0
16/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	614.0000	588.0000	(4.235)	0	0	0
16/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,411.0000	1,377.0000	(2.410)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	614.0000	588.0000	(4.235)	0	0	0
16/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	467.0000	443.0000	(5.139)	0	0	0
16/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	741.0000	714.0000	(3.644)	0	0	0
16/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,723.0000	1,692.0000	(1.799)	0	0	0
16/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	556.0000	530.0000	(4.676)	0	0	0
16/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,297.0000	1,263.0000	(2.621)	0	0	0
16/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	434.0000	411.0000	(5.300)	0	0	0
16/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,562.0000	1,529.0000	(2.113)	0	0	0
16/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,790.0000	1,759.0000	(1.732)	0	0	0
16/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,264.0000	2,238.0000	(1.148)	0	0	0
16/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	655.0000	628.0000	(4.122)	0	0	0
16/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,353.0000	1,319.0000	(2.513)	0	0	0
16/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,115.0000	1,088.0000	(2.422)	0	0	0
16/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,243.0000	1,208.0000	(2.816)	0	0	0
16/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	787.0000	760.0000	(3.431)	0	0	0
16/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1,021.0000	987.0000	(3.330)	0	0	0
16/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	434.0000	411.0000	(5.300)	0	0	0
16/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	719.0000	692.0000	(3.755)	0	0	0
16/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,325.0000	1,291.0000	(2.566)	0	0	0
16/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,466.0000	1,440.0000	(1.774)	0	0	0
16/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,790.0000	1,759.0000	(1.732)	0	0	0
16/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	697.0000	670.0000	(3.874)	0	0	0
16/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	822.0000	789.0000	(4.015)	0	0	0
16/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,500.0000	1,467.0000	(2.200)	0	0	0
16/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,757.0000	1,725.0000	(1.821)	0	0	0
16/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	741.0000	714.0000	(3.644)	0	0	0
16/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,297.0000	1,263.0000	(2.621)	0	0	0
16/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	655.0000	628.0000	(4.122)	0	0	0
16/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,411.0000	1,377.0000	(2.410)	0	0	0
16/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	859.0000	827.0000	(3.725)	0	0	0
16/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	594.0000	568.0000	(4.377)	0	0	0
16/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,403.0000	1,378.0000	(1.782)	0	0	0
16/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	450.0000	427.0000	(5.111)	0	0	0
16/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	968.0000	934.0000	(3.512)	0	0	0
16/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,083.0000	1,056.0000	(2.493)	0	0	0
16/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,039.0000	1,005.0000	(3.272)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R	2009/06/12	13.60	Call	Currency Future	1,078.0000	1,043.0000	(3.247)	0	0	0
16/01/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,021.0000	994.0000	(2.644)	0	0	0
16/01/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,212.0000	1,186.0000	(2.145)	0	0	0
16/01/2009	€ / R	2009/06/12	13.30	Put	Currency Future	840.0000	813.0000	(3.214)	0	0	0
16/01/2009	€ / R	2009/06/12	13.30	Call	Currency Future	1,196.0000	1,162.0000	(2.843)	0	0	0
16/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,657.0000	1,625.0000	(1.931)	0	0	0
16/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	418.0000	395.0000	(5.502)	0	0	0
16/01/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,824.0000	1,794.0000	(1.645)	0	0	0
16/01/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,965.0000	1,936.0000	(1.476)	0	0	0
16/01/2009	€ / R	2009/06/12	12.65	Put	Currency Future	556.0000	530.0000	(4.676)	0	0	0
16/01/2009	€ / R	2009/06/12	12.05	Put	Currency Future	359.0000	337.0000	(6.128)	0	0	0
16/01/2009	€ / R	2009/06/12	12.65	Call	Currency Future	1,562.0000	1,529.0000	(2.113)	0	0	0
16/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	519.0000	494.0000	(4.817)	0	0	0
16/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	501.0000	477.0000	(4.790)	0	0	0
16/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,625.0000	1,593.0000	(1.969)	0	0	0
16/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	450.0000	427.0000	(5.111)	0	0	0
16/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,757.0000	1,725.0000	(1.821)	0	0	0
16/01/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,894.0000	1,864.0000	(1.584)	0	0	0
16/01/2009	€ / R	2009/06/12	12.15	Put	Currency Future	388.0000	365.0000	(5.928)	0	0	0
16/01/2009	€ / R	2009/06/12	12.10	Put	Currency Future	373.0000	351.0000	(5.898)	0	0	0
16/01/2009	€ / R	2009/06/12	12.20	Put	Currency Future	403.0000	380.0000	(5.707)	0	0	0
16/01/2009	€ / R	2009/06/12	12.45	Call	Currency Future	1,690.0000	1,658.0000	(1.893)	0	0	0
16/01/2009	€ / R	2009/06/12	12.45	Put	Currency Future	484.0000	460.0000	(4.959)	0	0	0
16/01/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,859.0000	1,829.0000	(1.614)	0	0	0
16/01/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,929.0000	1,900.0000	(1.503)	0	0	0
16/01/2009	€ / R	2009/09/14			Currency Future	13.8840	13.8618	(0.160)	0.0000	0.0000	0
16/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,454.0000	1,408.0000	(3.164)	0	0	0
16/01/2009	€ / R	2009/09/14	14.00	Call	Currency Future	1,301.0000	1,257.0000	(3.382)	0	0	0
16/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,266.0000	1,222.0000	(3.476)	0	0	0
16/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,374.0000	1,329.0000	(3.275)	0	0	0
16/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,482.0000	1,460.0000	(1.484)	0	0	0
16/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,170.0000	1,146.0000	(2.051)	0	0	0
16/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,290.0000	1,267.0000	(1.783)	0	0	0
16/01/2009	€ / R	2009/09/14	14.00	Put	Currency Future	1,417.0000	1,395.0000	(1.553)	0	0	0
16/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,200.0000	1,153.0000	(3.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,353.0000	1,330.0000	(1.700)	0	0	0
16/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,676.0000	1,651.0000	(1.492)	0	0	0
16/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,337.0000	1,292.0000	(3.366)	0	0	0
16/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,160.0000	1,113.0000	(4.052)	0	0	0
16/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,545.0000	1,492.0000	(3.430)	0	0	0
16/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1,084.0000	1,037.0000	(4.336)	0	0	0
16/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,061.0000	1,031.0000	(2.828)	0	0	0
16/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,737.0000	1,713.0000	(1.382)	0	0	0
16/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1,121.0000	1,075.0000	(4.103)	0	0	0
16/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,616.0000	1,591.0000	(1.547)	0	0	0
16/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,597.0000	1,544.0000	(3.319)	0	0	0
16/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,800.0000	1,776.0000	(1.333)	0	0	0
16/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	966.0000	936.0000	(3.106)	0	0	0
16/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,650.0000	1,598.0000	(3.152)	0	0	0
16/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	876.0000	846.0000	(3.425)	0	0	0
16/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,597.0000	1,544.0000	(3.319)	0	0	0
16/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,013.0000	983.0000	(2.962)	0	0	0
16/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,760.0000	1,708.0000	(2.955)	0	0	0
16/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	833.0000	803.0000	(3.601)	0	0	0
16/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	994.0000	948.0000	(4.628)	0	0	0
16/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	791.0000	762.0000	(3.666)	0	0	0
16/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,935.0000	1,884.0000	(2.636)	0	0	0
16/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	751.0000	722.0000	(3.862)	0	0	0
16/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,960.0000	1,937.0000	(1.173)	0	0	0
16/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,875.0000	1,824.0000	(2.720)	0	0	0
16/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,817.0000	1,765.0000	(2.862)	0	0	0
16/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,013.0000	983.0000	(2.962)	0	0	0
16/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,200.0000	1,153.0000	(3.917)	0	0	0
16/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,454.0000	1,408.0000	(3.164)	0	0	0
16/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,616.0000	1,591.0000	(1.547)	0	0	0
16/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,676.0000	1,651.0000	(1.492)	0	0	0
16/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,170.0000	1,146.0000	(2.051)	0	0	0
16/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,160.0000	1,113.0000	(4.052)	0	0	0
16/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,704.0000	1,652.0000	(3.052)	0	0	0
16/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	920.0000	890.0000	(3.261)	0	0	0
16/01/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1,413.0000	1,368.0000	(3.185)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,229.0000	1,206.0000	(1.871)	0	0	0
16/01/2009	€ / R	2009/09/14	14.20	Call	Currency Future	1,232.0000	1,189.0000	(3.490)	0	0	0
16/01/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,548.0000	1,527.0000	(1.357)	0	0	0
16/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,110.0000	1,086.0000	(2.162)	0	0	0
16/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,290.0000	1,267.0000	(1.783)	0	0	0
16/01/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1,337.0000	1,292.0000	(3.366)	0	0	0
16/01/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,353.0000	1,330.0000	(1.700)	0	0	0
16/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,266.0000	1,222.0000	(3.476)	0	0	0
16/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,482.0000	1,460.0000	(1.484)	0	0	0
16/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,494.0000	1,447.0000	(3.146)	0	0	0
16/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,374.0000	1,329.0000	(3.275)	0	0	0
16/01/2009	ALBI	2009/02/05			Index Future	293.4830	294.8430	0.463	0.0000	0.0000	604
16/01/2009	ALBI	2009/05/07			Index Future	301.5330	302.9300	0.463	0.0000	0.0000	0
16/01/2009	ALBI	2009/08/06			Index Future	308.3520	309.7180	0.443	0.0000	0.0000	0
16/01/2009	CRD1	2009/02/05			Index Future	123.6520	124.0560	0.327	0.0000	0.0000	0
16/01/2009	CRD1	2009/05/07			Index Future	127.0260	127.4410	0.327	0.0000	0.0000	0
16/01/2009	CRD1	2009/08/06			Index Future	130.1220	130.5500	0.329	0.0000	0.0000	2
16/01/2009	GOVI	2009/02/05			jGovi	295.2095	296.6115	0.475	0.0000	0.0000	507
16/01/2009	GOVI	2009/05/07			jGovi	303.2640	304.7060	0.475	0.0000	0.0000	0
16/01/2009	GOVI	2009/08/06			jGovi	310.6565	312.1395	0.477	0.0000	0.0000	0
16/01/2009	ILBI	2009/02/05			Index Future	336.7790	336.7790	-	0.0000	0.0000	2
16/01/2009	ILBI	2009/05/07			Index Future	346.6560	346.6560	-	0.0000	0.0000	0
16/01/2009	J153	2010/08/31			jSwap	9.2940	9.2360	(0.624)	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
16/01/2009	J157	2015/09/15			jSwap	8.6550	8.5990	(0.647)	0.0000	0.0000	0
16/01/2009	J186	2026/12/21			jSwap	7.7730	7.7220	(0.656)	0.0000	0.0000	0
16/01/2009	J201	2014/12/22			jSwap	8.4620	8.3960	(0.780)	0.0000	0.0000	0
16/01/2009	J203	2017/09/15			jSwap	8.6170	8.5550	(0.720)	0.0000	0.0000	0
16/01/2009	J204	2018/12/21			jSwap	8.4100	8.3590	(0.606)	0.0000	0.0000	0
16/01/2009	J207	2020/01/15			jSwap	8.7870	8.2690	(5.895)	0.0000	0.0000	0
16/01/2009	JBAR	2005/12/21			jBar	11.4080	11.3920	(0.140)	0.0000	0.0000	0
16/01/2009	JFRA	2009/02/05			jFra	10.9070	10.8800	(0.248)	0.0000	0.0000	0
16/01/2009	JFRA	2009/05/07			jFra	9.0900	8.9870	(1.133)	0.0000	0.0000	0
16/01/2009	JFRA	2009/08/06			jFra	7.6820	7.5820	(1.302)	0.0000	0.0000	0
16/01/2009	JFRA	2009/11/05			jFra	7.2600	7.2110	(0.675)	0.0000	0.0000	0
16/01/2009	JN02	2009/02/05			jNote	8.1690	8.1070	(0.759)	0.0000	0.0000	0
16/01/2009	JN02	2009/05/07			jNote	7.7820	7.7170	(0.835)	0.0000	0.0000	0
16/01/2009	JN02	2009/08/06			jNote	7.6480	7.5890	(0.771)	0.0000	0.0000	0
16/01/2009	JN05	2009/02/05			jNote	8.2650	8.1940	(0.859)	0.0000	0.0000	0
16/01/2009	JN05	2009/05/07			jNote	8.1120	8.0390	(0.900)	0.0000	0.0000	0
16/01/2009	JN05	2009/08/06			jNote	8.0700	8.0010	(0.855)	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
16/01/2009	JN10	2009/02/05			jNote	8.2600	8.2100	(0.605)	0.0000	0.0000	0
16/01/2009	JN10	2009/05/07			jNote	8.1480	8.0980	(0.614)	0.0000	0.0000	0
16/01/2009	JN10	2009/08/06			jNote	8.0990	8.0520	(0.580)	0.0000	0.0000	0
16/01/2009	JROD	2009/01/30			jRod	11.5130	11.5100	(0.026)	0.0000	0.0000	0
16/01/2009	JROD	2009/02/27			jRod	11.4220	11.4190	(0.026)	0.0000	0.0000	0
16/01/2009	JROD	2009/03/31			jRod	11.4190	11.4120	(0.061)	0.0000	0.0000	0
16/01/2009	JROD	2009/04/30			jRod	11.4230	11.4110	(0.105)	0.0000	0.0000	0
16/01/2009	JROD	2009/05/29			jRod	11.2020	11.1700	(0.286)	0.0000	0.0000	0
16/01/2009	JROD	2009/06/30			jRod	10.9090	10.8440	(0.596)	0.0000	0.0000	0
16/01/2009	OTH1	2009/02/05			Index Future	284.1830	285.3510	0.411	0.0000	0.0000	0
16/01/2009	OTH1	2009/05/07			Index Future	291.9360	293.1380	0.412	0.0000	0.0000	0
16/01/2009	OTH1	2009/08/06			Index Future	299.0530	300.2890	0.413	0.0000	0.0000	3
16/01/2009	R153	2009/02/05			Bond Future	7.3520	7.2340	(1.605)	0.0000	0.0000	8,514
16/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	3,926.0000	4,105.0000	4.559	0	0	0
16/01/2009	R153	2009/05/07			Bond Future	6.7160	6.5730	(2.129)	7.2700	7.2700	4,782
16/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,436.0000	3,595.0000	4.627	0	0	0
16/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	219.0000	192.0000	(12.329)	0	0	0
16/01/2009	R153	2009/08/06			Bond Future	6.0570	5.8760	(2.988)	0.0000	0.0000	0
16/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,633.0000	4,785.0000	3.281	0	0	0
16/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	581.0000	541.0000	(6.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	637.0000	594.0000	(6.750)	0	0	0
16/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,439.0000	4,588.0000	3.357	0	0	0
16/01/2009	R153	2009/11/05			Bond Future	5.1990	4.9570	(4.655)	0.0000	0.0000	0
16/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,509.0000	2,626.0000	4.663	0	0	0
16/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,451.0000	1,369.0000	(5.651)	0	0	0
16/01/2009	R157	2009/02/05			Bond Future	7.6590	7.5600	(1.293)	0.0000	0.0000	16,308
16/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	3,937.0000	4,413.0000	12.090	0	0	1,350
16/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	429.0000	304.0000	(29.138)	0	0	0
16/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	6,481.0000	7,043.0000	8.672	0	0	600
16/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	100.0000	63.0000	(37.000)	0	0	0
16/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	13,197.0000	13,796.0000	4.539	0	0	0
16/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	10,537.0000	11,134.0000	5.666	0	0	600
16/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
16/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
16/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	17.0000	9.0000	(47.059)	0	0	850
16/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	9,185.0000	9,777.0000	6.445	0	0	0
16/01/2009	R157	2009/05/07			Bond Future	7.5080	7.4030	(1.399)	7.4200	7.4200	1,747
16/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,437.0000	4,086.0000	(7.911)	0	0	0
16/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	2,906.0000	3,175.0000	9.257	0	0	386
16/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,368.0000	1,524.0000	11.404	0	0	0
16/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,293.0000	9,803.0000	5.488	0	0	0
16/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	878.0000	769.0000	(12.415)	0	0	0
16/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	7,485.0000	7,020.0000	(6.212)	0	0	0
16/01/2009	R157	2009/08/06			Bond Future	7.4060	7.2950	(1.499)	0.0000	0.0000	5,000
16/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	10,029.0000	10,654.0000	6.232	0	0	0
16/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	35.0000	24.0000	(31.429)	0	0	0
16/01/2009	R157	2009/11/05			Bond Future	7.3290	7.2110	(1.610)	0.0000	0.0000	0
16/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	1,897.0000	1,628.0000	(14.180)	0	0	0
16/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	2,836.0000	3,220.0000	13.540	0	0	0
16/01/2009	R186	2009/02/05			Bond Future	7.9060	7.8170	(1.126)	7.8400	7.8400	9,323

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	91.0000	56.0000	(38.462)	0	0	0
16/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,865.0000	14,831.0000	6.967	0	0	0
16/01/2009	R186	2009/05/07			Bond Future	7.8140	7.7230	(1.165)	0.0000	0.0000	0
16/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	8,089.0000	8,659.0000	7.047	0	0	2,500
16/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,026.0000	5,568.0000	(7.600)	0	0	0
16/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,041.0000	17,212.0000	(4.595)	0	0	0
16/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,911.0000	2,111.0000	10.466	0	0	97
16/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,780.0000	15,570.0000	5.345	0	0	0
16/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,446.0000	2,207.0000	(9.771)	0	0	0
16/01/2009	R186	2009/08/06			Bond Future	7.7630	7.6690	(1.211)	0.0000	0.0000	2,500
16/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,760.0000	4,462.0000	(6.261)	0	0	0
16/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,570.0000	18,332.0000	4.337	0	0	0
16/01/2009	R186	2009/11/05			Bond Future	7.7180	7.6210	(1.257)	0.0000	0.0000	0
16/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	11,010.0000	11,558.0000	4.977	0	0	5,000
16/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,482.0000	12,939.0000	(4.028)	0	0	0
16/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,472.0000	6,147.0000	(5.022)	0	0	5,000
16/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,685.0000	20,451.0000	3.891	0	0	0
16/01/2009	R196	2009/02/05			Bond Future	11.3890	11.3800	(0.079)	0.0000	0.0000	0
16/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	483.0000	472.0000	(2.277)	0	0	0
16/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	516.0000	504.0000	(2.326)	0	0	0
16/01/2009	R196	2009/05/07			Bond Future	11.8640	11.8640	-	0.0000	0.0000	0
16/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	21.0000	993.0000	4628.571	0	0	0
16/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	276.0000	1,249.0000	352.536	0	0	0
16/01/2009	R201	2009/02/05			Bond Future	7.7210	7.6220	(1.282)	0.0000	0.0000	2
16/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,004.0000	7,479.0000	6.782	0	0	0
16/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R201	2009/05/07			Bond Future	7.5250	7.4200	(1.395)	0.0000	0.0000	0
16/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
16/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,680.0000	8,170.0000	6.380	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	R201	2009/08/06			Bond Future	7.4010	7.2900	(1.500)	0.0000	0.0000	0
16/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
16/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,985.0000	8,480.0000	6.199	0	0	0
16/01/2009	R201	2009/11/05			Bond Future	7.2820	7.1640	(1.620)	0.0000	0.0000	0
16/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	1,516.0000	1,309.0000	(13.654)	0	0	0
16/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,462.0000	2,772.0000	12.591	0	0	0
16/01/2009	R203	2009/02/05			Bond Future	7.8750	7.7860	(1.130)	0.0000	0.0000	38
16/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	8,151.0000	8,709.0000	6.846	0	0	0
16/01/2009	R203	2009/05/07			Bond Future	7.7350	7.6430	(1.189)	0.0000	0.0000	0
16/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	7,464.0000	8,034.0000	7.637	0	0	0
16/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
16/01/2009	R203	2009/08/06			Bond Future	7.6510	7.5540	(1.268)	0.0000	0.0000	0
16/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	9,188.0000	9,776.0000	6.400	0	0	0
16/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
16/01/2009	R203	2009/11/05			Bond Future	7.5790	7.4780	(1.333)	0.0000	0.0000	0
16/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,660.0000	1,956.0000	17.831	0	0	0
16/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	2,133.0000	1,824.0000	(14.487)	0	0	0
16/01/2009	R204	2009/02/05			Bond Future	7.8780	7.8090	(0.876)	0.0000	0.0000	9
16/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	8,801.0000	9,272.0000	5.352	0	0	0
16/01/2009	R204	2009/05/07			Bond Future	7.7540	7.6820	(0.929)	0.0000	0.0000	0
16/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
16/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	7,992.0000	8,480.0000	6.106	0	0	0
16/01/2009	R204	2009/08/06			Bond Future	7.6820	7.6070	(0.976)	0.0000	0.0000	0
16/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
16/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,818.0000	10,319.0000	5.103	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	R204	2009/11/05			Bond Future	7.6160	7.5390	(1.011)	0.0000	0.0000	0
16/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	2,306.0000	2,031.0000	(11.925)	0	0	0
16/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,537.0000	1,771.0000	15.224	0	0	0
16/01/2009	R206	2009/02/05			Bond Future	7.7570	7.6480	(1.405)	0.0000	0.0000	1,730
16/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	5,768.0000	6,206.0000	7.594	0	0	0
16/01/2009	R206	2009/05/07			Bond Future	7.5400	7.4240	(1.538)	0.0000	0.0000	0
16/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,497.0000	5,939.0000	8.041	0	0	0
16/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	24.0000	15.0000	(37.500)	0	0	0
16/01/2009	R206	2009/08/06			Bond Future	7.3990	7.2750	(1.676)	0.0000	0.0000	0
16/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	50.0000	36.0000	(28.000)	0	0	0
16/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,665.0000	7,114.0000	6.737	0	0	0
16/01/2009	R206	2009/11/05			Bond Future	7.2590	7.1260	(1.832)	0.0000	0.0000	0
16/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,300.0000	2,584.0000	12.348	0	0	0
16/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	1,444.0000	1,252.0000	(13.296)	0	0	0
16/01/2009	R207	2009/02/05			Bond Future	7.9220	7.8930	(0.366)	0.0000	0.0000	0
16/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,721.0000	8,924.0000	2.328	0	0	0
16/01/2009	R207	2009/05/07			Bond Future	7.8110	7.7810	(0.384)	0.0000	0.0000	0
16/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
16/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	7,839.0000	8,048.0000	2.666	0	0	0
16/01/2009	R207	2009/08/06			Bond Future	7.7480	7.7160	(0.413)	0.0000	0.0000	0
16/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,684.0000	9,905.0000	2.282	0	0	0
16/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
16/01/2009	R207	2009/11/05			Bond Future	7.6890	7.6570	(0.416)	0.0000	0.0000	0
16/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,212.0000	1,297.0000	7.013	0	0	0
16/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	2,515.0000	2,381.0000	(5.328)	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
16/01/2009	R208	2009/02/05			Bond Future	7.9870	7.9870	-	0.0000	0.0000	0
16/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	5,273.0000	5,273.0000	-	0	0	0
16/01/2009	R208	2009/05/07			Bond Future	7.8810	7.8810	-	0.0000	0.0000	0
16/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,980.0000	5,980.0000	-	0	0	0
16/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
16/01/2009	R208	2009/08/06			Bond Future	7.8240	7.8240	-	0.0000	0.0000	0
16/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,486.0000	9,486.0000	-	0	0	0
16/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
16/01/2009	R208	2009/11/05			Bond Future	7.8310	7.8310	-	0.0000	0.0000	0
16/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,394.0000	1,391.0000	(0.215)	0	0	0
16/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	1,967.0000	1,964.0000	(0.153)	0	0	0
16/01/2009	R209	2009/02/05			Bond Future	7.5900	7.5900	-	0.0000	0.0000	5,545
16/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	12,438.0000	12,438.0000	-	0	0	0
16/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R209	2009/05/07			Bond Future	7.5140	7.5140	-	0.0000	0.0000	0
16/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	13,185.0000	13,185.0000	-	0	0	0
16/01/2009	R209	2009/08/06			Bond Future	7.4690	7.4690	-	0.0000	0.0000	0
16/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,648.0000	11,648.0000	-	0	0	0
16/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/01/2009	R209	2009/11/05			Bond Future	7.4300	7.4300	-	0.0000	0.0000	0
16/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	2,690.0000	2,688.0000	(0.074)	0	0	0
16/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	812.0000	810.0000	(0.246)	0	0	0
16/01/2009	TRT1	2009/02/05			Index Future	291.4480	292.8230	0.472	0.0000	0.0000	0
16/01/2009	TRT1	2009/05/07			Index Future	299.3990	300.8130	0.472	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
16/01/2009	TRT1	2009/08/06			Index Future	306.6970	308.1520	0.474	0.0000	0.0000	100
16/01/2009	ZAAD	2009/03/16			Currency Future	6.7503	6.7893	0.578	0.0000	0.0000	8,548
16/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	423.0000	428.0000	1.182	0	0	0
16/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	62.0000	57.0000	(8.065)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,201.0000	1,157.0000	(3.664)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	274.0000	268.0000	(2.190)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	940.0000	895.0000	(4.787)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	173.0000	138.0000	(20.231)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	329.0000	326.0000	(0.912)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,112.0000	1,067.0000	(4.047)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	310.0000	266.0000	(14.194)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	250.0000	209.0000	(16.400)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	291.0000	286.0000	(1.718)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	516.0000	469.0000	(9.109)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	310.0000	305.0000	(1.613)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	279.0000	237.0000	(15.054)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	341.0000	297.0000	(12.903)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	373.0000	373.0000	-	0	0	0
16/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	443.0000	396.0000	(10.609)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	479.0000	432.0000	(9.812)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	222.0000	183.0000	(17.568)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	90.0000	84.0000	(6.667)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	204.0000	196.0000	(3.922)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	350.0000	349.0000	(0.286)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	258.0000	251.0000	(2.713)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	229.0000	221.0000	(3.493)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,025.0000	980.0000	(4.390)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,338.0000	1,294.0000	(3.288)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	329.0000	326.0000	(0.912)	0	0	0

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16/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	408.0000	362.0000	(11.275)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	243.0000	236.0000	(2.881)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	374.0000	329.0000	(12.032)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	554.0000	506.0000	(8.664)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	982.0000	937.0000	(4.582)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	443.0000	396.0000	(10.609)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	341.0000	297.0000	(12.903)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	68.0000	63.0000	(7.353)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	857.0000	812.0000	(5.251)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	216.0000	208.0000	(3.704)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	151.0000	120.0000	(20.530)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	164.0000	159.0000	(3.049)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	82.0000	76.0000	(7.317)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	408.0000	362.0000	(11.275)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	516.0000	469.0000	(9.109)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	117.0000	112.0000	(4.274)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,156.0000	1,112.0000	(3.806)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	373.0000	373.0000	-	0	0	0
16/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	65.0000	48.0000	(26.154)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	258.0000	251.0000	(2.713)	0	0	0
16/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	29.0000	19.0000	(34.483)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	482.0000	492.0000	2.075	0	0	0
16/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	817.0000	772.0000	(5.508)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,292.0000	1,248.0000	(3.406)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	139.0000	134.0000	(3.597)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	222.0000	183.0000	(17.568)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	132.0000	103.0000	(21.970)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	593.0000	545.0000	(8.094)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	664.0000	620.0000	(6.627)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	778.0000	733.0000	(5.784)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	451.0000	459.0000	1.774	0	0	0

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16/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	626.0000	646.0000	3.195	0	0	0
16/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	38.0000	33.0000	(13.158)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,478.0000	1,435.0000	(2.909)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	739.0000	694.0000	(6.089)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	666.0000	687.0000	3.153	0	0	0
16/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,068.0000	1,023.0000	(4.213)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	628.0000	584.0000	(7.006)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	28.0000	24.0000	(14.286)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	628.0000	584.0000	(7.006)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	42.0000	37.0000	(11.905)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	51.0000	46.0000	(9.804)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,201.0000	1,157.0000	(3.664)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	279.0000	237.0000	(15.054)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,246.0000	1,202.0000	(3.531)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	778.0000	733.0000	(5.784)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	216.0000	208.0000	(3.704)	0	0	0
16/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,384.0000	1,341.0000	(3.107)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	701.0000	657.0000	(6.277)	0	0	0
16/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	879.0000	908.0000	3.299	0	0	0
16/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	76.0000	56.0000	(26.316)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	193.0000	184.0000	(4.663)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	152.0000	146.0000	(3.947)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	178.0000	174.0000	(2.247)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	132.0000	103.0000	(21.970)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	706.0000	729.0000	3.258	0	0	0
16/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	482.0000	492.0000	2.075	0	0	0
16/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	76.0000	56.0000	(26.316)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	250.0000	209.0000	(16.400)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	626.0000	646.0000	3.195	0	0	0
16/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	898.0000	853.0000	(5.011)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	350.0000	349.0000	(0.286)	0	0	0
16/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	834.0000	862.0000	3.357	0	0	0
16/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	34.0000	23.0000	(32.353)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	56.0000	40.0000	(28.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	748.0000	773.0000	3.342	0	0	0
16/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	666.0000	687.0000	3.153	0	0	0
16/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	791.0000	817.0000	3.287	0	0	0
16/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	48.0000	34.0000	(29.167)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	65.0000	48.0000	(26.154)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	40.0000	28.0000	(30.000)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	151.0000	120.0000	(20.530)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	451.0000	459.0000	1.774	0	0	0
16/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	196.0000	160.0000	(18.367)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	397.0000	399.0000	0.504	0	0	0
16/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	550.0000	566.0000	2.909	0	0	0
16/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	87.0000	66.0000	(24.138)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	587.0000	605.0000	3.066	0	0	0
16/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	114.0000	89.0000	(21.930)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	514.0000	528.0000	2.724	0	0	0
16/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	100.0000	77.0000	(23.000)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	593.0000	545.0000	(8.094)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	193.0000	184.0000	(4.663)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	152.0000	146.0000	(3.947)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	204.0000	196.0000	(3.922)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	397.0000	399.0000	0.504	0	0	0
16/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	554.0000	506.0000	(8.664)	0	0	0
16/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	196.0000	160.0000	(18.367)	0	0	0
16/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	701.0000	657.0000	(6.277)	0	0	0
16/01/2009	ZAAD	2009/06/12			Currency Future	6.8485	6.8840	0.518	0.0000	0.0000	920
16/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,047.0000	998.0000	(4.680)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	661.0000	658.0000	(0.454)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	262.0000	224.0000	(14.504)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	588.0000	576.0000	(2.041)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	429.0000	378.0000	(11.888)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	623.0000	570.0000	(8.507)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	490.0000	439.0000	(10.408)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	340.0000	292.0000	(14.118)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	459.0000	409.0000	(10.893)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,162.0000	1,112.0000	(4.303)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	421.0000	404.0000	(4.038)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,488.0000	1,440.0000	(3.226)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	453.0000	437.0000	(3.532)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	693.0000	640.0000	(7.648)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	490.0000	439.0000	(10.408)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,085.0000	1,035.0000	(4.608)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,574.0000	1,526.0000	(3.050)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	398.0000	348.0000	(12.563)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	189.0000	176.0000	(6.878)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	234.0000	219.0000	(6.410)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	137.0000	124.0000	(9.489)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	547.0000	532.0000	(2.742)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,241.0000	1,192.0000	(3.948)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	392.0000	374.0000	(4.592)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	272.0000	258.0000	(5.147)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	246.0000	232.0000	(5.691)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,488.0000	1,440.0000	(3.226)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	508.0000	493.0000	(2.953)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	211.0000	196.0000	(7.109)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	974.0000	924.0000	(5.133)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	800.0000	751.0000	(6.125)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	122.0000	110.0000	(9.836)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	528.0000	512.0000	(3.030)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	693.0000	640.0000	(7.648)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	555.0000	503.0000	(9.369)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	406.0000	389.0000	(4.187)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	489.0000	473.0000	(3.272)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	153.0000	139.0000	(9.150)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	392.0000	374.0000	(4.592)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	522.0000	470.0000	(9.962)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	471.0000	454.0000	(3.609)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	453.0000	437.0000	(3.532)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,404.0000	1,355.0000	(3.490)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	489.0000	473.0000	(3.272)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	658.0000	605.0000	(8.055)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	348.0000	335.0000	(3.736)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	555.0000	503.0000	(9.369)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	974.0000	924.0000	(5.133)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	833.0000	784.0000	(5.882)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	508.0000	493.0000	(2.953)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	421.0000	404.0000	(4.038)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	234.0000	219.0000	(6.410)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	398.0000	348.0000	(12.563)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	522.0000	470.0000	(9.962)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	301.0000	287.0000	(4.651)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	437.0000	420.0000	(3.890)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	148.0000	120.0000	(18.919)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	208.0000	174.0000	(16.346)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,085.0000	1,035.0000	(4.608)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	902.0000	853.0000	(5.432)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	860.0000	866.0000	0.698	0	0	0
16/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	471.0000	454.0000	(3.609)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	588.0000	536.0000	(8.844)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	547.0000	532.0000	(2.742)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	623.0000	570.0000	(8.507)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	860.0000	866.0000	0.698	0	0	0
16/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	332.0000	318.0000	(4.217)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	459.0000	409.0000	(10.893)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	135.0000	108.0000	(20.000)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	378.0000	360.0000	(4.762)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	934.0000	942.0000	0.857	0	0	0
16/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	730.0000	676.0000	(7.397)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	162.0000	132.0000	(18.519)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	757.0000	758.0000	0.132	0	0	0
16/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	162.0000	132.0000	(18.519)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	192.0000	159.0000	(17.188)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	825.0000	829.0000	0.485	0	0	0
16/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	790.0000	793.0000	0.380	0	0	0
16/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	176.0000	145.0000	(17.614)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	348.0000	335.0000	(3.736)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	724.0000	724.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	611.0000	601.0000	(1.637)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	316.0000	302.0000	(4.430)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	225.0000	190.0000	(15.556)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	635.0000	627.0000	(1.260)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	208.0000	174.0000	(16.346)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	272.0000	258.0000	(5.147)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	757.0000	758.0000	0.132	0	0	0
16/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	800.0000	751.0000	(6.125)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	972.0000	982.0000	1.029	0	0	0
16/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	189.0000	176.0000	(6.878)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	312.0000	267.0000	(14.423)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	287.0000	243.0000	(15.331)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	938.0000	888.0000	(5.330)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	286.0000	272.0000	(4.895)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	825.0000	829.0000	0.485	0	0	0
16/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	867.0000	818.0000	(5.652)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	176.0000	145.0000	(17.614)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
16/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,322.0000	1,273.0000	(3.707)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,162.0000	1,112.0000	(4.303)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,241.0000	1,192.0000	(3.948)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	211.0000	196.0000	(7.109)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	123.0000	98.0000	(20.325)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	897.0000	904.0000	0.780	0	0	0
16/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	611.0000	601.0000	(1.637)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	368.0000	320.0000	(13.043)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	567.0000	554.0000	(2.293)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	312.0000	267.0000	(14.423)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	692.0000	690.0000	(0.289)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	243.0000	206.0000	(15.226)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	262.0000	224.0000	(14.504)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	378.0000	360.0000	(4.762)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	661.0000	658.0000	(0.454)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	365.0000	347.0000	(4.932)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,010.0000	961.0000	(4.851)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	767.0000	713.0000	(7.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	867.0000	818.0000	(5.652)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	316.0000	302.0000	(4.430)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	368.0000	320.0000	(13.043)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	243.0000	206.0000	(15.226)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	692.0000	690.0000	(0.289)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	259.0000	245.0000	(5.405)	0	0	0
16/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	567.0000	554.0000	(2.293)	0	0	0
16/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	730.0000	676.0000	(7.397)	0	0	0
16/01/2009	ZAAD	2009/09/14			Currency Future	6.9394	6.9670	0.398	0.0000	0.0000	51
16/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	940.0000	891.0000	(5.213)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	972.0000	923.0000	(5.041)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	600.0000	552.0000	(8.000)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	697.0000	648.0000	(7.030)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,006.0000	956.0000	(4.970)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	429.0000	407.0000	(5.128)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	730.0000	682.0000	(6.575)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	479.0000	458.0000	(4.384)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,040.0000	990.0000	(4.808)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	570.0000	549.0000	(3.684)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	477.0000	429.0000	(10.063)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	907.0000	858.0000	(5.402)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	716.0000	696.0000	(2.793)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	497.0000	475.0000	(4.427)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	586.0000	565.0000	(3.584)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	539.0000	518.0000	(3.896)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	462.0000	440.0000	(4.762)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	631.0000	584.0000	(7.448)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	600.0000	552.0000	(8.000)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	586.0000	565.0000	(3.584)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	621.0000	601.0000	(3.221)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	639.0000	619.0000	(3.130)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	697.0000	648.0000	(7.030)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	554.0000	533.0000	(3.791)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	799.0000	751.0000	(6.008)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	716.0000	696.0000	(2.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	367.0000	324.0000	(11.717)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	639.0000	619.0000	(3.130)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	524.0000	503.0000	(4.008)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	445.0000	423.0000	(4.944)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	416.0000	372.0000	(10.577)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	765.0000	716.0000	(6.405)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	765.0000	716.0000	(6.405)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	479.0000	458.0000	(4.384)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	477.0000	429.0000	(10.063)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	806.0000	791.0000	(1.861)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	388.0000	344.0000	(11.340)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	871.0000	822.0000	(5.626)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	678.0000	658.0000	(2.950)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	658.0000	639.0000	(2.888)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	735.0000	717.0000	(2.449)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	510.0000	489.0000	(4.118)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	871.0000	822.0000	(5.626)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	835.0000	786.0000	(5.868)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	538.0000	491.0000	(8.736)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	539.0000	518.0000	(3.896)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	446.0000	400.0000	(10.314)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	678.0000	658.0000	(2.950)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	538.0000	491.0000	(8.736)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	836.0000	821.0000	(1.794)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	940.0000	891.0000	(5.213)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	510.0000	489.0000	(4.118)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	777.0000	761.0000	(2.059)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	799.0000	751.0000	(6.008)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	664.0000	616.0000	(7.229)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	554.0000	533.0000	(3.791)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	346.0000	304.0000	(12.139)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	756.0000	739.0000	(2.249)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	603.0000	583.0000	(3.317)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	508.0000	460.0000	(9.449)	0	0	0
16/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	698.0000	677.0000	(3.009)	0	0	0
16/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	730.0000	682.0000	(6.575)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
16/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	631.0000	584.0000	(7.448)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	569.0000	522.0000	(8.260)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	621.0000	601.0000	(3.221)	0	0	0
16/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	570.0000	549.0000	(3.684)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	446.0000	400.0000	(10.314)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	897.0000	885.0000	(1.338)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	836.0000	821.0000	(1.794)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	735.0000	717.0000	(2.449)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	307.0000	268.0000	(12.704)	0	0	0
16/01/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	346.0000	304.0000	(12.139)	0	0	0

Grand Total:

385,646