



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/01/2009

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
20/01/2009	\$ / R 2009/03/16			Currency Future	10.2647	10.4457	1.763	10.5500	10.3000	179,470
20/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	588.0000	703.0000	19.558	0	0	0
20/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	981.0000	865.0000	(11.825)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	162.0000	215.0000	32.716	0	0	0
20/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,784.0000	1,959.0000	9.809	0	0	0
20/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,269.0000	2,449.0000	7.933	0	0	0
20/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	401.0000	331.0000	(17.456)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	484.0000	582.0000	20.248	0	0	0
20/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	19.0000	13.0000	(31.579)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,076.0000	1,230.0000	14.312	0	0	0
20/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	40.0000	29.0000	(27.500)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	373.0000	308.0000	(17.426)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	519.0000	436.0000	(15.992)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	112.0000	85.0000	(24.107)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,415.0000	1,582.0000	11.802	0	0	0
20/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	171.0000	133.0000	(22.222)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	32.0000	23.0000	(28.125)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	636.0000	760.0000	19.497	0	0	0
20/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	524.0000	626.0000	19.466	0	0	0
20/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	25.0000	17.0000	(32.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,596.0000	1,768.0000	10.777	0	0	0
20/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	122.0000	93.0000	(23.770)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	663.0000	790.0000	19.155	0	0	0
20/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,689.0000	1,863.0000	10.302	0	0	0
20/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,415.0000	1,582.0000	11.802	0	0	0
20/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,037.0000	1,189.0000	14.658	0	0	0
20/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	158.0000	122.0000	(22.785)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	719.0000	619.0000	(13.908)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	459.0000	381.0000	(16.993)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,171.0000	2,350.0000	8.245	0	0	0
20/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	133.0000	102.0000	(23.308)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	960.0000	1,108.0000	15.417	0	0	0
20/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	201.0000	157.0000	(21.891)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,689.0000	1,863.0000	10.302	0	0	0
20/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	781.0000	919.0000	17.670	0	0	0
20/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	815.0000	953.0000	16.933	0	0	0
20/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	583.0000	495.0000	(15.094)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	588.0000	703.0000	19.558	0	0	0
20/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,368.0000	2,548.0000	7.601	0	0	0
20/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	25.0000	17.0000	(32.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,073.0000	2,251.0000	8.587	0	0	0
20/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	998.0000	1,148.0000	15.030	0	0	0
20/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	145.0000	112.0000	(22.759)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	923.0000	1,068.0000	15.710	0	0	0
20/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	199.0000	261.0000	31.156	0	0	0
20/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	50.0000	37.0000	(26.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	50.0000	37.0000	(26.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	447.0000	540.0000	20.805	0	0	0
20/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	383.0000	465.0000	21.410	0	0	0
20/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	112.0000	85.0000	(24.107)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	185.0000	145.0000	(21.622)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	649.0000	555.0000	(14.484)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	781.0000	919.0000	17.670	0	0	0
20/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	718.0000	853.0000	18.802	0	0	0
20/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	719.0000	619.0000	(13.908)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,021.0000	902.0000	(11.655)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	850.0000	991.0000	16.588	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	612.0000	731.0000	19.444	0	0	0
20/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	398.0000	482.0000	21.106	0	0	0
20/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,375.0000	1,253.0000	(8.873)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	216.0000	173.0000	(19.907)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	254.0000	207.0000	(18.504)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	383.0000	465.0000	21.410	0	0	0
20/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	684.0000	587.0000	(14.181)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	189.0000	249.0000	31.746	0	0	0
20/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	430.0000	354.0000	(17.674)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,157.0000	1,315.0000	13.656	0	0	0
20/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,976.0000	2,153.0000	8.957	0	0	0
20/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	828.0000	720.0000	(13.043)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	93.0000	70.0000	(24.731)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	718.0000	853.0000	18.802	0	0	0
20/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	791.0000	686.0000	(13.274)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,335.0000	1,215.0000	(8.989)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,737.0000	1,911.0000	10.017	0	0	0
20/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,643.0000	1,816.0000	10.530	0	0	0
20/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,076.0000	1,230.0000	14.312	0	0	0
20/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	545.0000	650.0000	19.266	0	0	0
20/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	430.0000	354.0000	(17.674)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	566.0000	676.0000	19.435	0	0	0
20/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	322.0000	265.0000	(17.702)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	748.0000	885.0000	18.316	0	0	0
20/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	343.0000	416.0000	21.283	0	0	0
20/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,122.0000	2,300.0000	8.388	0	0	0
20/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	254.0000	207.0000	(18.504)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	398.0000	482.0000	21.106	0	0	0
20/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	524.0000	626.0000	19.466	0	0	0
20/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	133.0000	102.0000	(23.308)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,831.0000	2,007.0000	9.612	0	0	0
20/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	545.0000	650.0000	19.266	0	0	0
20/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	583.0000	495.0000	(15.094)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	369.0000	448.0000	21.409	0	0	0
20/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	56.0000	41.0000	(26.786)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,220.0000	2,399.0000	8.063	0	0	0
20/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	216.0000	173.0000	(19.907)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	684.0000	587.0000	(14.181)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,101.0000	979.0000	(11.081)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	298.0000	244.0000	(18.121)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	356.0000	432.0000	21.348	0	0	0
20/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	76.0000	57.0000	(25.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	369.0000	448.0000	21.409	0	0	0
20/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	266.0000	324.0000	21.805	32	32	2,500
20/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	998.0000	1,148.0000	15.030	0	0	0
20/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	45.0000	33.0000	(26.667)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	93.0000	70.0000	(24.731)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	755.0000	652.0000	(13.642)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	755.0000	652.0000	(13.642)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	10.0000	6.0000	(40.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	503.0000	603.0000	19.881	0	0	0
20/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	373.0000	308.0000	(17.426)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,927.0000	2,104.0000	9.185	0	0	0
20/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,505.0000	1,675.0000	11.296	0	0	0
20/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,157.0000	1,315.0000	13.656	0	0	0
20/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	276.0000	336.0000	21.739	0	0	0
20/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	489.0000	408.0000	(16.564)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,643.0000	1,816.0000	10.530	0	0	0
20/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	257.0000	313.0000	21.790	0	0	0
20/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	233.0000	189.0000	(18.884)	0	0	1,550
20/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	296.0000	360.0000	21.622	0	0	0
20/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,497.0000	1,369.0000	(8.550)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,220.0000	2,399.0000	8.063	0	0	0
20/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,327.0000	1,491.0000	12.359	0	0	0
20/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,241.0000	1,402.0000	12.973	0	0	0
20/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,061.0000	940.0000	(11.404)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,256.0000	1,137.0000	(9.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	886.0000	1,029.0000	16.140	0	0	0
20/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	36.0000	26.0000	(27.778)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,371.0000	1,537.0000	12.108	0	0	0
20/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,241.0000	1,402.0000	12.973	0	0	0
20/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	307.0000	373.0000	21.498	0	0	0
20/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	185.0000	145.0000	(21.622)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	447.0000	540.0000	20.805	0	0	0
20/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,550.0000	1,721.0000	11.032	0	0	0
20/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,976.0000	2,153.0000	8.957	0	0	0
20/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,142.0000	1,018.0000	(10.858)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	865.0000	756.0000	(12.601)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	286.0000	348.0000	21.678	0	0	2,500
20/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	153.0000	205.0000	33.987	0	0	0
20/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,024.0000	2,202.0000	8.794	0	0	0
20/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	62.0000	46.0000	(25.806)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	566.0000	676.0000	19.435	0	0	0
20/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	32.0000	23.0000	(28.125)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	401.0000	331.0000	(17.456)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	690.0000	821.0000	18.986	0	0	0
20/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	347.0000	286.0000	(17.579)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	465.0000	561.0000	20.645	0	0	5,000
20/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,879.0000	2,056.0000	9.420	0	0	0
20/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,122.0000	2,300.0000	8.388	0	0	0
20/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,596.0000	1,768.0000	10.777	0	0	0
20/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	76.0000	57.0000	(25.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	307.0000	373.0000	21.498	0	0	0
20/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	459.0000	381.0000	(16.993)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	276.0000	336.0000	21.739	0	0	0
20/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	275.0000	225.0000	(18.182)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	550.0000	466.0000	(15.273)	0	0	0
20/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,839.0000	1,697.0000	(7.722)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	130.0000	176.0000	35.385	0	0	0
20/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,737.0000	1,911.0000	10.017	0	0	0
20/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,460.0000	1,628.0000	11.507	0	0	0
20/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	298.0000	244.0000	(18.121)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	616.0000	524.0000	(14.935)	0	0	0
20/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	104.0000	143.0000	37.500	0	0	0
20/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	40.0000	29.0000	(27.500)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	850.0000	991.0000	16.588	0	0	0
20/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	430.0000	520.0000	20.930	0	0	0
20/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,505.0000	1,675.0000	11.296	0	0	0
20/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,927.0000	2,104.0000	9.185	0	0	0
20/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,171.0000	2,350.0000	8.245	0	0	0
20/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	942.0000	828.0000	(12.102)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,073.0000	2,251.0000	8.587	0	0	0
20/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	663.0000	790.0000	19.155	0	0	0
20/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	45.0000	33.0000	(26.667)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	221.0000	283.0000	28.054	0	0	0
20/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	550.0000	466.0000	(15.273)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,752.0000	1,613.0000	(7.934)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	22.0000	15.0000	(31.818)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,831.0000	2,007.0000	9.612	0	0	0
20/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,101.0000	979.0000	(11.081)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	330.0000	401.0000	21.515	0	0	0
20/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	465.0000	561.0000	20.645	0	0	0
20/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	484.0000	582.0000	20.248	0	0	2,500
20/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,061.0000	940.0000	(11.404)	0	0	0
20/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	116.0000	159.0000	37.069	0	0	0
20/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	257.0000	313.0000	21.790	0	0	0
20/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,460.0000	1,628.0000	11.507	0	0	0
20/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	330.0000	401.0000	21.515	0	0	0
20/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	519.0000	436.0000	(15.992)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	130.0000	176.0000	35.385	0	0	0
20/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,142.0000	1,018.0000	(10.858)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	960.0000	1,108.0000	15.417	0	0	0
20/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	266.0000	324.0000	21.805	0	0	0
20/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	690.0000	821.0000	18.986	0	0	0
20/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,580.0000	1,449.0000	(8.291)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	232.0000	293.0000	26.293	0	0	0
20/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	865.0000	756.0000	(12.601)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	275.0000	225.0000	(18.182)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	145.0000	195.0000	34.483	0	0	0
20/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,623.0000	1,489.0000	(8.256)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,116.0000	1,273.0000	14.068	0	0	0
20/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,180.0000	1,057.0000	(10.424)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	791.0000	(12.500)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,665.0000	1,530.0000	(8.108)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	123.0000	167.0000	35.772	0	0	0
20/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,037.0000	1,189.0000	14.658	0	0	0
20/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	244.0000	303.0000	24.180	0	0	0
20/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	414.0000	501.0000	21.014	0	0	0
20/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	180.0000	237.0000	31.667	0	0	0
20/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,708.0000	1,572.0000	(7.963)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	318.0000	387.0000	21.698	0	0	0
20/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,415.0000	1,291.0000	(8.763)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	137.0000	185.0000	35.036	0	0	0
20/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	221.0000	283.0000	28.054	0	0	0
20/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,256.0000	1,137.0000	(9.475)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,538.0000	1,409.0000	(8.388)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	170.0000	226.0000	32.941	0	0	0
20/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,218.0000	1,097.0000	(9.934)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	322.0000	265.0000	(17.702)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	210.0000	274.0000	30.476	0	0	0
20/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,295.0000	1,178.0000	(9.035)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,456.0000	1,330.0000	(8.654)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	886.0000	1,029.0000	16.140	0	0	0
20/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	171.0000	133.0000	(22.222)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	636.0000	760.0000	19.497	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,199.0000	1,359.0000	13.344	0	0	0
20/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	84.0000	63.0000	(25.000)	0	0	0
20/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,665.0000	1,530.0000	(8.108)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	942.0000	828.0000	(12.102)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	318.0000	387.0000	21.698	0	0	0
20/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	122.0000	93.0000	(23.770)	0	0	0
20/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	791.0000	(12.500)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	145.0000	112.0000	(22.759)	0	0	0
20/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	102.0000	77.0000	(24.510)	0	0	0
20/01/2009	\$ / R 2009/06/12			Currency Future	10.4596	10.6460	1.782	10.6500	10.5700	4,724
20/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	723.0000	648.0000	(10.373)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	548.0000	651.0000	18.796	0	0	0
20/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,282.0000	2,456.0000	7.625	0	0	0
20/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,163.0000	1,299.0000	11.694	0	0	0
20/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	503.0000	444.0000	(11.730)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,063.0000	2,233.0000	8.240	0	0	0
20/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,327.0000	2,502.0000	7.520	0	0	0
20/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	245.0000	211.0000	(13.878)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	404.0000	353.0000	(12.624)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	753.0000	678.0000	(9.960)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	154.0000	131.0000	(14.935)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	104.0000	87.0000	(16.346)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,504.0000	1,657.0000	10.173	0	0	0
20/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,813.0000	1,977.0000	9.046	0	0	0
20/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,733.0000	1,894.0000	9.290	0	0	0
20/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,227.0000	1,367.0000	11.410	0	0	0
20/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	913.0000	1,032.0000	13.034	0	0	0
20/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,012.0000	924.0000	(8.696)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	812.0000	924.0000	13.793	0	0	0
20/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,013.0000	1,140.0000	12.537	0	0	0
20/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,936.0000	2,103.0000	8.626	0	0	0
20/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	72.0000	60.0000	(16.667)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	368.0000	321.0000	(12.772)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	693.0000	619.0000	(10.678)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	723.0000	648.0000	(10.373)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	672.0000	770.0000	14.583	0	0	0
20/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,109.0000	1,024.0000	(7.665)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,362.0000	1,508.0000	10.720	0	0	0
20/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,655.0000	1,813.0000	9.547	0	0	0
20/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,432.0000	1,581.0000	10.405	0	0	0
20/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	783.0000	709.0000	(9.451)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	603.0000	536.0000	(11.111)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	873.0000	987.0000	13.058	0	0	0
20/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	618.0000	720.0000	16.505	0	0	0
20/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	90.0000	75.0000	(16.667)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	656.0000	753.0000	14.787	0	0	0
20/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,579.0000	1,734.0000	9.816	0	0	0
20/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	756.0000	864.0000	14.286	0	0	0
20/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	756.0000	864.0000	14.286	0	0	0
20/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	484.0000	580.0000	19.835	0	0	0
20/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,047.0000	957.0000	(8.596)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	196.0000	167.0000	(14.796)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	350.0000	305.0000	(12.857)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	846.0000	768.0000	(9.220)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,374.0000	1,284.0000	(6.550)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,150.0000	2,321.0000	7.953	0	0	0
20/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	846.0000	768.0000	(9.220)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,293.0000	1,436.0000	11.060	0	0	0
20/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,362.0000	1,508.0000	10.720	0	0	0
20/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,627.0000	1,525.0000	(6.269)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	334.0000	290.0000	(13.174)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,854.0000	2,018.0000	8.846	0	0	0
20/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,237.0000	2,411.0000	7.778	0	0	0
20/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	111.0000	93.0000	(16.216)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	302.0000	262.0000	(13.245)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	387.0000	471.0000	21.705	0	0	0
20/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,895.0000	2,061.0000	8.760	0	0	0
20/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,021.0000	2,189.0000	8.313	0	0	0
20/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	174.0000	148.0000	(14.943)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,042.0000	1,170.0000	12.284	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	135.0000	115.0000	(14.815)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	84.0000	70.0000	(16.667)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,106.0000	2,277.0000	8.120	0	0	0
20/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,195.0000	1,333.0000	11.548	0	0	0
20/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	753.0000	678.0000	(9.960)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	832.0000	944.0000	13.462	0	0	0
20/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	442.0000	388.0000	(12.217)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,978.0000	2,146.0000	8.493	0	0	0
20/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,193.0000	2,366.0000	7.889	0	0	0
20/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	404.0000	353.0000	(12.624)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	385.0000	337.0000	(12.468)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	812.0000	924.0000	13.793	0	0	0
20/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	442.0000	388.0000	(12.217)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	704.0000	806.0000	14.489	0	0	0
20/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,590.0000	1,490.0000	(6.289)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	219.0000	188.0000	(14.155)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	90.0000	75.0000	(16.667)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,163.0000	1,299.0000	11.694	0	0	0
20/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	913.0000	1,032.0000	13.034	0	0	0
20/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	793.0000	905.0000	14.124	0	0	0
20/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	637.0000	736.0000	15.542	0	0	0
20/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	119.0000	100.0000	(15.966)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	111.0000	93.0000	(16.216)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,150.0000	2,321.0000	7.953	0	0	0
20/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	603.0000	536.0000	(11.111)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,101.0000	1,234.0000	12.080	0	0	0
20/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	207.0000	177.0000	(14.493)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	482.0000	424.0000	(12.033)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,101.0000	1,234.0000	12.080	0	0	0
20/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	633.0000	563.0000	(11.058)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,078.0000	990.0000	(8.163)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	399.0000	486.0000	21.805	0	0	0
20/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,272.0000	1,187.0000	(6.682)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,617.0000	1,773.0000	9.647	0	0	0
20/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	368.0000	321.0000	(12.772)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	144.0000	122.0000	(15.278)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	232.0000	199.0000	(14.224)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	852.0000	965.0000	13.263	0	0	0
20/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,541.0000	1,695.0000	9.994	0	0	0
20/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	97.0000	81.0000	(16.495)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	272.0000	235.0000	(13.603)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,260.0000	1,401.0000	11.190	0	0	0
20/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,042.0000	1,170.0000	12.284	0	0	0
20/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	893.0000	1,009.0000	12.990	0	0	0
20/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	482.0000	424.0000	(12.033)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	127.0000	107.0000	(15.748)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	174.0000	148.0000	(14.943)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	832.0000	944.0000	13.462	0	0	0
20/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	656.0000	753.0000	14.787	0	0	0
20/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	184.0000	157.0000	(14.674)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,733.0000	1,894.0000	9.290	0	0	0
20/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	944.0000	860.0000	(8.898)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,227.0000	1,367.0000	11.410	0	0	0
20/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	184.0000	157.0000	(14.674)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,021.0000	2,189.0000	8.313	0	0	0
20/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,978.0000	2,146.0000	8.493	0	0	0
20/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	934.0000	1,055.0000	12.955	0	0	0
20/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,012.0000	924.0000	(8.696)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	531.0000	633.0000	19.209	0	0	0
20/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,106.0000	2,277.0000	8.120	0	0	0
20/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	672.0000	770.0000	14.583	0	0	0
20/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	302.0000	262.0000	(13.245)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,773.0000	1,935.0000	9.137	0	0	0
20/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,372.0000	2,547.0000	7.378	0	0	0
20/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	272.0000	235.0000	(13.603)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,047.0000	957.0000	(8.596)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,694.0000	1,853.0000	9.386	0	0	0
20/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,741.0000	1,634.0000	(6.146)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	575.0000	509.0000	(11.478)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,238.0000	1,155.0000	(6.704)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	350.0000	430.0000	22.857	0	0	0
20/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,895.0000	2,061.0000	8.760	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	547.0000	483.0000	(11.700)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	663.0000	591.0000	(10.860)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	440.0000	531.0000	20.682	0	0	0
20/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	163.0000	139.0000	(14.724)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	119.0000	100.0000	(15.966)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	637.0000	736.0000	15.542	0	0	0
20/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	462.0000	406.0000	(12.121)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	956.0000	1,079.0000	12.866	0	0	0
20/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,553.0000	1,454.0000	(6.375)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,702.0000	1,597.0000	(6.169)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	127.0000	107.0000	(15.748)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,432.0000	1,581.0000	10.405	0	0	0
20/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,205.0000	1,124.0000	(6.722)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,071.0000	1,202.0000	12.232	0	0	0
20/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	412.0000	500.0000	21.359	0	0	0
20/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	362.0000	443.0000	22.376	0	0	0
20/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	687.0000	788.0000	14.702	0	0	0
20/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	582.0000	689.0000	18.385	0	0	0
20/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,480.0000	1,385.0000	(6.419)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,936.0000	2,103.0000	8.626	0	0	0
20/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	245.0000	211.0000	(13.878)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	893.0000	1,009.0000	12.990	0	0	0
20/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	978.0000	892.0000	(8.793)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,132.0000	1,266.0000	11.837	0	0	0
20/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	878.0000	798.0000	(9.112)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	721.0000	825.0000	14.424	0	0	0
20/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	515.0000	615.0000	19.417	0	0	0
20/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	547.0000	483.0000	(11.700)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,779.0000	1,671.0000	(6.071)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	62.0000	51.0000	(17.742)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	154.0000	131.0000	(14.935)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	911.0000	829.0000	(9.001)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,238.0000	1,155.0000	(6.704)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	469.0000	563.0000	20.043	0	0	0
20/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	317.0000	392.0000	23.659	0	0	0
20/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,813.0000	1,977.0000	9.046	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	548.0000	651.0000	18.796	0	0	0
20/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,340.0000	1,251.0000	(6.642)	0	0	0
20/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,936.0000	1,822.0000	(5.888)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,694.0000	1,853.0000	9.386	0	0	0
20/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	633.0000	563.0000	(11.058)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,305.0000	1,219.0000	(6.590)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	814.0000	738.0000	(9.337)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	499.0000	597.0000	19.639	0	0	0
20/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	296.0000	368.0000	24.324	0	0	0
20/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	97.0000	81.0000	(16.495)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	135.0000	115.0000	(14.815)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,340.0000	1,251.0000	(6.642)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,173.0000	1,093.0000	(6.820)	0	0	0
20/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,857.0000	1,746.0000	(5.977)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,462.0000	2,640.0000	7.230	0	0	0
20/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,504.0000	1,657.0000	10.173	0	0	0
20/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	956.0000	1,079.0000	12.866	0	0	0
20/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,409.0000	1,317.0000	(6.529)	0	0	0
20/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	67.0000	56.0000	(16.418)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,579.0000	1,734.0000	9.816	0	0	0
20/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,409.0000	1,317.0000	(6.529)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,078.0000	990.0000	(8.163)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	525.0000	463.0000	(11.810)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	774.0000	884.0000	14.212	0	0	0
20/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	53.0000	44.0000	(16.981)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	219.0000	188.0000	(14.155)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	469.0000	563.0000	20.043	0	0	0
20/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	878.0000	798.0000	(9.112)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,071.0000	1,202.0000	12.232	0	0	0
20/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,205.0000	1,124.0000	(6.722)	0	0	0
20/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	575.0000	509.0000	(11.478)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,195.0000	1,333.0000	11.548	0	0	0
20/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	499.0000	597.0000	19.639	0	0	0
20/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	934.0000	1,055.0000	12.955	0	0	0
20/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	984.0000	1,109.0000	12.703	0	0	0
20/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	422.0000	370.0000	(12.322)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	738.0000	844.0000	14.363	0	0	0
20/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	503.0000	444.0000	(11.730)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	565.0000	670.0000	18.584	0	0	0
20/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	738.0000	844.0000	14.363	0	0	0
20/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,013.0000	1,140.0000	12.537	0	0	0
20/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	911.0000	829.0000	(9.001)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	426.0000	516.0000	21.127	0	0	0
20/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	721.0000	825.0000	14.424	0	0	0
20/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,516.0000	1,420.0000	(6.332)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	339.0000	417.0000	23.009	0	0	0
20/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,897.0000	1,784.0000	(5.957)	0	0	0
20/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,897.0000	1,784.0000	(5.957)	0	0	0
20/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	306.0000	380.0000	24.183	0	0	0
20/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	286.0000	356.0000	24.476	0	0	0
20/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	267.0000	334.0000	25.094	0	0	0
20/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,977.0000	1,860.0000	(5.918)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,818.0000	1,708.0000	(6.051)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	328.0000	404.0000	23.171	0	0	0
20/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,664.0000	1,561.0000	(6.190)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	454.0000	547.0000	20.485	0	0	0
20/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,445.0000	1,351.0000	(6.505)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	426.0000	516.0000	21.127	0	0	0
20/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,516.0000	1,420.0000	(6.332)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	374.0000	457.0000	22.193	0	0	0
20/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,058.0000	1,938.0000	(5.831)	0	0	0
20/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	306.0000	380.0000	24.183	0	0	0
20/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,140.0000	1,058.0000	(7.193)	0	0	0
20/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	600.0000	704.0000	17.333	0	0	0
20/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	852.0000	965.0000	13.263	0	0	0
20/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	565.0000	670.0000	18.584	0	0	0
20/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	693.0000	619.0000	(10.678)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,397.0000	1,544.0000	10.523	0	0	0
20/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,327.0000	1,472.0000	10.927	0	0	0
20/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	385.0000	337.0000	(12.468)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	287.0000	248.0000	(13.589)	0	0	0
20/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	462.0000	406.0000	(12.121)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	350.0000	305.0000	(12.857)	0	0	0
20/01/2009	\$ / R	2009/06/12	9.45	Put	Currency Future	318.0000	276.0000	(13.208)	0	0	0
20/01/2009	\$ / R	2009/06/12	9.55	Call	Currency Future	1,260.0000	1,401.0000	11.190	0	0	0
20/01/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,374.0000	1,284.0000	(6.550)	0	0	0
20/01/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,173.0000	1,093.0000	(6.820)	0	0	0
20/01/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	582.0000	689.0000	18.385	0	0	0
20/01/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	484.0000	580.0000	19.835	0	0	0
20/01/2009	\$ / R	2009/09/14			Currency Future	10.6413	10.8362	1.832	10.8900	10.7300	139
20/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,192.0000	1,346.0000	12.919	0	0	0
20/01/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	1,010.0000	1,159.0000	14.752	0	0	0
20/01/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,019.0000	973.0000	(4.514)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	988.0000	943.0000	(4.555)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	974.0000	1,119.0000	14.887	0	0	0
20/01/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	957.0000	914.0000	(4.493)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	926.0000	882.0000	(4.752)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,083.0000	1,033.0000	(4.617)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,387.0000	1,550.0000	11.752	0	0	0
20/01/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	782.0000	927.0000	18.542	0	0	0
20/01/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,441.0000	1,391.0000	(3.470)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	1,068.0000	1,219.0000	14.139	0	0	0
20/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1,029.0000	1,179.0000	14.577	0	0	0
20/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,358.0000	1,520.0000	11.929	0	0	0
20/01/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	1,048.0000	1,200.0000	14.504	0	0	0
20/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	617.0000	584.0000	(5.348)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	596.0000	564.0000	(5.369)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,147.0000	1,298.0000	13.165	0	0	0
20/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	806.0000	762.0000	(5.459)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	751.0000	710.0000	(5.459)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	660.0000	624.0000	(5.455)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,301.0000	1,460.0000	12.221	0	0	0
20/01/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	638.0000	604.0000	(5.329)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	1,571.0000	1,741.0000	10.821	0	0	0
20/01/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1,329.0000	1,490.0000	12.114	0	0	0
20/01/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	480.0000	454.0000	(5.417)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,051.0000	1,003.0000	(4.567)	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
20/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,508.0000	1,676.0000	11.141	0	0	0
20/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,447.0000	1,612.0000	11.403	0	0	0
20/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	556.0000	526.0000	(5.396)	0	0	0
20/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	517.0000	489.0000	(5.416)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,273.0000	1,431.0000	12.412	0	0	0
20/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	867.0000	821.0000	(5.306)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,108.0000	1,257.0000	13.448	0	0	0
20/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	705.0000	666.0000	(5.532)	0	0	0
20/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,603.0000	1,774.0000	10.667	0	0	0
20/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	682.0000	645.0000	(5.425)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	728.0000	688.0000	(5.495)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,192.0000	1,346.0000	12.919	0	0	0
20/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	462.0000	438.0000	(5.195)	0	0	0
20/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,477.0000	1,644.0000	11.307	0	0	0
20/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	536.0000	507.0000	(5.410)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	751.0000	710.0000	(5.459)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,219.0000	1,374.0000	12.715	0	0	0
20/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,246.0000	1,402.0000	12.520	0	0	0
20/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,166.0000	1,319.0000	13.122	0	0	0
20/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	775.0000	733.0000	(5.419)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	992.0000	1,139.0000	14.819	0	0	0
20/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,129.0000	1,277.0000	13.109	0	0	0
20/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,246.0000	1,402.0000	12.520	0	0	0
20/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	838.0000	791.0000	(5.609)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	940.0000	1,082.0000	15.106	0	0	0
20/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	988.0000	943.0000	(4.555)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	867.0000	821.0000	(5.306)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,029.0000	1,179.0000	14.577	0	0	0
20/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,148.0000	1,096.0000	(4.530)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	705.0000	666.0000	(5.532)	0	0	0
20/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	806.0000	762.0000	(5.459)	0	0	0
20/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,284.0000	1,225.0000	(4.595)	0	0	0
20/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,346.0000	1,292.0000	(4.012)	0	0	0
20/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	617.0000	584.0000	(5.348)	0	0	0
20/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	837.0000	978.0000	16.846	0	0	0
20/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	875.0000	1,011.0000	15.543	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	576.0000	545.0000	(5.382)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	1,108.0000	1,257.0000	13.448	0	0	0
20/01/2009	\$ / R	2009/09/14	9.60	Put	Currency Future	498.0000	472.0000	(5.221)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	896.0000	851.0000	(5.022)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,147.0000	1,298.0000	13.165	0	0	0
20/01/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	1,088.0000	1,238.0000	13.787	0	0	0
20/01/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	576.0000	545.0000	(5.382)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	838.0000	791.0000	(5.609)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	1,417.0000	1,581.0000	11.574	0	0	0
20/01/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	940.0000	1,082.0000	15.106	0	0	0
20/01/2009	\$ / R	2009/09/14	9.70	Put	Currency Future	536.0000	507.0000	(5.410)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,358.0000	1,520.0000	11.929	0	0	0
20/01/2009	\$ / R	2009/09/14	9.70	Call	Currency Future	1,477.0000	1,644.0000	11.307	0	0	0
20/01/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,148.0000	1,096.0000	(4.530)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.60	Call	Currency Future	1,539.0000	1,708.0000	10.981	0	0	0
20/01/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,215.0000	1,160.0000	(4.527)	0	0	0
20/01/2009	\$ / R	2009/09/14	9.80	Call	Currency Future	1,417.0000	1,581.0000	11.574	0	0	0
20/01/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	907.0000	1,046.0000	15.325	0	0	0
20/01/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	728.0000	688.0000	(5.495)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	1,219.0000	1,374.0000	12.715	0	0	0
20/01/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	1,129.0000	1,277.0000	13.109	0	0	0
20/01/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,250.0000	1,192.0000	(4.640)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,182.0000	1,127.0000	(4.653)	0	0	0
20/01/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	891.0000	1,028.0000	15.376	0	0	0
20/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	957.0000	1,100.0000	14.943	0	0	0
20/01/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,115.0000	1,064.0000	(4.574)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	923.0000	1,064.0000	15.276	0	0	0
20/01/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,115.0000	1,064.0000	(4.574)	0	0	0
20/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	957.0000	1,100.0000	14.943	0	0	0
20/01/2009	\$ / R	2009/12/14			Currency Future	10.7889	10.9914	1.877	0.0000	0.0000	0
20/01/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,173.0000	1,138.0000	(2.984)	0	0	0
20/01/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	1,076.0000	1,046.0000	(2.788)	0	0	0
20/01/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	1,077.0000	1,236.0000	14.763	0	0	0
20/01/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1,247.0000	1,418.0000	13.713	0	0	0
20/01/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1,211.0000	1,379.0000	13.873	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,438.0000	1,394.0000	(3.060)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,265.0000	1,438.0000	13.676	0	0	0
20/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,108.0000	1,076.0000	(2.888)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,194.0000	1,360.0000	13.903	0	0	0
20/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,205.0000	1,169.0000	(2.988)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,159.0000	1,324.0000	14.236	0	0	0
20/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,270.0000	1,232.0000	(2.992)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	786.0000	914.0000	16.285	0	0	84
20/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,467.0000	1,648.0000	12.338	0	0	0
20/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	779.0000	757.0000	(2.824)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,302.0000	1,478.0000	13.518	0	0	0
20/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,014.0000	987.0000	(2.663)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,542.0000	1,494.0000	(3.113)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,045.0000	1,016.0000	(2.775)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,031.0000	1,186.0000	15.034	0	0	0
20/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,284.0000	1,458.0000	13.551	0	0	9,530
20/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,685.0000	1,632.0000	(3.145)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	659.0000	774.0000	17.451	0	0	9,530
20/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,472.0000	1,427.0000	(3.057)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,512.0000	1,695.0000	12.103	0	0	0
20/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,871.0000	2,782.0000	(3.100)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,061.0000	1,219.0000	14.892	0	0	0
20/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	723.0000	703.0000	(2.766)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,092.0000	1,253.0000	14.744	0	0	0
20/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,322.0000	1,499.0000	13.389	0	0	0
20/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	670.0000	651.0000	(2.836)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,404.0000	1,362.0000	(2.991)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	974.0000	1,123.0000	15.298	0	0	0
20/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	983.0000	958.0000	(2.543)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,558.0000	1,742.0000	11.810	0	0	10,184
20/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,140.0000	1,107.0000	(2.895)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,125.0000	1,288.0000	14.489	0	0	0
20/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,297.0000	2,223.0000	(3.222)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,194.0000	1,360.0000	13.903	0	0	0
20/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,229.0000	1,398.0000	13.751	0	0	0
20/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,362.0000	1,541.0000	13.142	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,467.0000	1,648.0000	12.338	0	0	0
20/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,336.0000	1,297.0000	(2.919)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	923.0000	900.0000	(2.492)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,382.0000	1,562.0000	13.025	0	0	0
20/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	211.0000	216.0000	2.370	0	0	0
20/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	779.0000	757.0000	(2.824)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	836.0000	813.0000	(2.751)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,205.0000	1,169.0000	(2.988)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	893.0000	870.0000	(2.576)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,425.0000	1,604.0000	12.561	0	0	0
20/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,959.0000	2,157.0000	10.107	0	0	0
20/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	947.0000	1,094.0000	15.523	0	0	0
20/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	521.0000	515.0000	(1.152)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,758.0000	1,702.0000	(3.185)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,002.0000	1,154.0000	15.170	0	0	0
20/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	125.0000	130.0000	4.000	0	0	0
20/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,613.0000	1,563.0000	(3.100)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	405.0000	400.0000	(1.235)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,602.0000	2,810.0000	7.994	0	0	0
20/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	751.0000	730.0000	(2.796)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	729.0000	850.0000	16.598	0	0	0
20/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,641.0000	3,543.0000	(2.692)	0	0	0
20/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,489.0000	1,671.0000	12.223	0	0	0
20/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	255.0000	260.0000	1.961	0	0	0
20/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,244.0000	2,451.0000	9.225	0	0	0
20/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,814.0000	3,021.0000	7.356	0	0	0
20/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,540.0000	2,459.0000	(3.189)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,908.0000	1,846.0000	(3.249)	0	0	0
20/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	105.0000	110.0000	4.762	0	0	0
20/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	786.0000	914.0000	16.285	0	0	10,100
20/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,710.0000	1,907.0000	11.520	0	0	0
20/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	897.0000	1,038.0000	15.719	0	0	0
20/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,944.0000	3,152.0000	7.065	0	0	0
20/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,297.0000	2,223.0000	(3.222)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	306.0000	310.0000	1.307	0	0	0
20/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,095.0000	2,301.0000	9.833	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,728.0000	2,936.0000	7.625	0	0	0
20/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	172.0000	177.0000	2.907	0	0	0
20/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	139.0000	144.0000	3.597	0	0	0
20/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	337.0000	337.0000	-	0	0	0
20/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,244.0000	2,451.0000	9.225	0	0	0
20/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,026.0000	2,228.0000	9.970	0	0	0
20/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	255.0000	260.0000	1.961	0	0	0
20/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	884.0000	1,024.0000	15.837	0	0	0
20/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	191.0000	196.0000	2.618	0	0	0
20/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,857.0000	3,065.0000	7.280	0	0	0
20/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,946.0000	1,883.0000	(3.237)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,657.0000	1,848.0000	11.527	0	0	0
20/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	118.0000	123.0000	4.237	0	0	0
20/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,440.0000	2,647.0000	8.484	0	0	0
20/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
20/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,831.0000	2,028.0000	10.759	0	0	0
20/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,360.0000	2,567.0000	8.771	0	0	0
20/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	568.0000	557.0000	(1.937)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	222.0000	226.0000	1.802	0	0	0
20/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,139.0000	2,070.0000	(3.226)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,257.0000	2,184.0000	(3.234)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,561.0000	2,768.0000	8.083	0	0	0
20/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	684.0000	801.0000	17.105	0	0	0
20/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,125.0000	3,031.0000	(3.008)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,745.0000	2,660.0000	(3.097)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	614.0000	722.0000	17.590	0	0	0
20/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	201.0000	205.0000	1.990	0	0	0
20/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,400.0000	2,607.0000	8.625	0	0	0
20/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,992.0000	2,192.0000	10.040	0	0	0
20/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	442.0000	436.0000	(1.357)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	796.0000	926.0000	16.332	0	0	0
20/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	353.0000	351.0000	(0.567)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	897.0000	1,038.0000	15.719	0	0	0
20/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,507.0000	1,461.0000	(3.052)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,908.0000	1,846.0000	(3.249)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,795.0000	1,738.0000	(3.175)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,894.0000	2,091.0000	10.401	0	0	0
20/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,370.0000	1,329.0000	(2.993)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	232.0000	237.0000	2.155	0	0	0
20/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,926.0000	2,124.0000	10.280	0	0	0
20/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,321.0000	2,528.0000	8.919	0	0	0
20/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	387.0000	382.0000	(1.292)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	405.0000	400.0000	(1.235)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,582.0000	1,767.0000	11.694	0	0	0
20/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,472.0000	3,370.0000	(2.938)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	643.0000	626.0000	(2.644)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	921.0000	1,065.0000	15.635	0	0	0
20/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,109.0000	1,271.0000	14.608	0	0	0
20/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	676.0000	792.0000	17.160	0	0	0
20/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	934.0000	1,079.0000	15.525	0	0	0
20/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,046.0000	1,202.0000	14.914	0	0	0
20/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,297.0000	3,200.0000	(2.942)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,341.0000	3,242.0000	(2.963)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,800.0000	1,997.0000	10.944	0	0	0
20/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	586.0000	691.0000	17.918	0	0	0
20/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,894.0000	2,091.0000	10.401	0	0	0
20/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	111.0000	117.0000	5.405	0	0	0
20/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,787.0000	2,700.0000	(3.122)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,829.0000	2,741.0000	(3.111)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	621.0000	730.0000	17.552	0	0	0
20/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,900.0000	3,108.0000	7.172	0	0	0
20/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,832.0000	1,774.0000	(3.166)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	580.0000	683.0000	17.759	0	0	0
20/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,142.0000	1,306.0000	14.361	0	0	0
20/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,480.0000	2,687.0000	8.347	0	0	0
20/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,211.0000	3,115.0000	(2.990)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	593.0000	579.0000	(2.361)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,959.0000	2,157.0000	10.107	0	0	0
20/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	530.0000	634.0000	19.623	0	0	0
20/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	561.0000	662.0000	18.004	0	0	0
20/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,283.0000	2,490.0000	9.067	0	0	0
20/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,632.0000	1,820.0000	11.520	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	370.0000	365.0000	(1.351)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	644.0000	756.0000	17.391	0	0	0
20/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,862.0000	2,059.0000	10.580	0	0	0
20/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,082.0000	2,989.0000	(3.018)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	244.0000	248.0000	1.639	0	0	0
20/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,303.0000	1,264.0000	(2.993)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,384.0000	3,285.0000	(2.926)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	600.0000	706.0000	17.667	0	0	0
20/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,721.0000	1,667.0000	(3.138)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	573.0000	676.0000	17.976	0	0	0
20/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,704.0000	2,619.0000	(3.143)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	960.0000	1,108.0000	15.417	0	0	0
20/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	693.0000	811.0000	17.027	0	0	0
20/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,178.0000	2,108.0000	(3.214)	0	0	0
20/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,257.0000	3,464.0000	6.356	0	0	0
20/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	77.0000	83.0000	7.792	0	0	0
20/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,955.0000	2,864.0000	(3.080)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	370.0000	365.0000	(1.351)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	817.0000	949.0000	16.157	0	0	0
20/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	461.0000	455.0000	(1.302)	0	0	0
20/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,166.0000	3,374.0000	6.570	0	0	0
20/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,169.0000	2,375.0000	9.497	0	0	0
20/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,607.0000	1,792.0000	11.512	0	0	0
20/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,644.0000	2,851.0000	7.829	0	0	0
20/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,769.0000	1,966.0000	11.136	0	0	0
20/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	618.0000	601.0000	(2.751)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	155.0000	160.0000	3.226	0	0	0
20/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,458.0000	2,379.0000	(3.214)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	806.0000	937.0000	16.253	0	0	0
20/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	147.0000	152.0000	3.401	0	0	0
20/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	747.0000	871.0000	16.600	0	0	0
20/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,217.0000	2,146.0000	(3.203)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	828.0000	961.0000	16.063	0	0	0
20/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,206.0000	2,413.0000	9.383	0	0	0
20/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,031.0000	1,186.0000	15.034	0	0	0
20/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	480.0000	475.0000	(1.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	423.0000	418.0000	(1.182)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	337.0000	337.0000	-	0	0	0
20/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	268.0000	272.0000	1.493	0	0	0
20/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	280.0000	284.0000	1.429	0	0	0
20/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,535.0000	1,718.0000	11.922	0	0	0
20/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,139.0000	2,070.0000	(3.226)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,686.0000	2,894.0000	7.744	0	0	0
20/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,955.0000	2,864.0000	(3.080)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,026.0000	2,228.0000	9.970	0	0	0
20/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	828.0000	961.0000	16.063	0	0	0
20/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	909.0000	1,051.0000	15.622	0	0	0
20/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,988.0000	3,196.0000	6.961	0	0	0
20/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	73.0000	78.0000	6.849	0	0	0
20/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,621.0000	2,539.0000	(3.129)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	668.0000	783.0000	17.216	0	0	0
20/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	953.0000	929.0000	(2.518)	0	0	0
20/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,337.0000	2,262.0000	(3.209)	0	0	0
20/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	99.0000	104.0000	5.051	0	0	0
20/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,212.0000	3,419.0000	6.445	0	0	0
20/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,342.0000	1,521.0000	13.338	0	0	0
20/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	776.0000	903.0000	16.366	0	0	0
20/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	850.0000	986.0000	16.000	0	0	0
20/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,870.0000	1,810.0000	(3.209)	0	0	0
20/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	696.0000	677.0000	(2.730)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,542.0000	1,494.0000	(3.113)	0	0	0
20/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,206.0000	2,413.0000	9.383	0	0	0
20/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	268.0000	272.0000	1.493	0	0	0
20/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	884.0000	1,024.0000	15.837	0	0	0
20/01/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	756.0000	881.0000	16.534	0	0	0
20/01/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,428.0000	3,327.0000	(2.946)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	567.0000	669.0000	17.989	0	0	0
20/01/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,417.0000	2,340.0000	(3.186)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,946.0000	1,883.0000	(3.237)	0	0	0
20/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	548.0000	648.0000	18.248	0	0	0
20/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,559.0000	3,456.0000	(2.894)	0	0	0
20/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	861.0000	998.0000	15.912	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R	2009/12/14	11.95	Put	Currency Future	2,022.0000	1,957.0000	(3.215)	0	0	0
20/01/2009	\$ / R	2009/12/14	12.55	Call	Currency Future	738.0000	860.0000	16.531	0	0	0
20/01/2009	\$ / R	2009/12/14	13.75	Call	Currency Future	554.0000	655.0000	18.231	0	0	0
20/01/2009	\$ / R	2009/12/14	12.55	Put	Currency Future	2,499.0000	2,419.0000	(3.201)	0	0	0
20/01/2009	\$ / R	2009/12/14	13.75	Put	Currency Future	3,516.0000	3,413.0000	(2.929)	0	0	0
20/01/2009	\$ / R	2009/12/14	9.55	Call	Currency Future	1,739.0000	1,936.0000	11.328	0	0	0
20/01/2009	\$ / R	2009/12/14	8.95	Put	Currency Future	293.0000	296.0000	1.024	0	0	0
20/01/2009	\$ / R	2009/12/14	8.95	Call	Currency Future	2,132.0000	2,338.0000	9.662	0	0	0
20/01/2009	\$ / R	2009/12/14	8.35	Put	Currency Future	164.0000	168.0000	2.439	0	0	0
20/01/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	1,984.0000	1,920.0000	(3.226)	0	0	0
20/01/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	873.0000	1,011.0000	15.808	0	0	0
20/01/2009	\$ / R	2009/12/14	9.55	Put	Currency Future	500.0000	495.0000	(1.000)	0	0	0
20/01/2009	\$ / R	2009/12/14	8.90	Call	Currency Future	2,169.0000	2,375.0000	9.497	0	0	0
20/01/2009	\$ / R	2009/12/14	8.90	Put	Currency Future	280.0000	284.0000	1.429	0	0	0
20/01/2009	\$ / R	2009/12/14	11.35	Call	Currency Future	1,016.0000	1,170.0000	15.157	0	0	0
20/01/2009	\$ / R	2009/12/14	11.35	Put	Currency Future	1,577.0000	1,528.0000	(3.107)	0	0	0
20/01/2009	\$ / R	2009/12/14	10.15	Put	Currency Future	807.0000	785.0000	(2.726)	0	0	0
20/01/2009	\$ / R	2009/12/14	10.15	Call	Currency Future	1,446.0000	1,626.0000	12.448	0	0	0
20/01/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	644.0000	756.0000	17.391	0	0	0
20/01/2009	\$ / R	2009/12/14	12.00	Put	Currency Future	2,061.0000	1,994.0000	(3.251)	0	0	0
20/01/2009	\$ / R	2009/12/14	12.40	Put	Currency Future	2,377.0000	2,301.0000	(3.197)	0	0	0
20/01/2009	\$ / R	2009/12/14	12.40	Call	Currency Future	766.0000	892.0000	16.449	0	0	0
20/01/2009	\$ / R	2009/12/14	11.90	Put	Currency Future	1,984.0000	1,920.0000	(3.226)	0	0	0
20/01/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	710.0000	830.0000	16.901	0	0	0
20/01/2009	\$ / R	2009/12/14	11.90	Call	Currency Future	873.0000	1,011.0000	15.808	0	0	0
20/01/2009	\$ / R	2009/12/14	12.80	Put	Currency Future	2,704.0000	2,619.0000	(3.143)	0	0	0
20/01/2009	\$ / R	2009/12/14	13.20	Call	Currency Future	629.0000	739.0000	17.488	0	0	0
20/01/2009	\$ / R	2009/12/14	12.80	Call	Currency Future	693.0000	811.0000	17.027	0	0	0
20/01/2009	\$ / R	2009/12/14	13.20	Put	Currency Future	3,040.0000	2,947.0000	(3.059)	0	0	0
20/01/2009	\$ / R	2010/03/15			Currency Future	11.5448	11.7337	1.636	0.0000	0.0000	0
20/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,529.0000	1,519.0000	(0.654)	0	0	0
20/01/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	542.0000	556.0000	2.583	0	0	0
20/01/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,179.0000	1,174.0000	(0.424)	0	0	0
20/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,474.0000	1,653.0000	12.144	0	0	0
20/01/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,674.0000	1,858.0000	10.992	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,088.0000	1,085.0000	(0.276)	0	0	0
20/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,237.0000	2,439.0000	9.030	0	0	27,500
20/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,258.0000	1,422.0000	13.037	0	0	27,500
20/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,013.0000	1,989.0000	(1.192)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,400.0000	1,392.0000	(0.571)	0	0	0
20/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,732.0000	1,919.0000	10.797	0	0	0
20/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,545.0000	1,726.0000	11.715	0	0	0
20/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,464.0000	1,456.0000	(0.546)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,509.0000	1,690.0000	11.995	0	0	0
20/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,497.0000	1,487.0000	(0.668)	0	0	0
20/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,118.0000	1,114.0000	(0.358)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,637.0000	1,819.0000	11.118	0	0	0
20/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,491.0000	1,671.0000	12.072	0	0	0
20/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,601.0000	1,781.0000	11.243	0	0	0
20/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,713.0000	1,898.0000	10.800	0	0	0
20/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,306.0000	1,297.0000	(0.689)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,530.0000	1,712.0000	11.895	0	0	0
20/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,242.0000	1,235.0000	(0.564)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,426.0000	1,418.0000	(0.561)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,148.0000	1,144.0000	(0.348)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,693.0000	1,878.0000	10.927	0	0	0
20/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,629.0000	1,616.0000	(0.798)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,582.0000	1,762.0000	11.378	0	0	0
20/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,424.0000	1,599.0000	12.289	0	0	0
20/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,337.0000	1,328.0000	(0.673)	0	0	0
20/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	832.0000	838.0000	0.721	0	0	0
20/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	729.0000	737.0000	1.097	0	0	0
20/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,927.0000	2,121.0000	10.067	0	0	0
20/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	780.0000	787.0000	0.897	0	0	0
20/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,858.0000	2,809.0000	(1.714)	0	0	0
20/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,192.0000	1,351.0000	13.339	0	0	0
20/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,002.0000	1,143.0000	14.072	0	0	0
20/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,197.0000	2,167.0000	(1.365)	0	0	0
20/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,024.0000	2,221.0000	9.733	0	0	0
20/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	680.0000	689.0000	1.324	0	0	0
20/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,210.0000	1,204.0000	(0.496)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,074.0000	2,273.0000	9.595	0	0	0
20/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,859.0000	2,051.0000	10.328	0	0	0
20/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	632.0000	643.0000	1.741	0	0	0
20/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	317.0000	333.0000	5.047	0	0	0
20/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	2,979.0000	2,928.0000	(1.712)	0	0	0
20/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,762.0000	2,967.0000	7.422	0	0	0
20/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,432.0000	1,425.0000	(0.489)	0	0	0
20/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	381.0000	397.0000	4.199	0	0	0
20/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,753.0000	1,940.0000	10.667	0	0	0
20/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	974.0000	1,112.0000	14.168	0	0	0
20/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,295.0000	2,498.0000	8.845	0	0	0
20/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,777.0000	2,731.0000	(1.656)	0	0	0
20/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,058.0000	1,056.0000	(0.189)	0	0	0
20/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,181.0000	2,382.0000	9.216	0	0	0
20/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,022.0000	1,165.0000	13.992	0	0	0
20/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,368.0000	1,360.0000	(0.585)	0	0	0
20/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	500.0000	514.0000	2.800	0	0	0
20/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	914.0000	917.0000	0.328	0	0	0
20/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,527.0000	1,709.0000	11.919	0	0	0
20/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,127.0000	2,327.0000	9.403	0	0	0
20/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,563.0000	1,744.0000	11.580	0	0	0
20/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	586.0000	599.0000	2.218	0	0	0
20/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,815.0000	2,005.0000	10.468	0	0	0
20/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,576.0000	2,781.0000	7.958	0	0	0
20/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	970.0000	972.0000	0.206	0	0	0
20/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,773.0000	1,961.0000	10.603	0	0	0
20/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	342.0000	358.0000	4.678	0	0	0
20/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,563.0000	1,744.0000	11.580	0	0	0
20/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,619.0000	1,799.0000	11.118	0	0	0
20/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,368.0000	1,360.0000	(0.585)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,210.0000	1,204.0000	(0.496)	0	0	0
20/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,687.0000	2,892.0000	7.629	0	0	0
20/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,058.0000	1,056.0000	(0.189)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,655.0000	1,838.0000	11.057	0	0	0
20/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	993.0000	1,132.0000	13.998	0	0	0
20/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	424.0000	439.0000	3.538	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,274.0000	1,266.0000	(0.628)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,529.0000	1,519.0000	(0.654)	0	0	0
20/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	2,898.0000	2,849.0000	(1.691)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,474.0000	1,653.0000	12.144	0	0	0
20/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,102.0000	3,048.0000	(1.741)	0	0	0
20/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,028.0000	1,028.0000	-	0	0	0
20/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,753.0000	1,940.0000	10.667	0	0	0
20/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	947.0000	1,082.0000	14.256	0	0	0
20/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,794.0000	1,983.0000	10.535	0	0	0
20/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,468.0000	2,672.0000	8.266	0	0	0
20/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	999.0000	999.0000	-	0	0	0
20/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,650.0000	2,854.0000	7.698	0	0	0
20/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	355.0000	371.0000	4.507	0	0	0
20/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,268.0000	3,210.0000	(1.775)	0	0	0
20/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	913.0000	1,043.0000	14.239	0	0	0
20/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,181.0000	2,382.0000	9.216	0	0	0
20/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,975.0000	2,170.0000	9.873	0	0	0
20/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	586.0000	599.0000	2.218	0	0	0
20/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,663.0000	1,649.0000	(0.842)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,596.0000	1,583.0000	(0.815)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,408.0000	1,582.0000	12.358	0	0	0
20/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,655.0000	1,838.0000	11.057	0	0	0
20/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,440.0000	1,617.0000	12.292	0	0	0
20/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	484.0000	499.0000	3.099	0	0	0
20/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,329.0000	2,532.0000	8.716	0	0	0
20/01/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,392.0000	1,565.0000	12.428	0	0	0
20/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,697.0000	1,681.0000	(0.943)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	1,361.0000	1,532.0000	12.564	0	0	0
20/01/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,348.0000	3,292.0000	(1.673)	0	0	0
20/01/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	892.0000	1,025.0000	14.910	0	0	0
20/01/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,731.0000	1,715.0000	(0.924)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,376.0000	1,548.0000	12.500	0	0	0
20/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,663.0000	1,649.0000	(0.842)	0	0	0
20/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,408.0000	1,582.0000	12.358	0	0	0
20/01/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	1,835.0000	1,816.0000	(1.035)	0	0	0
20/01/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	1,330.0000	1,500.0000	12.782	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,766.0000	1,748.0000	(1.019)	0	0	0
20/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	857.0000	999.0000	16.569	0	0	0
20/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,462.0000	3,415.0000	(1.358)	0	0	0
20/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,337.0000	1,328.0000	(0.673)	0	0	0
20/01/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,582.0000	1,762.0000	11.378	0	0	0
20/01/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	2,266.0000	2,469.0000	8.959	0	0	0
20/01/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	521.0000	535.0000	2.687	0	0	0
20/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,562.0000	1,551.0000	(0.704)	0	0	0
20/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,392.0000	1,565.0000	12.428	0	0	0
20/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,697.0000	1,681.0000	(0.943)	0	0	0
20/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,457.0000	1,635.0000	12.217	0	0	0
20/01/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,310.0000	3,251.0000	(1.782)	0	0	0
20/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	904.0000	1,034.0000	14.381	0	0	0
20/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,185.0000	3,129.0000	(1.758)	0	0	0
20/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	453.0000	468.0000	3.311	0	0	0
20/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,398.0000	2,602.0000	8.507	0	0	0
20/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	930.0000	1,062.0000	14.194	0	0	0
20/01/2009	£ / R	2009/03/16			Currency Future	14.8501	14.5382	(2.100)	14.7600	14.5100	13,425
20/01/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,348.0000	1,632.0000	21.068	0	0	0
20/01/2009	£ / R	2009/03/16	14.75	Put	Currency Future	625.0000	844.0000	35.040	0	0	0
20/01/2009	£ / R	2009/03/16	15.45	Put	Currency Future	1,073.0000	1,340.0000	24.884	0	0	0
20/01/2009	£ / R	2009/03/16	18.40	Put	Currency Future	3,581.0000	3,897.0000	8.824	0	0	0
20/01/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,105.0000	2,413.0000	14.632	0	0	0
20/01/2009	£ / R	2009/03/16	18.55	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
20/01/2009	£ / R	2009/03/16	16.60	Put	Currency Future	1,936.0000	2,240.0000	15.702	0	0	0
20/01/2009	£ / R	2009/03/16	15.65	Call	Currency Future	407.0000	371.0000	(8.845)	0	0	0
20/01/2009	£ / R	2009/03/16	14.65	Put	Currency Future	567.0000	780.0000	37.566	0	0	0
20/01/2009	£ / R	2009/03/16	17.65	Put	Currency Future	2,869.0000	3,183.0000	10.945	0	0	0
20/01/2009	£ / R	2009/03/16	15.75	Call	Currency Future	377.0000	345.0000	(8.488)	0	0	0
20/01/2009	£ / R	2009/03/16	19.05	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
20/01/2009	£ / R	2009/03/16	18.80	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
20/01/2009	£ / R	2009/03/16	14.75	Call	Currency Future	725.0000	632.0000	(12.828)	0	0	0
20/01/2009	£ / R	2009/03/16	18.30	Put	Currency Future	3,485.0000	3,801.0000	9.067	0	0	0
20/01/2009	£ / R	2009/03/16	19.05	Put	Currency Future	4,215.0000	4,530.0000	7.473	0	0	0
20/01/2009	£ / R	2009/03/16	15.45	Call	Currency Future	473.0000	428.0000	(9.514)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	779.0000	1,014.0000	30.167	0	0	0
20/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
20/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	186.0000	178.0000	(4.301)	0	0	0
20/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,277.0000	1,557.0000	21.926	0	0	0
20/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,727.0000	4,042.0000	8.452	0	0	0
20/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	746.0000	650.0000	(12.869)	0	0	0
20/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	844.0000	1,085.0000	28.555	0	0	0
20/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	31.0000	35.0000	12.903	0	0	0
20/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,936.0000	2,240.0000	15.702	0	0	0
20/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,117.0000	4,432.0000	7.651	0	0	0
20/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	285.0000	265.0000	(7.018)	0	0	0
20/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,173.0000	1,447.0000	23.359	0	0	0
20/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	309.0000	286.0000	(7.443)	0	0	0
20/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	325.0000	478.0000	47.077	0	0	0
20/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	155.0000	151.0000	(2.581)	0	0	0
20/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	348.0000	320.0000	(8.046)	0	0	0
20/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
20/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,535.0000	1,827.0000	19.023	0	0	0
20/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	596.0000	812.0000	36.242	0	0	0
20/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	629.0000	552.0000	(12.242)	0	0	0
20/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
20/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,535.0000	1,827.0000	19.023	0	0	0
20/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,139.0000	1,411.0000	23.881	0	0	0
20/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,207.0000	1,483.0000	22.867	0	0	0
20/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	767.0000	668.0000	(12.907)	0	0	0
20/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,068.0000	4,383.0000	7.743	0	0	0
20/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	285.0000	265.0000	(7.018)	0	0	0
20/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,437.0000	3,753.0000	9.194	0	0	0
20/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	348.0000	320.0000	(8.046)	0	0	0
20/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	1,075.0000	916.0000	(14.791)	0	0	0
20/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
20/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,459.0000	1,748.0000	19.808	0	0	0
20/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,348.0000	1,632.0000	21.068	0	0	0
20/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
20/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,041.0000	1,305.0000	25.360	0	0	0
20/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	3,873.0000	4,188.0000	8.133	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	309.0000	286.0000	(7.443)	0	0	0
20/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	21.0000	25.0000	19.048	0	0	0
20/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
20/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,459.0000	1,748.0000	19.808	0	0	0
20/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	23.0000	26.0000	13.043	0	0	0
20/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	439.0000	399.0000	(9.112)	0	0	0
20/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,824.0000	4,139.0000	8.237	0	0	0
20/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,678.0000	3,994.0000	8.592	0	0	0
20/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	423.0000	385.0000	(8.983)	0	0	0
20/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	912.0000	1,158.0000	26.974	0	0	0
20/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	1,248.0000	1,068.0000	(14.423)	0	0	0
20/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,775.0000	4,091.0000	8.371	0	0	0
20/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,312.0000	1,594.0000	21.494	0	0	0
20/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	3,921.0000	4,237.0000	8.059	0	0	0
20/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	3,970.0000	4,286.0000	7.960	0	0	0
20/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	811.0000	706.0000	(12.947)	0	0	0
20/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	562.0000	497.0000	(11.566)	0	0	0
20/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	1,212.0000	1,037.0000	(14.439)	0	0	0
20/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	594.0000	524.0000	(11.785)	0	0	0
20/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
20/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	578.0000	510.0000	(11.765)	0	0	0
20/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,019.0000	4,334.0000	7.838	0	0	0
20/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,151.0000	3,466.0000	9.997	0	0	0
20/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	491.0000	443.0000	(9.776)	0	0	0
20/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	248.0000	380.0000	53.226	0	0	0
20/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	878.0000	1,122.0000	27.790	0	0	0
20/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,056.0000	3,371.0000	10.308	0	0	0
20/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,020.0000	2,326.0000	15.149	0	0	0
20/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	407.0000	371.0000	(8.845)	0	0	0
20/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
20/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	705.0000	615.0000	(12.766)	0	0	0
20/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,533.0000	3,849.0000	8.944	0	0	0
20/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
20/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	647.0000	567.0000	(12.365)	0	0	0
20/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	578.0000	510.0000	(11.765)	0	0	0
20/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,341.0000	3,657.0000	9.458	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	170.0000	164.0000	(3.529)	0	0	0
20/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,727.0000	4,042.0000	8.452	0	0	0
20/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	51.0000	54.0000	5.882	0	0	0
20/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,063.0000	2,369.0000	14.833	0	0	0
20/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
20/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	163.0000	157.0000	(3.681)	0	0	0
20/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,341.0000	3,657.0000	9.458	0	0	0
20/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	538.0000	749.0000	39.219	0	0	0
20/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,148.0000	2,456.0000	14.339	0	0	0
20/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	858.0000	747.0000	(12.937)	0	0	0
20/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	655.0000	877.0000	33.893	0	0	0
20/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	878.0000	1,122.0000	27.790	0	0	0
20/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,412.0000	4,727.0000	7.140	0	0	0
20/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
20/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,630.0000	3,945.0000	8.678	0	0	0
20/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	788.0000	687.0000	(12.817)	0	0	0
20/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	458.0000	659.0000	43.886	0	0	0
20/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,207.0000	1,483.0000	22.867	0	0	0
20/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
20/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	511.0000	718.0000	40.509	0	0	0
20/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
20/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,691.0000	1,989.0000	17.623	0	0	0
20/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	12.0000	15.0000	25.000	0	0	0
20/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,533.0000	3,849.0000	8.944	0	0	0
20/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	716.0000	945.0000	31.983	0	0	0
20/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0
20/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	811.0000	1,050.0000	29.470	0	0	0
20/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
20/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
20/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	262.0000	399.0000	52.290	0	0	0
20/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,293.0000	3,609.0000	9.596	0	0	0
20/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	262.0000	245.0000	(6.489)	0	0	0
20/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	611.0000	538.0000	(11.948)	0	0	0
20/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	14.0000	17.0000	21.429	0	0	0
20/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
20/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	655.0000	877.0000	33.893	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
20/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	107.0000	107.0000	-	0	0	0
20/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
20/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	362.0000	333.0000	(8.011)	0	0	0
20/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,235.0000	2,545.0000	13.870	0	0	0
20/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	666.0000	583.0000	(12.462)	0	0	0
20/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,824.0000	4,139.0000	8.237	0	0	0
20/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	705.0000	615.0000	(12.766)	0	0	0
20/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
20/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	35.0000	39.0000	11.429	0	0	0
20/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	335.0000	309.0000	(7.761)	0	0	0
20/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	747.0000	979.0000	31.058	0	0	0
20/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,246.0000	3,561.0000	9.704	0	0	0
20/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	39.0000	43.0000	10.256	0	0	0
20/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,385.0000	1,670.0000	20.578	0	0	0
20/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	212.0000	201.0000	(5.189)	0	0	0
20/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	186.0000	178.0000	(4.301)	0	0	0
20/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	528.0000	471.0000	(10.795)	0	0	0
20/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	947.0000	1,196.0000	26.294	0	0	0
20/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,389.0000	3,705.0000	9.324	0	0	0
20/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,612.0000	1,907.0000	18.300	0	0	0
20/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,731.0000	2,030.0000	17.273	0	0	0
20/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	978.0000	1,233.0000	26.074	0	0	0
20/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,312.0000	1,594.0000	21.494	0	0	0
20/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	231.0000	218.0000	(5.628)	0	0	0
20/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	716.0000	945.0000	31.983	0	0	0
20/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
20/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	309.0000	457.0000	47.896	0	0	0
20/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,573.0000	1,867.0000	18.690	0	0	0
20/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,313.0000	4,628.0000	7.304	0	0	0
20/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,651.0000	1,948.0000	17.989	0	0	0
20/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,321.0000	1,133.0000	(14.232)	0	0	0
20/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	273.0000	255.0000	(6.593)	0	0	0
20/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,359.0000	1,166.0000	(14.202)	0	0	0
20/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	666.0000	583.0000	(12.462)	0	0	0
20/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	378.0000	544.0000	43.915	0	0	0
20/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	221.0000	345.0000	56.109	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	811.0000	706.0000	(12.947)	0	0	0
20/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,730.0000	3,044.0000	11.502	0	0	0
20/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	538.0000	749.0000	39.219	0	0	0
20/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	1,177.0000	1,006.0000	(14.528)	0	0	0
20/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	377.0000	345.0000	(8.488)	0	0	0
20/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	511.0000	718.0000	40.509	0	0	0
20/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	788.0000	687.0000	(12.817)	0	0	0
20/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	196.0000	312.0000	59.184	0	0	0
20/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,894.0000	2,197.0000	15.998	0	0	0
20/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	342.0000	499.0000	45.906	0	0	0
20/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,457.0000	2,769.0000	12.698	0	0	0
20/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	1,109.0000	945.0000	(14.788)	0	0	0
20/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	262.0000	245.0000	(6.489)	0	0	0
20/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	209.0000	328.0000	56.938	0	0	0
20/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
20/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,894.0000	2,197.0000	15.998	0	0	0
20/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	917.0000	788.0000	(14.068)	0	0	0
20/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	335.0000	309.0000	(7.761)	0	0	0
20/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	423.0000	385.0000	(8.983)	0	0	0
20/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	234.0000	362.0000	54.701	0	0	0
20/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,348.0000	1,632.0000	21.068	0	0	0
20/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	178.0000	171.0000	(3.933)	0	0	0
20/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	685.0000	911.0000	32.993	0	0	0
20/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	979.0000	832.0000	(15.015)	0	0	0
20/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	547.0000	484.0000	(11.517)	0	0	0
20/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	80.0000	82.0000	2.500	0	0	0
20/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	277.0000	418.0000	50.903	0	0	0
20/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,776.0000	3,090.0000	11.311	0	0	0
20/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,284.0000	1,100.0000	(14.330)	0	0	0
20/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	15.0000	18.0000	20.000	0	0	0
20/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	251.0000	236.0000	(5.976)	0	0	0
20/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	567.0000	780.0000	37.566	0	0	0
20/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,397.0000	1,200.0000	(14.102)	0	0	0
20/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	293.0000	437.0000	49.147	0	0	0
20/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,277.0000	1,557.0000	21.926	0	0	0
20/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	19.0000	23.0000	21.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	1,978.0000	2,283.0000	15.420	0	0	0
20/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	611.0000	538.0000	(11.948)	0	0	0
20/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	767.0000	668.0000	(12.907)	0	0	0
20/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,853.0000	2,155.0000	16.298	0	0	0
20/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,474.0000	1,270.0000	(13.840)	0	0	0
20/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,612.0000	1,907.0000	18.300	0	0	0
20/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	1,143.0000	975.0000	(14.698)	0	0	0
20/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,630.0000	3,945.0000	8.678	0	0	0
20/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	1,042.0000	888.0000	(14.779)	0	0	0
20/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,385.0000	1,670.0000	20.578	0	0	0
20/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	362.0000	333.0000	(8.011)	0	0	0
20/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,215.0000	4,530.0000	7.473	0	0	0
20/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	685.0000	599.0000	(12.555)	0	0	0
20/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,173.0000	1,447.0000	23.359	0	0	0
20/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	348.0000	320.0000	(8.046)	0	0	0
20/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,117.0000	4,432.0000	7.651	0	0	0
20/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	811.0000	1,050.0000	29.470	0	0	0
20/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	417.0000	600.0000	43.885	0	0	0
20/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0
20/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	174.0000	281.0000	61.494	0	0	0
20/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	509.0000	459.0000	(9.823)	0	0	0
20/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	392.0000	358.0000	(8.673)	0	0	0
20/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,553.0000	1,341.0000	(13.651)	0	0	0
20/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	153.0000	253.0000	65.359	0	0	0
20/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
20/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	322.0000	297.0000	(7.764)	0	0	0
20/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	528.0000	471.0000	(10.795)	0	0	0
20/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
20/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	491.0000	443.0000	(9.776)	0	0	0
20/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	62.0000	65.0000	4.839	0	0	0
20/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,041.0000	1,305.0000	25.360	0	0	0
20/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,771.0000	2,071.0000	16.940	0	0	0
20/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	978.0000	1,233.0000	26.074	0	0	0
20/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,691.0000	1,989.0000	17.623	0	0	0
20/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	397.0000	572.0000	44.081	0	0	0
20/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,242.0000	1,520.0000	22.383	0	0	0
20/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,009.0000	1,271.0000	25.966	0	0	0
20/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	221.0000	209.0000	(5.430)	0	0	0
20/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	509.0000	459.0000	(9.823)	0	0	0
20/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,869.0000	3,183.0000	10.945	0	0	0
20/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,422.0000	1,709.0000	20.183	0	0	0
20/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	456.0000	413.0000	(9.430)	0	0	0
20/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,056.0000	3,371.0000	10.308	0	0	0
20/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	948.0000	810.0000	(14.557)	0	0	0
20/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	297.0000	275.0000	(7.407)	0	0	0
20/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,192.0000	2,501.0000	14.097	0	0	0
20/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,106.0000	1,375.0000	24.322	0	0	0
20/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	56.0000	60.0000	7.143	0	0	0
20/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	397.0000	572.0000	44.081	0	0	0
20/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	234.0000	362.0000	54.701	0	0	0
20/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	2,962.0000	3,277.0000	10.635	0	0	0
20/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	887.0000	767.0000	(13.529)	0	0	0
20/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,771.0000	2,071.0000	16.940	0	0	0
20/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,731.0000	2,030.0000	17.273	0	0	0
20/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	185.0000	296.0000	60.000	0	0	0
20/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
20/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,497.0000	1,787.0000	19.372	0	0	0
20/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	149.0000	145.0000	(2.685)	0	0	0
20/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
20/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	948.0000	810.0000	(14.557)	0	0	0
20/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,148.0000	2,456.0000	14.339	0	0	0
20/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,019.0000	4,334.0000	7.838	0	0	0
20/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	360.0000	521.0000	44.722	0	0	0
20/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,513.0000	1,305.0000	(13.748)	0	0	0
20/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	1,010.0000	859.0000	(14.950)	0	0	0
20/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	163.0000	267.0000	63.804	0	0	0
20/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,009.0000	1,271.0000	25.966	0	0	0
20/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	194.0000	186.0000	(4.124)	0	0	0
20/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,435.0000	1,235.0000	(13.937)	0	0	0
20/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,497.0000	1,787.0000	19.372	0	0	0
20/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,812.0000	2,113.0000	16.611	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
20/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,284.0000	1,100.0000	(14.330)	0	0	0
20/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	297.0000	275.0000	(7.407)	0	0	0
20/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	93.0000	94.0000	1.075	0	0	0
20/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	834.0000	726.0000	(12.950)	0	0	0
20/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
20/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,139.0000	1,411.0000	23.881	0	0	0
20/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,593.0000	2,906.0000	12.071	0	0	0
20/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	484.0000	688.0000	42.149	0	0	0
20/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	203.0000	193.0000	(4.926)	0	0	0
20/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	437.0000	629.0000	43.936	0	0	0
20/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	129.0000	127.0000	(1.550)	0	0	0
20/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,279.0000	2,589.0000	13.602	0	0	0
20/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	439.0000	399.0000	(9.112)	0	0	0
20/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
20/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	231.0000	218.0000	(5.628)	0	0	0
20/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,502.0000	2,814.0000	12.470	0	0	0
20/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,368.0000	2,679.0000	13.133	0	0	0
20/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
20/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	685.0000	599.0000	(12.555)	0	0	0
20/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	102.0000	103.0000	0.980	0	0	0
20/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	142.0000	139.0000	(2.113)	0	0	0
20/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	112.0000	112.0000	-	0	0	0
20/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	685.0000	911.0000	32.993	0	0	0
20/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,412.0000	2,724.0000	12.935	0	0	0
20/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	335.0000	309.0000	(7.761)	0	0	0
20/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,385.0000	1,670.0000	20.578	0	0	0
20/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	123.0000	122.0000	(0.813)	0	0	0
20/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,323.0000	2,634.0000	13.388	0	0	0
20/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,822.0000	3,137.0000	11.162	0	0	0
20/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	155.0000	151.0000	(2.581)	0	0	0
20/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,105.0000	2,413.0000	14.632	0	0	0
20/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,192.0000	2,501.0000	14.097	0	0	0
20/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
20/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,638.0000	2,952.0000	11.903	0	0	0
20/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
20/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,009.0000	3,324.0000	10.469	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	53.0000	57.0000	7.547	0	0	0
20/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	2,915.0000	3,230.0000	10.806	0	0	0
20/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	66.0000	68.0000	3.030	0	0	0
20/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,822.0000	3,137.0000	11.162	0	0	0
20/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	72.0000	75.0000	4.167	0	0	0
20/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,103.0000	3,419.0000	10.184	0	0	0
20/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
20/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	118.0000	117.0000	(0.847)	0	0	0
20/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,198.0000	3,514.0000	9.881	0	0	0
20/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	88.0000	90.0000	2.273	0	0	0
20/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,547.0000	2,860.0000	12.289	0	0	0
20/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
20/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,368.0000	2,679.0000	13.133	0	0	0
20/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	844.0000	1,085.0000	28.555	0	0	0
20/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	594.0000	524.0000	(11.785)	0	0	0
20/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,573.0000	1,867.0000	18.690	0	0	0
20/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	273.0000	255.0000	(6.593)	0	0	0
20/01/2009	£ / R 2009/06/12			Currency Future	15.1171	14.8078	(2.046)	0.0000	0.0000	88
20/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,447.0000	1,304.0000	(9.883)	0	0	0
20/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	509.0000	651.0000	27.898	0	0	0
20/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,237.0000	1,475.0000	19.240	0	0	0
20/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	732.0000	687.0000	(6.148)	0	0	0
20/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,635.0000	2,929.0000	11.157	0	0	0
20/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	837.0000	783.0000	(6.452)	0	0	0
20/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	680.0000	846.0000	24.412	0	0	0
20/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,172.0000	1,406.0000	19.966	0	0	0
20/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	553.0000	525.0000	(5.063)	0	0	0
20/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	382.0000	368.0000	(3.665)	0	0	0
20/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,584.0000	1,842.0000	16.288	0	0	0
20/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,520.0000	1,775.0000	16.776	0	0	0
20/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	581.0000	734.0000	26.334	0	0	0
20/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	1,039.0000	963.0000	(7.315)	0	0	0
20/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	502.0000	478.0000	(4.781)	0	0	0
20/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,715.0000	1,979.0000	15.394	0	0	0
20/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,796.0000	3,093.0000	10.622	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,050.0000	4,361.0000	7.679	0	0	0
20/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	801.0000	750.0000	(6.367)	0	0	0
20/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	837.0000	783.0000	(6.452)	0	0	0
20/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,598.0000	1,442.0000	(9.762)	0	0	0
20/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	363.0000	351.0000	(3.306)	0	0	0
20/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	167.0000	168.0000	0.599	0	0	0
20/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,552.0000	1,808.0000	16.495	0	0	0
20/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,046.0000	1,271.0000	21.511	0	0	0
20/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	801.0000	750.0000	(6.367)	0	0	0
20/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	345.0000	334.0000	(3.188)	0	0	0
20/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	801.0000	750.0000	(6.367)	0	0	0
20/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,559.0000	3,866.0000	8.626	0	0	0
20/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,715.0000	3,011.0000	10.902	0	0	0
20/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,748.0000	2,014.0000	15.217	0	0	0
20/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,584.0000	1,842.0000	16.288	0	0	0
20/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	122.0000	126.0000	3.279	0	0	0
20/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	402.0000	387.0000	(3.731)	0	0	0
20/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	186.0000	187.0000	0.538	0	0	0
20/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	668.0000	629.0000	(5.838)	0	0	0
20/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,075.0000	995.0000	(7.442)	0	0	0
20/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,616.0000	1,876.0000	16.089	0	0	0
20/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
20/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,555.0000	2,848.0000	11.468	0	0	0
20/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,113.0000	1,029.0000	(7.547)	0	0	0
20/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,851.0000	2,121.0000	14.587	0	0	0
20/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,108.0000	1,338.0000	20.758	0	0	0
20/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,095.0000	4,406.0000	7.595	0	0	0
20/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	3,869.0000	4,179.0000	8.012	0	0	0
20/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	715.0000	672.0000	(6.014)	0	0	0
20/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,520.0000	1,775.0000	16.776	0	0	0
20/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,584.0000	1,842.0000	16.288	0	0	0
20/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	145.0000	148.0000	2.069	0	0	0
20/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	819.0000	766.0000	(6.471)	0	0	0
20/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	934.0000	870.0000	(6.852)	0	0	0
20/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,285.0000	2,570.0000	12.473	0	0	0
20/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	162.0000	164.0000	1.235	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,367.0000	1,612.0000	17.922	0	0	0
20/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	660.0000	823.0000	24.697	0	0	0
20/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,136.0000	2,417.0000	13.155	0	0	0
20/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	181.0000	182.0000	0.552	0	0	0
20/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,075.0000	995.0000	(7.442)	0	0	0
20/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,477.0000	1,331.0000	(9.885)	0	0	0
20/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	478.0000	456.0000	(4.603)	0	0	0
20/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,914.0000	4,224.0000	7.920	0	0	0
20/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	934.0000	870.0000	(6.852)	0	0	0
20/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,108.0000	1,338.0000	20.758	0	0	0
20/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	544.0000	692.0000	27.206	0	0	0
20/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	3,959.0000	4,270.0000	7.856	0	0	0
20/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,471.0000	3,778.0000	8.845	0	0	0
20/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,399.0000	2,688.0000	12.047	0	0	0
20/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,567.0000	1,414.0000	(9.764)	0	0	0
20/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	443.0000	574.0000	29.571	0	0	0
20/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,004.0000	932.0000	(7.171)	0	0	0
20/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,361.0000	2,649.0000	12.198	0	0	0
20/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,682.0000	1,944.0000	15.577	0	0	0
20/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,278.0000	4,590.0000	7.293	0	0	0
20/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	238.0000	236.0000	(0.840)	0	0	0
20/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,021.0000	948.0000	(7.150)	0	0	0
20/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	466.0000	446.0000	(4.292)	0	0	0
20/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,860.0000	1,682.0000	(9.570)	0	0	0
20/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	749.0000	702.0000	(6.275)	0	0	0
20/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,370.0000	4,682.0000	7.140	0	0	0
20/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,367.0000	1,612.0000	17.922	0	0	0
20/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	987.0000	918.0000	(6.991)	0	0	0
20/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	789.0000	991.0000	25.602	0	0	0
20/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,128.0000	3,430.0000	9.655	0	0	0
20/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	580.0000	549.0000	(5.345)	0	0	0
20/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	1,153.0000	1,064.0000	(7.719)	0	0	0
20/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,555.0000	4,868.0000	6.872	0	0	0
20/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,384.0000	3,690.0000	9.043	0	0	0
20/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,174.0000	1,082.0000	(7.836)	0	0	0
20/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	865.0000	1,081.0000	24.971	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,792.0000	1,620.0000	(9.598)	0	0	0
20/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,304.0000	1,545.0000	18.482	0	0	0
20/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	295.0000	288.0000	(2.373)	0	0	0
20/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	637.0000	601.0000	(5.651)	0	0	0
20/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	986.0000	1,206.0000	22.312	0	0	0
20/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	137.0000	140.0000	2.190	0	0	0
20/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	252.0000	248.0000	(1.587)	0	0	0
20/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	957.0000	1,174.0000	22.675	0	0	0
20/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
20/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,649.0000	1,910.0000	15.828	0	0	0
20/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,094.0000	1,012.0000	(7.495)	0	0	0
20/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	444.0000	425.0000	(4.279)	0	0	0
20/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	475.0000	612.0000	28.842	0	0	0
20/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,113.0000	1,029.0000	(7.547)	0	0	0
20/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	226.0000	224.0000	(0.885)	0	0	0
20/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	766.0000	718.0000	(6.266)	0	0	0
20/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	894.0000	834.0000	(6.711)	0	0	0
20/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	129.0000	133.0000	3.101	0	0	0
20/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,247.0000	2,532.0000	12.684	0	0	0
20/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	422.0000	406.0000	(3.791)	0	0	0
20/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,077.0000	1,304.0000	21.077	0	0	0
20/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	527.0000	501.0000	(4.934)	0	0	0
20/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	1,232.0000	1,139.0000	(7.549)	0	0	0
20/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	509.0000	651.0000	27.898	0	0	0
20/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,046.0000	1,271.0000	21.511	0	0	0
20/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,298.0000	3,603.0000	9.248	0	0	0
20/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,920.0000	2,194.0000	14.271	0	0	0
20/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,462.0000	4,775.0000	7.015	0	0	0
20/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,186.0000	4,498.0000	7.453	0	0	0
20/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	895.0000	1,111.0000	24.134	0	0	0
20/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,477.0000	2,767.0000	11.708	0	0	0
20/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	600.0000	756.0000	26.000	0	0	0
20/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	699.0000	657.0000	(6.009)	0	0	0
20/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
20/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	1,057.0000	979.0000	(7.379)	0	0	0
20/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,210.0000	2,493.0000	12.805	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,735.0000	4,044.0000	8.273	0	0	0
20/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,324.0000	4,636.0000	7.216	0	0	0
20/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	2,878.0000	3,176.0000	10.354	0	0	0
20/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,193.0000	1,100.0000	(7.795)	0	0	0
20/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,270.0000	1,510.0000	18.898	0	0	0
20/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,661.0000	1,500.0000	(9.693)	0	0	0
20/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	971.0000	903.0000	(7.003)	0	0	0
20/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	514.0000	490.0000	(4.669)	0	0	0
20/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,726.0000	1,559.0000	(9.676)	0	0	0
20/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,851.0000	2,121.0000	14.587	0	0	0
20/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	3,959.0000	4,270.0000	7.856	0	0	0
20/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	502.0000	478.0000	(4.781)	0	0	0
20/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	926.0000	1,143.0000	23.434	0	0	0
20/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	620.0000	778.0000	25.484	0	0	0
20/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,726.0000	1,559.0000	(9.676)	0	0	0
20/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	668.0000	629.0000	(5.838)	0	0	0
20/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	783.0000	734.0000	(6.258)	0	0	0
20/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	158.0000	160.0000	1.266	0	0	0
20/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	652.0000	615.0000	(5.675)	0	0	0
20/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	192.0000	192.0000	-	0	0	0
20/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,140.0000	1,371.0000	20.263	0	0	0
20/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,021.0000	948.0000	(7.150)	0	0	0
20/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	372.0000	360.0000	(3.226)	0	0	0
20/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,537.0000	1,386.0000	(9.824)	0	0	0
20/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	527.0000	501.0000	(4.934)	0	0	0
20/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,141.0000	4,452.0000	7.510	0	0	0
20/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,885.0000	2,157.0000	14.430	0	0	0
20/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,825.0000	4,134.0000	8.078	0	0	0
20/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,212.0000	1,119.0000	(7.673)	0	0	0
20/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,306.0000	1,199.0000	(8.193)	0	0	0
20/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,063.0000	2,341.0000	13.476	0	0	0
20/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	176.0000	178.0000	1.136	0	0	0
20/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	232.0000	230.0000	(0.862)	0	0	0
20/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,418.0000	1,278.0000	(9.873)	0	0	0
20/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	1,991.0000	2,267.0000	13.862	0	0	0
20/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,427.0000	1,676.0000	17.449	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	149.0000	152.0000	2.013	0	0	0
20/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,337.0000	1,581.0000	18.250	0	0	0
20/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,515.0000	3,822.0000	8.734	0	0	0
20/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	701.0000	870.0000	24.108	0	0	0
20/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	202.0000	202.0000	-	0	0	0
20/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,210.0000	2,493.0000	12.805	0	0	0
20/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,782.0000	2,050.0000	15.039	0	0	0
20/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,780.0000	4,089.0000	8.175	0	0	0
20/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,212.0000	1,119.0000	(7.673)	0	0	0
20/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	280.0000	274.0000	(2.143)	0	0	0
20/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,635.0000	2,929.0000	11.157	0	0	0
20/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	895.0000	1,111.0000	24.134	0	0	0
20/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,002.0000	3,303.0000	10.027	0	0	0
20/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	265.0000	261.0000	(1.509)	0	0	0
20/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	363.0000	351.0000	(3.306)	0	0	0
20/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	220.0000	218.0000	(0.909)	0	0	0
20/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	490.0000	467.0000	(4.694)	0	0	0
20/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,174.0000	1,082.0000	(7.836)	0	0	0
20/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	319.0000	311.0000	(2.508)	0	0	0
20/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	732.0000	687.0000	(6.148)	0	0	0
20/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,298.0000	3,603.0000	9.248	0	0	0
20/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	433.0000	415.0000	(4.157)	0	0	0
20/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,603.0000	3,911.0000	8.548	0	0	0
20/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,247.0000	2,532.0000	12.684	0	0	0
20/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,204.0000	1,440.0000	19.601	0	0	0
20/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	766.0000	718.0000	(6.266)	0	0	0
20/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	214.0000	213.0000	(0.467)	0	0	0
20/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	208.0000	207.0000	(0.481)	0	0	0
20/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	514.0000	490.0000	(4.669)	0	0	0
20/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,004.0000	932.0000	(7.171)	0	0	0
20/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,270.0000	1,510.0000	18.898	0	0	0
20/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,755.0000	3,052.0000	10.780	0	0	0
20/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	608.0000	575.0000	(5.428)	0	0	0
20/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,559.0000	3,866.0000	8.626	0	0	0
20/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	197.0000	197.0000	-	0	0	0
20/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,099.0000	2,379.0000	13.340	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,077.0000	1,304.0000	21.077	0	0	0
20/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	987.0000	918.0000	(6.991)	0	0	0
20/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,735.0000	4,044.0000	8.273	0	0	0
20/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,232.0000	4,544.0000	7.372	0	0	0
20/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,094.0000	1,012.0000	(7.495)	0	0	0
20/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	954.0000	889.0000	(6.813)	0	0	0
20/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,193.0000	1,100.0000	(7.795)	0	0	0
20/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,693.0000	1,529.0000	(9.687)	0	0	0
20/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	226.0000	224.0000	(0.885)	0	0	0
20/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,691.0000	4,000.0000	8.372	0	0	0
20/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	926.0000	1,143.0000	23.434	0	0	0
20/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,649.0000	1,910.0000	15.828	0	0	0
20/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	402.0000	387.0000	(3.731)	0	0	0
20/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,237.0000	1,475.0000	19.240	0	0	0
20/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,204.0000	1,440.0000	19.601	0	0	0
20/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1,133.0000	1,046.0000	(7.679)	0	0	0
20/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,715.0000	1,979.0000	15.394	0	0	0
20/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,647.0000	3,955.0000	8.445	0	0	0
20/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	957.0000	1,174.0000	22.675	0	0	0
20/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	162.0000	164.0000	1.235	0	0	0
20/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,796.0000	3,093.0000	10.622	0	0	0
20/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,027.0000	2,304.0000	13.666	0	0	0
20/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,506.0000	1,358.0000	(9.827)	0	0	0
20/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	181.0000	182.0000	0.552	0	0	0
20/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,399.0000	2,688.0000	12.047	0	0	0
20/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	566.0000	537.0000	(5.124)	0	0	0
20/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,418.0000	1,278.0000	(9.873)	0	0	0
20/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,063.0000	2,341.0000	13.476	0	0	0
20/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	639.0000	800.0000	25.196	0	0	0
20/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,095.0000	4,406.0000	7.595	0	0	0
20/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	594.0000	562.0000	(5.387)	0	0	0
20/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,914.0000	4,224.0000	7.920	0	0	0
20/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,920.0000	2,194.0000	14.271	0	0	0
20/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,630.0000	1,471.0000	(9.755)	0	0	0
20/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,004.0000	4,315.0000	7.767	0	0	0
20/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	637.0000	601.0000	(5.651)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	875.0000	817.0000	(6.629)	0	0	0
20/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	172.0000	173.0000	0.581	0	0	0
20/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,956.0000	2,230.0000	14.008	0	0	0
20/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,458.0000	1,709.0000	17.215	0	0	0
20/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	526.0000	671.0000	27.567	0	0	0
20/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	623.0000	588.0000	(5.618)	0	0	0
20/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	562.0000	713.0000	26.868	0	0	0
20/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	540.0000	513.0000	(5.000)	0	0	0
20/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	311.0000	303.0000	(2.572)	0	0	0
20/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,044.0000	3,345.0000	9.888	0	0	0
20/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,489.0000	1,742.0000	16.991	0	0	0
20/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	295.0000	288.0000	(2.373)	0	0	0
20/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,826.0000	1,651.0000	(9.584)	0	0	0
20/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,128.0000	3,430.0000	9.655	0	0	0
20/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,173.0000	2,455.0000	12.977	0	0	0
20/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	459.0000	593.0000	29.194	0	0	0
20/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,213.0000	3,516.0000	9.430	0	0	0
20/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,759.0000	1,589.0000	(9.665)	0	0	0
20/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	492.0000	631.0000	28.252	0	0	0
20/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,136.0000	2,417.0000	13.155	0	0	0
20/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	856.0000	799.0000	(6.659)	0	0	0
20/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	202.0000	202.0000	-	0	0	0
20/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	553.0000	525.0000	(5.063)	0	0	0
20/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	303.0000	296.0000	(2.310)	0	0	0
20/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,397.0000	1,644.0000	17.681	0	0	0
20/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,427.0000	1,676.0000	17.449	0	0	0
20/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	914.0000	852.0000	(6.783)	0	0	0
20/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,016.0000	1,238.0000	21.850	0	0	0
20/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	652.0000	615.0000	(5.675)	0	0	0
20/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	699.0000	657.0000	(6.009)	0	0	0
20/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,595.0000	2,888.0000	11.291	0	0	0
20/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,885.0000	2,157.0000	14.430	0	0	0
20/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	141.0000	144.0000	2.128	0	0	0
20/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,782.0000	2,050.0000	15.039	0	0	0
20/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,099.0000	2,379.0000	13.340	0	0	0
20/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	683.0000	643.0000	(5.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,675.0000	2,970.0000	11.028	0	0	0
20/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	580.0000	549.0000	(5.345)	0	0	0
20/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	392.0000	377.0000	(3.827)	0	0	0
20/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	894.0000	834.0000	(6.711)	0	0	0
20/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,438.0000	2,728.0000	11.895	0	0	0
20/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,816.0000	2,085.0000	14.813	0	0	0
20/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	412.0000	396.0000	(3.883)	0	0	0
20/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	566.0000	537.0000	(5.124)	0	0	0
20/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	562.0000	713.0000	26.868	0	0	0
20/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,086.0000	3,388.0000	9.786	0	0	0
20/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	766.0000	961.0000	25.457	0	0	0
20/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	914.0000	852.0000	(6.783)	0	0	0
20/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,285.0000	2,570.0000	12.473	0	0	0
20/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	466.0000	446.0000	(4.292)	0	0	0
20/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,397.0000	1,644.0000	17.681	0	0	0
20/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	715.0000	672.0000	(6.014)	0	0	0
20/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	722.0000	900.0000	24.654	0	0	0
20/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	444.0000	425.0000	(4.279)	0	0	0
20/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,748.0000	2,014.0000	15.217	0	0	0
20/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	812.0000	1,020.0000	25.616	0	0	0
20/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	835.0000	1,050.0000	25.749	0	0	0
20/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,390.0000	1,258.0000	(9.496)	0	0	0
20/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,323.0000	2,609.0000	12.312	0	0	0
20/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,279.0000	1,178.0000	(7.897)	0	0	0
20/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	303.0000	296.0000	(2.310)	0	0	0
20/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,477.0000	2,767.0000	11.708	0	0	0
20/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	1,252.0000	1,158.0000	(7.508)	0	0	0
20/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,333.0000	1,218.0000	(8.627)	0	0	0
20/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,516.0000	2,807.0000	11.566	0	0	0
20/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	701.0000	870.0000	24.108	0	0	0
20/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,333.0000	1,218.0000	(8.627)	0	0	0
20/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,552.0000	1,808.0000	16.495	0	0	0
20/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,630.0000	1,471.0000	(9.755)	0	0	0
20/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	819.0000	766.0000	(6.471)	0	0	0
20/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,306.0000	1,199.0000	(8.193)	0	0	0
20/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	766.0000	961.0000	25.457	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R	2009/06/12	14.50	Call	Currency Future	1,361.0000	1,238.0000	(9.037)	0	0	0
20/01/2009	£ / R	2009/06/12	14.50	Put	Currency Future	744.0000	931.0000	25.134	0	0	0
20/01/2009	£ / R	2009/06/12	17.10	Call	Currency Future	455.0000	435.0000	(4.396)	0	0	0
20/01/2009	£ / R	2009/06/12	18.20	Put	Currency Future	3,341.0000	3,647.0000	9.159	0	0	0
20/01/2009	£ / R	2009/06/12	18.20	Call	Currency Future	258.0000	254.0000	(1.550)	0	0	0
20/01/2009	£ / R	2009/06/12	17.60	Put	Currency Future	2,837.0000	3,135.0000	10.504	0	0	0
20/01/2009	£ / R	2009/06/12	17.70	Call	Currency Future	336.0000	326.0000	(2.976)	0	0	0
20/01/2009	£ / R	2009/06/12	17.70	Put	Currency Future	2,919.0000	3,218.0000	10.243	0	0	0
20/01/2009	£ / R	2009/06/12	18.00	Call	Currency Future	287.0000	281.0000	(2.091)	0	0	0
20/01/2009	£ / R	2009/06/12	17.40	Put	Currency Future	2,675.0000	2,970.0000	11.028	0	0	0
20/01/2009	£ / R	2009/06/12	17.40	Call	Currency Future	392.0000	377.0000	(3.827)	0	0	0
20/01/2009	£ / R	2009/06/12	18.10	Put	Currency Future	3,255.0000	3,560.0000	9.370	0	0	0
20/01/2009	£ / R	2009/06/12	18.10	Call	Currency Future	272.0000	267.0000	(1.838)	0	0	0
20/01/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,170.0000	3,473.0000	9.558	0	0	0
20/01/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,086.0000	3,388.0000	9.786	0	0	0
20/01/2009	£ / R	2009/06/12	17.60	Call	Currency Future	354.0000	343.0000	(3.107)	0	0	0
20/01/2009	£ / R	2009/06/12	19.40	Call	Currency Future	133.0000	136.0000	2.256	0	0	0
20/01/2009	£ / R	2009/06/12	19.40	Put	Currency Future	4,416.0000	4,728.0000	7.065	0	0	0
20/01/2009	£ / R	2009/06/12	17.10	Call	Currency Future	455.0000	435.0000	(4.396)	0	0	0
20/01/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,438.0000	2,728.0000	11.895	0	0	0
20/01/2009	£ / R	2009/06/12	14.60	Put	Currency Future	789.0000	991.0000	25.602	0	0	0
20/01/2009	£ / R	2009/06/12	16.45	Call	Currency Future	623.0000	588.0000	(5.618)	0	0	0
20/01/2009	£ / R	2009/06/12	16.45	Put	Currency Future	1,956.0000	2,230.0000	14.008	0	0	0
20/01/2009	£ / R	2009/09/14			Currency Future	15.3717	15.0682	(1.974)	0.0000	0.0000	8
20/01/2009	£ / R	2009/09/14	14.05	Put	Currency Future	762.0000	920.0000	20.735	0	0	0
20/01/2009	£ / R	2009/09/14	14.05	Call	Currency Future	2,084.0000	1,938.0000	(7.006)	0	0	0
20/01/2009	£ / R	2009/09/14	13.95	Put	Currency Future	724.0000	878.0000	21.271	0	0	0
20/01/2009	£ / R	2009/09/14	14.60	Put	Currency Future	993.0000	1,174.0000	18.228	0	0	0
20/01/2009	£ / R	2009/09/14	14.15	Call	Currency Future	2,023.0000	1,882.0000	(6.970)	0	0	0
20/01/2009	£ / R	2009/09/14	14.15	Put	Currency Future	801.0000	964.0000	20.350	0	0	0
20/01/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,466.0000	1,700.0000	15.962	0	0	0
20/01/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,765.0000	1,642.0000	(6.969)	0	0	0
20/01/2009	£ / R	2009/09/14	14.25	Call	Currency Future	1,964.0000	1,826.0000	(7.026)	0	0	0
20/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	884.0000	1,054.0000	19.231	0	0	0
20/01/2009	£ / R	2009/09/14	14.25	Put	Currency Future	842.0000	1,008.0000	19.715	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,443.0000	1,368.0000	(5.198)	0	0	0
20/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,905.0000	1,772.0000	(6.982)	0	0	0
20/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,371.0000	1,600.0000	16.703	0	0	0
20/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,388.0000	1,318.0000	(5.043)	0	0	0
20/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,848.0000	1,719.0000	(6.981)	0	0	0
20/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	2,146.0000	1,996.0000	(6.990)	0	0	0
20/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,498.0000	1,734.0000	15.754	0	0	0
20/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,370.0000	1,302.0000	(4.964)	0	0	0
20/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,249.0000	1,471.0000	17.774	0	0	0
20/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,190.0000	1,408.0000	18.319	0	0	0
20/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,561.0000	1,476.0000	(5.445)	0	0	0
20/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,424.0000	1,351.0000	(5.126)	0	0	0
20/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,521.0000	1,439.0000	(5.391)	0	0	0
20/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,793.0000	1,668.0000	(6.972)	0	0	0
20/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,220.0000	1,439.0000	17.951	0	0	0
20/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,225.0000	1,169.0000	(4.571)	0	0	0
20/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,302.0000	1,240.0000	(4.762)	0	0	0
20/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,877.0000	1,746.0000	(6.979)	0	0	0
20/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,753.0000	2,001.0000	14.147	0	0	0
20/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,402.0000	1,633.0000	16.476	0	0	0
20/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,541.0000	1,458.0000	(5.386)	0	0	0
20/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	927.0000	1,101.0000	18.770	0	0	0
20/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,597.0000	1,837.0000	15.028	0	0	0
20/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	971.0000	1,149.0000	18.332	0	0	0
20/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,318.0000	1,255.0000	(4.780)	0	0	0
20/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	905.0000	1,077.0000	19.006	0	0	0
20/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,630.0000	1,872.0000	14.847	0	0	0
20/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,531.0000	1,768.0000	15.480	0	0	0
20/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,335.0000	1,271.0000	(4.794)	0	0	0
20/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,406.0000	1,335.0000	(5.050)	0	0	0
20/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,693.0000	1,938.0000	14.471	0	0	0
20/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,434.0000	1,666.0000	16.179	0	0	0
20/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,581.0000	1,495.0000	(5.440)	0	0	0
20/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,564.0000	1,802.0000	15.217	0	0	0
20/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,265.0000	1,206.0000	(4.664)	0	0	0
20/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,876.0000	2,129.0000	13.486	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,693.0000	1,938.0000	14.471	0	0	0
20/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,711.0000	1,596.0000	(6.721)	0	0	0
20/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,424.0000	1,351.0000	(5.126)	0	0	0
20/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,039.0000	1,228.0000	18.191	0	0	0
20/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,658.0000	1,555.0000	(6.212)	0	0	0
20/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,352.0000	1,286.0000	(4.882)	0	0	0
20/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,541.0000	1,458.0000	(5.386)	0	0	0
20/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,285.0000	1,225.0000	(4.669)	0	0	0
20/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,402.0000	1,633.0000	16.476	0	0	0
20/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,664.0000	1,907.0000	14.603	0	0	0
20/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,087.0000	1,287.0000	18.399	0	0	0
20/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,220.0000	1,439.0000	17.951	0	0	0
20/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,607.0000	1,515.0000	(5.725)	0	0	0
20/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,531.0000	1,768.0000	15.480	0	0	0
20/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,135.0000	1,347.0000	18.678	0	0	0
20/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,265.0000	1,206.0000	(4.664)	0	0	0
20/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,462.0000	1,386.0000	(5.198)	0	0	0
20/01/2009	£ / R 2009/09/14	15.85	Call	Currency Future	1,245.0000	1,187.0000	(4.659)	0	0	0
20/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,279.0000	1,503.0000	17.514	0	0	0
20/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	1,205.0000	1,151.0000	(4.481)	0	0	0
20/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,501.0000	1,421.0000	(5.330)	0	0	0
20/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,723.0000	1,969.0000	14.277	0	0	0
20/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,434.0000	1,666.0000	16.179	0	0	0
20/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,814.0000	2,064.0000	13.782	0	0	0
20/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,340.0000	1,567.0000	16.940	0	0	0
20/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	1,185.0000	1,133.0000	(4.388)	0	0	0
20/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,934.0000	1,799.0000	(6.980)	0	0	0
20/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,371.0000	1,600.0000	16.703	0	0	0
20/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,753.0000	2,001.0000	14.147	0	0	0
20/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	822.0000	986.0000	19.951	0	0	0
20/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,481.0000	1,403.0000	(5.267)	0	0	0
20/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	1,147.0000	1,097.0000	(4.359)	0	0	0
20/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,310.0000	1,535.0000	17.176	0	0	0
20/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,845.0000	2,097.0000	13.659	0	0	0
20/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,443.0000	1,368.0000	(5.198)	0	0	0
20/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,352.0000	1,286.0000	(4.882)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,160.0000	1,377.0000	18.707	0	0	0
20/01/2009	£ / R	2009/09/14	15.95	Put	Currency Future	1,783.0000	2,032.0000	13.965	0	0	0
20/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,406.0000	1,335.0000	(5.050)	0	0	0
20/01/2009	£ / R	2009/09/14	16.05	Call	Currency Future	1,166.0000	1,115.0000	(4.374)	0	0	0
20/01/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,063.0000	1,257.0000	18.250	0	0	0
20/01/2009	£ / R	2009/09/14	15.90	Call	Currency Future	1,225.0000	1,169.0000	(4.571)	0	0	0
20/01/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,111.0000	1,316.0000	18.452	0	0	0
20/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	863.0000	1,031.0000	19.467	0	0	0
20/01/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,632.0000	1,535.0000	(5.944)	0	0	0
20/01/2009	£ / R	2009/09/14	14.50	Put	Currency Future	949.0000	1,125.0000	18.546	0	0	0
20/01/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,820.0000	1,693.0000	(6.978)	0	0	0
20/01/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,685.0000	1,575.0000	(6.528)	0	0	0
20/01/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,016.0000	1,199.0000	18.012	0	0	0
20/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,738.0000	1,617.0000	(6.962)	0	0	0
20/01/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,993.0000	1,854.0000	(6.974)	0	0	0
20/01/2009	£ / R	2009/09/14	14.10	Put	Currency Future	782.0000	942.0000	20.460	0	0	0
20/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	863.0000	1,031.0000	19.467	0	0	0
20/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,658.0000	1,555.0000	(6.212)	0	0	0
20/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,087.0000	1,287.0000	18.399	0	0	0
20/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,934.0000	1,799.0000	(6.980)	0	0	0
20/01/2009	£ / R	2009/09/14	14.10	Call	Currency Future	2,053.0000	1,910.0000	(6.965)	0	0	0
20/01/2009	£ / R	2009/09/14	14.00	Put	Currency Future	743.0000	899.0000	20.996	0	0	0
20/01/2009	£ / R	2009/09/14	14.00	Call	Currency Future	2,115.0000	1,967.0000	(6.998)	0	0	0
20/01/2009	€ / R	2009/03/16			Currency Future	13.4675	13.4646	(0.022)	0.0000	0.0000	5,945
20/01/2009	€ / R	2009/03/16	13.20	Call	Currency Future	776.0000	801.0000	3.222	0	0	0
20/01/2009	€ / R	2009/03/16	14.10	Put	Currency Future	1,088.0000	1,116.0000	2.574	0	0	0
20/01/2009	€ / R	2009/03/16	13.55	Put	Currency Future	711.0000	740.0000	4.079	0	0	0
20/01/2009	€ / R	2009/03/16	17.00	Put	Currency Future	3,621.0000	3,636.0000	0.414	0	0	0
20/01/2009	€ / R	2009/03/16	10.55	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
20/01/2009	€ / R	2009/03/16	11.15	Put	Currency Future	46.0000	48.0000	4.348	0	0	0
20/01/2009	€ / R	2009/03/16	16.60	Put	Currency Future	3,251.0000	3,267.0000	0.492	0	0	0
20/01/2009	€ / R	2009/03/16	17.00	Call	Currency Future	89.0000	100.0000	12.360	0	0	0
20/01/2009	€ / R	2009/03/16	10.55	Call	Currency Future	2,947.0000	2,946.0000	(0.034)	0	0	0
20/01/2009	€ / R	2009/03/16	14.35	Call	Currency Future	395.0000	419.0000	6.076	0	0	0
20/01/2009	€ / R	2009/03/16	13.65	Put	Currency Future	774.0000	803.0000	3.747	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	455.0000	480.0000	5.495	0	0	0
20/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,476.0000	1,502.0000	1.762	0	0	0
20/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,606.0000	2,605.0000	(0.038)	0	0	0
20/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	1,939.0000	1,962.0000	1.186	0	0	0
20/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,725.0000	1,750.0000	1.449	0	0	0
20/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	592.0000	618.0000	4.392	0	0	0
20/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,514.0000	2,533.0000	0.756	0	0	0
20/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	628.0000	654.0000	4.140	0	0	0
20/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	224.0000	242.0000	8.036	0	0	0
20/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,169.0000	2,170.0000	0.046	0	0	0
20/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	256.0000	276.0000	7.813	0	0	0
20/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	509.0000	536.0000	5.305	0	0	0
20/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	181.0000	198.0000	9.392	0	0	0
20/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,436.0000	3,451.0000	0.437	0	0	0
20/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
20/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
20/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,278.0000	1,305.0000	2.113	0	0	0
20/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	293.0000	314.0000	7.167	0	0	0
20/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	22.0000	24.0000	9.091	0	0	0
20/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,879.0000	2,897.0000	0.625	0	0	0
20/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,156.0000	2,178.0000	1.020	0	0	0
20/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	82.0000	93.0000	13.415	0	0	0
20/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,363.0000	2,362.0000	(0.042)	0	0	0
20/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,509.0000	2,507.0000	(0.080)	0	0	0
20/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	575.0000	601.0000	4.522	0	0	0
20/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,575.0000	3,589.0000	0.392	0	0	0
20/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,833.0000	2,851.0000	0.635	0	0	0
20/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	25.0000	28.0000	12.000	0	0	0
20/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	119.0000	132.0000	10.924	0	0	0
20/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	988.0000	1,008.0000	2.024	0	0	0
20/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,833.0000	2,851.0000	0.635	0	0	0
20/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	230.0000	249.0000	8.261	0	0	0
20/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
20/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
20/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,239.0000	1,266.0000	2.179	0	0	0
20/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	344.0000	367.0000	6.686	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,715.0000	3,729.0000	0.377	0	0	0
20/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,064.0000	3,081.0000	0.555	0	0	0
20/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	335.0000	357.0000	6.567	0	0	0
20/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	742.0000	771.0000	3.908	0	0	0
20/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	430.0000	455.0000	5.814	0	0	0
20/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	406.0000	431.0000	6.158	0	0	0
20/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
20/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
20/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,378.0000	2,399.0000	0.883	0	0	0
20/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	341.0000	365.0000	7.038	0	0	0
20/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	353.0000	377.0000	6.799	0	0	0
20/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,163.0000	1,190.0000	2.322	0	0	0
20/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	807.0000	836.0000	3.594	0	0	0
20/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	103.0000	116.0000	12.621	0	0	0
20/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,169.0000	2,170.0000	0.046	0	0	0
20/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	730.0000	756.0000	3.562	0	0	0
20/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	41.0000	43.0000	4.878	0	0	0
20/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	320.0000	344.0000	7.500	0	0	0
20/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,072.0000	2,075.0000	0.145	0	0	0
20/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	92.0000	104.0000	13.043	0	0	0
20/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,112.0000	2,134.0000	1.042	0	0	0
20/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	125.0000	139.0000	11.200	0	0	0
20/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	903.0000	925.0000	2.436	0	0	0
20/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,289.0000	3,288.0000	(0.030)	0	0	0
20/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	409.0000	434.0000	6.112	0	0	0
20/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,810.0000	1,834.0000	1.326	0	0	0
20/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	51.0000	56.0000	9.804	0	0	0
20/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
20/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	196.0000	213.0000	8.673	0	0	0
20/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	385.0000	410.0000	6.494	0	0	0
20/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,192.0000	3,191.0000	(0.031)	0	0	0
20/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	988.0000	1,008.0000	2.024	0	0	0
20/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	146.0000	161.0000	10.274	0	0	0
20/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,112.0000	2,134.0000	1.042	0	0	0
20/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	563.0000	591.0000	4.973	0	0	0
20/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,143.0000	3,142.0000	(0.032)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	825.0000	848.0000	2.788	0	0	0
20/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
20/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
20/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,333.0000	2,354.0000	0.900	0	0	0
20/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	150.0000	165.0000	10.000	0	0	0
20/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	418.0000	442.0000	5.742	0	0	0
20/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,683.0000	1,708.0000	1.485	0	0	0
20/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,111.0000	3,128.0000	0.546	0	0	0
20/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
20/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,483.0000	3,481.0000	(0.057)	0	0	0
20/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,288.0000	1,303.0000	1.165	0	0	0
20/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	201.0000	219.0000	8.955	0	0	0
20/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	230.0000	249.0000	8.261	0	0	0
20/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,482.0000	3,497.0000	0.431	0	0	0
20/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	167.0000	183.0000	9.581	0	0	0
20/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	128.0000	142.0000	10.938	0	0	0
20/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	191.0000	208.0000	8.901	0	0	0
20/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	15.0000	17.0000	13.333	0	0	0
20/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	170.0000	189.0000	11.176	0	0	0
20/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	278.0000	299.0000	7.554	0	0	0
20/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
20/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	433.0000	459.0000	6.005	0	0	0
20/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,434.0000	3,433.0000	(0.029)	0	0	0
20/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,559.0000	2,578.0000	0.742	0	0	0
20/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,423.0000	2,443.0000	0.825	0	0	0
20/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	753.0000	778.0000	3.320	0	0	0
20/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,344.0000	3,360.0000	0.478	0	0	0
20/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,112.0000	1,130.0000	1.619	0	0	0
20/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,898.0000	2,897.0000	(0.035)	0	0	0
20/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	218.0000	236.0000	8.257	0	0	0
20/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
20/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,517.0000	1,543.0000	1.714	0	0	0
20/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,903.0000	3,916.0000	0.333	0	0	0
20/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	536.0000	563.0000	5.037	0	0	0
20/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,703.0000	2,702.0000	(0.037)	0	0	0
20/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	244.0000	266.0000	9.016	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
20/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,200.0000	2,222.0000	1.000	0	0	0
20/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,654.0000	2,653.0000	(0.038)	0	0	0
20/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	959.0000	980.0000	2.190	0	0	0
20/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,670.0000	4,679.0000	0.193	0	0	0
20/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	363.0000	387.0000	6.612	0	0	0
20/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	457.0000	484.0000	5.908	0	0	0
20/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,251.0000	1,267.0000	1.279	0	0	0
20/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	320.0000	344.0000	7.500	0	0	0
20/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	244.0000	266.0000	9.016	0	0	0
20/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	3,950.0000	3,963.0000	0.329	0	0	0
20/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	850.0000	873.0000	2.706	0	0	0
20/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	301.0000	322.0000	6.977	0	0	0
20/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	242.0000	262.0000	8.264	0	0	0
20/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	184.0000	203.0000	10.326	0	0	0
20/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	60.0000	11.111	0	0	0
20/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,650.0000	2,669.0000	0.717	0	0	0
20/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	176.0000	193.0000	9.659	0	0	0
20/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	610.0000	636.0000	4.262	0	0	0
20/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
20/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,072.0000	2,075.0000	0.145	0	0	0
20/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,266.0000	2,266.0000	-	0	0	0
20/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,025.0000	2,047.0000	1.086	0	0	0
20/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,157.0000	3,174.0000	0.538	0	0	0
20/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,436.0000	1,462.0000	1.811	0	0	0
20/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	111.0000	124.0000	11.712	0	0	0
20/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
20/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,390.0000	3,405.0000	0.442	0	0	0
20/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,604.0000	2,623.0000	0.730	0	0	0
20/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,112.0000	1,130.0000	1.619	0	0	0
20/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
20/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,314.0000	2,314.0000	-	0	0	0
20/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	374.0000	397.0000	6.150	0	0	0
20/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	442.0000	467.0000	5.656	0	0	0
20/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
20/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	68.0000	78.0000	14.706	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	86.0000	97.0000	12.791	0	0	0
20/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
20/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	610.0000	636.0000	4.262	0	0	0
20/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	930.0000	952.0000	2.366	0	0	0
20/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
20/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,204.0000	3,221.0000	0.531	0	0	0
20/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,188.0000	4,200.0000	0.287	0	0	0
20/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,386.0000	3,385.0000	(0.030)	0	0	0
20/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	944.0000	972.0000	2.966	0	0	0
20/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,125.0000	1,153.0000	2.489	0	0	0
20/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,412.0000	2,411.0000	(0.041)	0	0	0
20/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	526.0000	552.0000	4.943	0	0	0
20/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	122.0000	135.0000	10.656	0	0	0
20/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,849.0000	2,848.0000	(0.035)	0	0	0
20/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
20/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	511.0000	537.0000	5.088	0	0	0
20/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	37.0000	44.0000	18.919	0	0	0
20/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	44.0000	46.0000	4.545	0	0	0
20/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	455.0000	480.0000	5.495	0	0	0
20/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,468.0000	2,488.0000	0.810	0	0	0
20/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,298.0000	3,314.0000	0.485	0	0	0
20/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	47.0000	50.0000	6.383	0	0	0
20/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	406.0000	431.0000	6.158	0	0	0
20/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,088.0000	1,116.0000	2.574	0	0	0
20/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,332.0000	4,343.0000	0.254	0	0	0
20/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
20/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	1,982.0000	2,004.0000	1.110	0	0	0
20/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,239.0000	1,266.0000	2.179	0	0	0
20/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	909.0000	937.0000	3.080	0	0	0
20/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,557.0000	2,556.0000	(0.039)	0	0	0
20/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,668.0000	3,682.0000	0.382	0	0	0
20/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	249.0000	269.0000	8.032	0	0	0
20/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,337.0000	3,337.0000	-	0	0	0
20/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,120.0000	2,122.0000	0.094	0	0	0
20/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,695.0000	2,714.0000	0.705	0	0	0
20/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,356.0000	1,383.0000	1.991	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,896.0000	1,919.0000	1.213	0	0	0
20/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
20/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
20/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	163.0000	179.0000	9.816	0	0	0
20/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	263.0000	284.0000	7.985	0	0	0
20/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,768.0000	1,792.0000	1.357	0	0	0
20/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,241.0000	3,241.0000	-	0	0	0
20/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	3,094.0000	3,093.0000	(0.032)	0	0	0
20/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,606.0000	2,605.0000	(0.038)	0	0	0
20/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	54.0000	62.0000	14.815	0	0	0
20/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,482.0000	3,497.0000	0.431	0	0	0
20/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,068.0000	2,091.0000	1.112	0	0	0
20/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	285.0000	306.0000	7.368	0	0	0
20/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,460.0000	2,459.0000	(0.041)	0	0	0
20/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	100.0000	112.0000	12.000	0	0	0
20/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,386.0000	3,385.0000	(0.030)	0	0	0
20/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	876.0000	899.0000	2.626	0	0	0
20/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	186.0000	203.0000	9.140	0	0	0
20/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
20/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,317.0000	1,343.0000	1.974	0	0	0
20/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
20/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,201.0000	1,228.0000	2.248	0	0	0
20/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,898.0000	2,897.0000	(0.035)	0	0	0
20/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	228.0000	249.0000	9.211	0	0	0
20/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	271.0000	291.0000	7.380	0	0	0
20/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	442.0000	467.0000	5.656	0	0	0
20/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	31.0000	33.0000	6.452	0	0	0
20/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	116.0000	129.0000	11.207	0	0	0
20/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	344.0000	367.0000	6.686	0	0	0
20/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,236.0000	4,247.0000	0.260	0	0	0
20/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	3,045.0000	3,044.0000	(0.033)	0	0	0
20/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,476.0000	1,502.0000	1.762	0	0	0
20/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,559.0000	2,578.0000	0.742	0	0	0
20/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
20/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,125.0000	1,153.0000	2.489	0	0	0
20/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,678.0000	3,676.0000	(0.054)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,688.0000	1,697.0000	0.533	0	0	0
20/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,146.0000	1,163.0000	1.483	0	0	0
20/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,853.0000	1,877.0000	1.295	0	0	0
20/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,741.0000	2,759.0000	0.657	0	0	0
20/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,079.0000	1,098.0000	1.761	0	0	0
20/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
20/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,879.0000	1,885.0000	0.319	0	0	0
20/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	176.0000	193.0000	9.659	0	0	0
20/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	158.0000	174.0000	10.127	0	0	0
20/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,629.0000	3,627.0000	(0.055)	0	0	0
20/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	1,017.0000	1,037.0000	1.967	0	0	0
20/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	48.0000	51.0000	6.250	0	0	0
20/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	909.0000	937.0000	3.080	0	0	0
20/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,849.0000	2,848.0000	(0.035)	0	0	0
20/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	300.0000	323.0000	7.667	0	0	0
20/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	107.0000	120.0000	12.150	0	0	0
20/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	2,971.0000	2,989.0000	0.606	0	0	0
20/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,079.0000	1,098.0000	1.761	0	0	0
20/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	131.0000	146.0000	11.450	0	0	0
20/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	384.0000	408.0000	6.250	0	0	0
20/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,244.0000	2,266.0000	0.980	0	0	0
20/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	261.0000	283.0000	8.429	0	0	0
20/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	526.0000	552.0000	4.943	0	0	0
20/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,580.0000	3,579.0000	(0.028)	0	0	0
20/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
20/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,251.0000	1,267.0000	1.279	0	0	0
20/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
20/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	667.0000	693.0000	3.898	0	0	0
20/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	742.0000	771.0000	3.908	0	0	0
20/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	68.0000	79.0000	16.176	0	0	0
20/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,800.0000	2,800.0000	-	0	0	0
20/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	687.0000	713.0000	3.785	0	0	0
20/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	592.0000	618.0000	4.392	0	0	0
20/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	184.0000	203.0000	10.326	0	0	0
20/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
20/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	649.0000	678.0000	4.468	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	326.0000	348.0000	6.748	0	0	0
20/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	620.0000	648.0000	4.516	0	0	0
20/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	139.0000	153.0000	10.072	0	0	0
20/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	680.0000	709.0000	4.265	0	0	0
20/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	212.0000	230.0000	8.491	0	0	0
20/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,558.0000	1,584.0000	1.669	0	0	0
20/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,180.0000	1,197.0000	1.441	0	0	0
20/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	261.0000	283.0000	8.429	0	0	0
20/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
20/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
20/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	213.0000	233.0000	9.390	0	0	0
20/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	647.0000	673.0000	4.019	0	0	0
20/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	228.0000	249.0000	9.211	0	0	0
20/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,200.0000	2,222.0000	1.000	0	0	0
20/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	123.0000	139.0000	13.008	0	0	0
20/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,217.0000	2,218.0000	0.045	0	0	0
20/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,440.0000	1,453.0000	0.903	0	0	0
20/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	50.0000	53.0000	6.000	0	0	0
20/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,146.0000	1,163.0000	1.483	0	0	0
20/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	363.0000	387.0000	6.612	0	0	0
20/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	482.0000	508.0000	5.394	0	0	0
20/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,735.0000	1,744.0000	0.519	0	0	0
20/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,396.0000	1,422.0000	1.862	0	0	0
20/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	236.0000	255.0000	8.051	0	0	0
20/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	469.0000	494.0000	5.330	0	0	0
20/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	28.0000	31.0000	10.714	0	0	0
20/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,051.0000	1,079.0000	2.664	0	0	0
20/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	774.0000	803.0000	3.747	0	0	0
20/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,787.0000	2,805.0000	0.646	0	0	0
20/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,015.0000	1,043.0000	2.759	0	0	0
20/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	709.0000	734.0000	3.526	0	0	0
20/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	154.0000	170.0000	10.390	0	0	0
20/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	591.0000	619.0000	4.738	0	0	0
20/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	218.0000	236.0000	8.257	0	0	0
20/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,996.0000	2,995.0000	(0.033)	0	0	0
20/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,776.0000	3,774.0000	(0.053)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	341.0000	365.0000	7.038	0	0	0
20/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	142.0000	157.0000	10.563	0	0	0
20/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	959.0000	980.0000	2.190	0	0	0
20/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	2,925.0000	2,943.0000	0.615	0	0	0
20/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	134.0000	150.0000	11.940	0	0	0
20/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	628.0000	654.0000	4.140	0	0	0
20/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	309.0000	331.0000	7.120	0	0	0
20/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,401.0000	1,415.0000	0.999	0	0	200
20/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	711.0000	740.0000	4.079	0	0	0
20/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
20/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,192.0000	3,191.0000	(0.031)	0	0	0
20/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,645.0000	1,655.0000	0.608	0	0	0
20/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	6.0000	6.0000	-	0	0	0
20/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,641.0000	1,666.0000	1.523	0	0	0
20/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	25.0000	27.0000	8.000	0	0	0
20/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,973.0000	3,971.0000	(0.050)	0	0	0
20/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	850.0000	873.0000	2.706	0	0	0
20/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
20/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	433.0000	459.0000	6.005	0	0	0
20/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,604.0000	2,623.0000	0.730	0	0	0
20/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	840.0000	869.0000	3.452	0	0	0
20/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	172.0000	188.0000	9.302	0	0	0
20/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	558.0000	584.0000	4.659	0	0	0
20/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	280.0000	302.0000	7.857	0	0	0
20/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	563.0000	591.0000	4.973	0	0	0
20/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	730.0000	756.0000	3.562	0	0	0
20/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	1,048.0000	1,067.0000	1.813	0	0	0
20/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	542.0000	568.0000	4.797	0	0	0
20/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	874.0000	903.0000	3.318	0	0	0
20/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,520.0000	1,532.0000	0.789	0	0	0
20/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,480.0000	1,493.0000	0.878	0	0	0
20/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	85.0000	99.0000	16.471	0	0	0
20/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	2,024.0000	2,027.0000	0.148	0	0	0
20/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,603.0000	1,613.0000	0.624	0	0	0
20/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
20/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	103.0000	118.0000	14.563	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	112.0000	128.0000	14.286	0	0	0
20/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,480.0000	1,493.0000	0.878	0	0	0
20/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,688.0000	1,697.0000	0.533	0	0	0
20/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,927.0000	1,932.0000	0.259	0	0	0
20/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,831.0000	1,838.0000	0.382	0	0	0
20/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	58.0000	65.0000	12.069	0	0	0
20/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,975.0000	1,979.0000	0.203	0	0	0
20/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,879.0000	1,885.0000	0.319	0	0	0
20/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,783.0000	1,790.0000	0.393	0	0	0
20/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	62.0000	70.0000	12.903	0	0	0
20/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	60.0000	67.0000	11.667	0	0	0
20/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	157.0000	175.0000	11.465	0	0	0
20/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	68.0000	79.0000	16.176	0	0	0
20/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	64.0000	73.0000	14.063	0	0	0
20/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,325.0000	1,340.0000	1.132	0	0	0
20/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	112.0000	128.0000	14.286	0	0	0
20/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,735.0000	1,744.0000	0.519	0	0	0
20/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	70.0000	82.0000	17.143	0	0	0
20/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	66.0000	76.0000	15.152	0	0	0
20/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	157.0000	175.0000	11.465	0	0	0
20/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	123.0000	139.0000	13.008	0	0	0
20/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,440.0000	1,453.0000	0.903	0	0	0
20/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	198.0000	217.0000	9.596	0	0	0
20/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,215.0000	1,232.0000	1.399	0	0	0
20/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,288.0000	1,303.0000	1.165	0	0	0
20/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,325.0000	1,340.0000	1.132	0	0	0
20/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	170.0000	189.0000	11.176	0	0	0
20/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,520.0000	1,532.0000	0.789	0	0	0
20/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,561.0000	1,573.0000	0.769	0	0	0
20/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	94.0000	108.0000	14.894	0	0	0
20/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	103.0000	118.0000	14.563	0	0	0
20/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,363.0000	1,377.0000	1.027	0	0	0
20/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,645.0000	1,655.0000	0.608	0	0	0
20/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	77.0000	90.0000	16.883	0	0	0
20/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	145.0000	162.0000	11.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12			Currency Future	13.6969	13.6993	0.018	0.0000	0.0000	2,585
20/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,769.0000	1,809.0000	2.261	0	0	0
20/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,875.0000	1,914.0000	2.080	0	0	0
20/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,058.0000	1,103.0000	4.253	0	0	0
20/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	586.0000	628.0000	7.167	0	0	0
20/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	543.0000	585.0000	7.735	0	0	0
20/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,804.0000	1,843.0000	2.162	0	0	0
20/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	964.0000	1,008.0000	4.564	0	0	0
20/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	820.0000	865.0000	5.488	0	0	0
20/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,910.0000	1,949.0000	2.042	0	0	0
20/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	1,947.0000	1,985.0000	1.952	0	0	0
20/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	601.0000	643.0000	6.988	0	0	0
20/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,374.0000	1,416.0000	3.057	0	0	0
20/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,839.0000	1,878.0000	2.121	0	0	0
20/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	571.0000	613.0000	7.356	0	0	0
20/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,565.0000	1,607.0000	2.684	0	0	0
20/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,734.0000	1,774.0000	2.307	0	0	0
20/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,117.0000	1,159.0000	3.760	0	0	0
20/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	557.0000	599.0000	7.540	0	0	0
20/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	631.0000	674.0000	6.815	0	0	0
20/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	812.0000	854.0000	5.172	0	0	0
20/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,700.0000	1,740.0000	2.353	0	0	0
20/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,598.0000	1,639.0000	2.566	0	0	0
20/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,085.0000	1,127.0000	3.871	0	0	0
20/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,079.0000	1,123.0000	4.078	0	0	0
20/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	747.0000	791.0000	5.890	0	0	0
20/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	646.0000	689.0000	6.656	0	0	0
20/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,468.0000	1,510.0000	2.861	0	0	0
20/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	982.0000	1,026.0000	4.481	0	0	0
20/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	872.0000	914.0000	4.817	0	0	0
20/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	946.0000	991.0000	4.757	0	0	0
20/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	616.0000	658.0000	6.818	0	0	0
20/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	695.0000	739.0000	6.331	0	0	0
20/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	760.0000	801.0000	5.395	0	0	0
20/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,180.0000	1,224.0000	3.729	0	0	0
20/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,149.0000	1,191.0000	3.655	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	765.0000	809.0000	5.752	0	0	0
20/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	842.0000	885.0000	5.107	0	0	0
20/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	631.0000	674.0000	6.815	0	0	0
20/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	802.0000	846.0000	5.486	0	0	0
20/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,099.0000	1,143.0000	4.004	0	0	0
20/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,261.0000	1,304.0000	3.410	0	0	0
20/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,468.0000	1,510.0000	2.861	0	0	0
20/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,405.0000	1,447.0000	2.989	0	0	0
20/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	714.0000	755.0000	5.742	0	0	0
20/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	903.0000	944.0000	4.540	0	0	0
20/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	714.0000	755.0000	5.742	0	0	0
20/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	695.0000	739.0000	6.331	0	0	0
20/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	783.0000	824.0000	5.236	0	0	0
20/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,598.0000	1,639.0000	2.566	0	0	0
20/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,246.0000	2,282.0000	1.603	0	0	0
20/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,119.0000	1,164.0000	4.021	0	0	0
20/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	765.0000	809.0000	5.752	0	0	0
20/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	420.0000	458.0000	9.048	0	0	0
20/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,139.0000	1,184.0000	3.951	0	0	0
20/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,206.0000	1,250.0000	3.648	0	0	0
20/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	932.0000	974.0000	4.506	0	0	0
20/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,261.0000	1,304.0000	3.410	0	0	0
20/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,159.0000	1,204.0000	3.883	0	0	0
20/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	879.0000	924.0000	5.119	0	0	0
20/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,500.0000	1,542.0000	2.800	0	0	0
20/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,282.0000	1,325.0000	3.354	0	0	0
20/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,591.0000	1,631.0000	2.514	0	0	0
20/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	491.0000	531.0000	8.147	0	0	0
20/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,532.0000	1,574.0000	2.742	0	0	0
20/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	961.0000	1,003.0000	4.370	0	0	0
20/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,792.0000	1,829.0000	2.065	0	0	0
20/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,465.0000	1,506.0000	2.799	0	0	0
20/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	601.0000	643.0000	6.988	0	0	0
20/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,094.0000	2,132.0000	1.815	0	0	0
20/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	729.0000	773.0000	6.036	0	0	0
20/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	568.0000	607.0000	6.866	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	568.0000	607.0000	6.866	0	0	0
20/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,804.0000	1,843.0000	2.162	0	0	0
20/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,723.0000	1,761.0000	2.205	0	0	0
20/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	494.0000	531.0000	7.490	0	0	0
20/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	491.0000	531.0000	8.147	0	0	0
20/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	712.0000	756.0000	6.180	0	0	0
20/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,323.0000	2,359.0000	1.550	0	0	0
20/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,139.0000	1,184.0000	3.951	0	0	0
20/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,317.0000	1,360.0000	3.265	0	0	0
20/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,094.0000	2,132.0000	1.815	0	0	0
20/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	443.0000	481.0000	8.578	0	0	0
20/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	649.0000	689.0000	6.163	0	0	0
20/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,559.0000	1,599.0000	2.566	0	0	0
20/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	466.0000	506.0000	8.584	0	0	0
20/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	670.0000	711.0000	6.119	0	0	0
20/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,435.0000	1,476.0000	2.857	0	0	0
20/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,169.0000	2,206.0000	1.706	0	0	0
20/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	588.0000	627.0000	6.633	0	0	0
20/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	842.0000	885.0000	5.107	0	0	0
20/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,275.0000	2,305.0000	1.319	0	0	0
20/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	859.0000	904.0000	5.239	0	0	0
20/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,723.0000	1,761.0000	2.205	0	0	0
20/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	228.0000	255.0000	11.842	0	0	0
20/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,312.0000	1,355.0000	3.277	0	0	0
20/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	285.0000	315.0000	10.526	0	0	0
20/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,120.0000	2,152.0000	1.509	0	0	0
20/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,632.0000	1,673.0000	2.512	0	0	0
20/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	427.0000	462.0000	8.197	0	0	0
20/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1,000.0000	1,045.0000	4.500	0	0	0
20/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,435.0000	1,476.0000	2.857	0	0	0
20/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,343.0000	1,385.0000	3.127	0	0	0
20/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	250.0000	278.0000	11.200	0	0	0
20/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,053.0000	1,096.0000	4.084	0	0	0
20/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,898.0000	1,933.0000	1.844	0	0	0
20/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	912.0000	957.0000	4.934	0	0	0
20/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,197.0000	2,227.0000	1.365	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,234.0000	1,277.0000	3.485	0	0	0
20/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	351.0000	384.0000	9.402	0	0	0
20/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	679.0000	722.0000	6.333	0	0	0
20/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	310.0000	341.0000	10.000	0	0	0
20/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	427.0000	462.0000	8.197	0	0	0
20/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,970.0000	2,004.0000	1.726	0	0	0
20/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,734.0000	1,774.0000	2.307	0	0	0
20/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,215.0000	1,257.0000	3.457	0	0	0
20/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	2,007.0000	2,041.0000	1.694	0	0	0
20/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,465.0000	1,506.0000	2.799	0	0	0
20/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	324.0000	355.0000	9.568	0	0	0
20/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,236.0000	2,266.0000	1.342	0	0	0
20/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	588.0000	627.0000	6.633	0	0	0
20/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	859.0000	904.0000	5.239	0	0	0
20/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	261.0000	290.0000	11.111	0	0	0
20/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,405.0000	1,447.0000	2.989	0	0	0
20/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	273.0000	302.0000	10.623	0	0	0
20/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,248.0000	1,291.0000	3.446	0	0	0
20/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,436.0000	1,478.0000	2.925	0	0	0
20/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	2,082.0000	2,114.0000	1.537	0	0	0
20/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	608.0000	647.0000	6.414	0	0	0
20/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	895.0000	940.0000	5.028	0	0	0
20/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	2,158.0000	2,189.0000	1.437	0	0	0
20/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	395.0000	429.0000	8.608	0	0	0
20/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	512.0000	550.0000	7.422	0	0	0
20/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,312.0000	1,355.0000	3.277	0	0	0
20/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,282.0000	1,325.0000	3.354	0	0	0
20/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	239.0000	267.0000	11.715	0	0	0
20/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	737.0000	778.0000	5.563	0	0	0
20/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,317.0000	1,360.0000	3.265	0	0	0
20/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,666.0000	1,706.0000	2.401	0	0	0
20/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,120.0000	2,152.0000	1.509	0	0	0
20/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,346.0000	1,388.0000	3.120	0	0	0
20/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	670.0000	711.0000	6.119	0	0	0
20/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	273.0000	302.0000	10.623	0	0	0
20/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,039.0000	1,083.0000	4.235	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	879.0000	924.0000	5.119	0	0	0
20/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	298.0000	328.0000	10.067	0	0	0
20/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,022.0000	1,064.0000	4.110	0	0	0
20/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	840.0000	884.0000	5.238	0	0	0
20/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,591.0000	1,631.0000	2.514	0	0	0
20/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	992.0000	1,034.0000	4.234	0	0	0
20/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	783.0000	827.0000	5.619	0	0	0
20/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	337.0000	369.0000	9.496	0	0	0
20/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,019.0000	1,064.0000	4.416	0	0	0
20/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	494.0000	531.0000	7.490	0	0	0
20/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,934.0000	1,969.0000	1.810	0	0	0
20/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	662.0000	706.0000	6.647	0	0	0
20/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	2,044.0000	2,077.0000	1.614	0	0	0
20/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,527.0000	1,568.0000	2.685	0	0	0
20/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	549.0000	587.0000	6.922	0	0	0
20/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	477.0000	513.0000	7.547	0	0	0
20/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	517.0000	557.0000	7.737	0	0	0
20/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	946.0000	991.0000	4.757	0	0	0
20/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,624.0000	1,663.0000	2.401	0	0	0
20/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,022.0000	1,064.0000	4.110	0	0	0
20/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,496.0000	1,537.0000	2.741	0	0	0
20/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,039.0000	1,083.0000	4.235	0	0	0
20/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	530.0000	568.0000	7.170	0	0	0
20/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,405.0000	1,447.0000	2.989	0	0	0
20/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	992.0000	1,034.0000	4.234	0	0	0
20/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	692.0000	733.0000	5.925	0	0	0
20/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,019.0000	1,064.0000	4.416	0	0	0
20/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,405.0000	1,447.0000	2.989	0	0	0
20/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	802.0000	846.0000	5.486	0	0	0
20/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,085.0000	1,127.0000	3.871	0	0	0
20/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	982.0000	1,026.0000	4.481	0	0	0
20/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	840.0000	884.0000	5.238	0	0	0
20/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,343.0000	1,385.0000	3.127	0	0	0
20/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,149.0000	1,191.0000	3.655	0	0	0
20/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,289.0000	1,332.0000	3.336	0	0	0
20/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,058.0000	1,103.0000	4.253	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	608.0000	647.0000	6.414	0	0	0
20/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	961.0000	1,003.0000	4.370	0	0	0
20/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,248.0000	1,291.0000	3.446	0	0	0
20/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	895.0000	940.0000	5.028	0	0	0
20/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,020.0000	2,058.0000	1.881	0	0	0
20/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	692.0000	733.0000	5.925	0	0	0
20/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,289.0000	1,332.0000	3.336	0	0	0
20/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	932.0000	974.0000	4.506	0	0	0
20/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,079.0000	1,123.0000	4.078	0	0	0
20/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,180.0000	1,224.0000	3.729	0	0	0
20/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	783.0000	824.0000	5.236	0	0	0
20/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	929.0000	974.0000	4.844	0	0	0
20/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,182.0000	1,224.0000	3.553	0	0	0
20/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	628.0000	668.0000	6.369	0	0	0
20/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,375.0000	1,417.0000	3.055	0	0	0
20/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,792.0000	1,829.0000	2.065	0	0	0
20/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,898.0000	1,933.0000	1.844	0	0	0
20/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	351.0000	384.0000	9.402	0	0	0
20/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	395.0000	429.0000	8.608	0	0	0
20/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,934.0000	1,969.0000	1.810	0	0	0
20/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,758.0000	1,795.0000	2.105	0	0	0
20/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,559.0000	1,599.0000	2.566	0	0	0
20/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	512.0000	550.0000	7.422	0	0	0
20/01/2009	€ / R 2009/06/12	12.25	Put	Currency Future	380.0000	414.0000	8.947	0	0	0
20/01/2009	€ / R 2009/06/12	12.50	Put	Currency Future	460.0000	496.0000	7.826	0	0	0
20/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	477.0000	513.0000	7.547	0	0	0
20/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,624.0000	1,663.0000	2.401	0	0	0
20/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	411.0000	445.0000	8.273	0	0	0
20/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	337.0000	369.0000	9.496	0	0	0
20/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,827.0000	1,863.0000	1.970	0	0	0
20/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	443.0000	479.0000	8.126	0	0	0
20/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,862.0000	1,898.0000	1.933	0	0	0
20/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	365.0000	399.0000	9.315	0	0	0
20/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,690.0000	1,728.0000	2.249	0	0	0
20/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,758.0000	1,795.0000	2.105	0	0	0
20/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	411.0000	445.0000	8.273	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,970.0000	2,004.0000	1.726	0	0	0
20/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	324.0000	355.0000	9.568	0	0	0
20/01/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,656.0000	1,695.0000	2.355	0	0	0
20/01/2009	€ / R 2009/09/14			Currency Future	13.9143	13.9267	0.089	0.0000	0.0000	0
20/01/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,490.0000	1,583.0000	6.242	0	0	0
20/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,425.0000	1,515.0000	6.316	0	0	0
20/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,420.0000	1,497.0000	5.423	0	0	0
20/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,026.0000	1,106.0000	7.797	0	0	0
20/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,111.0000	1,188.0000	6.931	0	0	0
20/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,230.0000	1,308.0000	6.341	0	0	0
20/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,167.0000	1,256.0000	7.626	0	0	0
20/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,735.0000	1,812.0000	4.438	0	0	0
20/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,127.0000	1,216.0000	7.897	0	0	0
20/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,234.0000	1,324.0000	7.293	0	0	0
20/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,552.0000	1,630.0000	5.026	0	0	0
20/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1,050.0000	1,138.0000	8.381	0	0	0
20/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,612.0000	1,689.0000	4.777	0	0	0
20/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,612.0000	1,689.0000	4.777	0	0	0
20/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1,088.0000	1,177.0000	8.180	0	0	0
20/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,127.0000	1,216.0000	7.897	0	0	0
20/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,552.0000	1,630.0000	5.026	0	0	0
20/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,167.0000	1,256.0000	7.626	0	0	0
20/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,673.0000	1,750.0000	4.603	0	0	0
20/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,344.0000	1,435.0000	6.771	0	0	0
20/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	959.0000	1,047.0000	9.176	0	0	0
20/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,895.0000	1,971.0000	4.011	0	0	0
20/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,325.0000	1,415.0000	6.792	0	0	0
20/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,292.0000	1,370.0000	6.037	0	0	0
20/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,306.0000	1,396.0000	6.891	0	0	0
20/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,261.0000	1,339.0000	6.186	0	0	0
20/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,306.0000	1,396.0000	6.891	0	0	0
20/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,292.0000	1,370.0000	6.037	0	0	0
20/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,344.0000	1,435.0000	6.771	0	0	0
20/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,230.0000	1,308.0000	6.341	0	0	0
20/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,420.0000	1,497.0000	5.423	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,269.0000	1,360.0000	7.171	0	0	0
20/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,234.0000	1,324.0000	7.293	0	0	0
20/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,355.0000	1,433.0000	5.756	0	0	0
20/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,485.0000	1,563.0000	5.253	0	0	0
20/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	908.0000	987.0000	8.700	0	0	0
20/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,425.0000	1,515.0000	6.316	0	0	0
20/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,200.0000	1,290.0000	7.500	0	0	0
20/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	954.0000	1,034.0000	8.386	0	0	0
20/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	863.0000	941.0000	9.038	0	0	0
20/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,516.0000	1,608.0000	6.069	0	0	0
20/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,001.0000	1,081.0000	7.992	0	0	0
20/01/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1,384.0000	1,474.0000	6.503	0	0	0
20/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,111.0000	1,188.0000	6.931	0	0	0
20/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,170.0000	1,247.0000	6.581	0	0	0
20/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,622.0000	1,713.0000	5.610	0	0	0
20/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	820.0000	897.0000	9.390	0	0	0
20/01/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,464.0000	1,557.0000	6.352	0	0	0
20/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,568.0000	1,660.0000	5.867	0	0	0
20/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	954.0000	1,034.0000	8.386	0	0	0
20/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,734.0000	1,824.0000	5.190	0	0	0
20/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	778.0000	854.0000	9.769	0	0	0
20/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,678.0000	1,768.0000	5.364	0	0	0
20/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	737.0000	812.0000	10.176	0	0	0
20/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,912.0000	1,998.0000	4.498	0	0	0
20/01/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,050.0000	1,131.0000	7.714	0	0	0
20/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	698.0000	772.0000	10.602	0	0	0
20/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,851.0000	1,939.0000	4.754	0	0	0
20/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,792.0000	1,881.0000	4.967	0	0	0
20/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,568.0000	1,660.0000	5.867	0	0	0
20/01/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1,217.0000	1,307.0000	7.395	0	0	0
20/01/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,452.0000	1,530.0000	5.372	0	0	0
20/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,519.0000	1,596.0000	5.069	0	0	0
20/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,183.0000	1,273.0000	7.608	0	0	0
20/01/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,387.0000	1,465.0000	5.624	0	0	0
20/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,323.0000	1,401.0000	5.896	0	0	0
20/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,080.0000	1,159.0000	7.315	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	€ / R	2009/09/14	13.65	Call	Currency Future	1,404.0000	1,494.0000	6.410	0	0	0
20/01/2009	€ / R	2009/09/14	14.05	Call	Currency Future	1,251.0000	1,342.0000	7.274	0	0	0
20/01/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,140.0000	1,218.0000	6.842	0	0	0
20/01/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,200.0000	1,278.0000	6.500	0	0	0
20/01/2009	€ / R	2009/09/14	13.95	Call	Currency Future	1,288.0000	1,378.0000	6.988	0	0	0
20/01/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1,364.0000	1,454.0000	6.598	0	0	0
20/01/2009	€ / R	2009/09/14	13.55	Call	Currency Future	1,445.0000	1,536.0000	6.298	0	0	0
20/01/2009	ALBI	2009/02/05			Index Future	293.4380	292.9550	(0.165)	0.0000	0.0000	604
20/01/2009	ALBI	2009/05/07			Index Future	301.4860	300.9900	(0.165)	0.0000	0.0000	0
20/01/2009	ALBI	2009/08/06			Index Future	308.2580	307.6850	(0.186)	0.0000	0.0000	0
20/01/2009	CRD1	2009/02/05			Index Future	123.7510	123.6480	(0.083)	0.0000	0.0000	0
20/01/2009	CRD1	2009/05/07			Index Future	127.1290	127.0240	(0.083)	0.0000	0.0000	0
20/01/2009	CRD1	2009/08/06			Index Future	130.2330	130.1270	(0.081)	0.0000	0.0000	2
20/01/2009	GOVI	2009/02/05			jGovi	295.2420	294.7805	(0.156)	0.0000	0.0000	507
20/01/2009	GOVI	2009/05/07			jGovi	303.3015	302.8290	(0.156)	0.0000	0.0000	0
20/01/2009	GOVI	2009/08/06			jGovi	310.7055	310.2270	(0.154)	0.0000	0.0000	0
20/01/2009	ILBI	2009/02/05			Index Future	336.7790	336.4160	(0.108)	0.0000	0.0000	2
20/01/2009	ILBI	2009/05/07			Index Future	346.6560	346.2930	(0.105)	0.0000	0.0000	0
20/01/2009	J153	2010/08/31			jSwap	9.2670	9.2900	0.248	0.0000	0.0000	0
20/01/2009	J157	2015/09/15			jSwap	8.6580	8.7050	0.543	0.0000	0.0000	0
20/01/2009	J186	2026/12/21			jSwap	7.8040	7.8820	0.999	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	J201	2014/12/22			jSwap	8.4610	8.5080	0.555	0.0000	0.0000	0
20/01/2009	J203	2017/09/15			jSwap	8.6260	8.6920	0.765	0.0000	0.0000	0
20/01/2009	J204	2018/12/21			jSwap	8.4280	8.5040	0.902	0.0000	0.0000	0
20/01/2009	J207	2020/01/15			jSwap	8.3350	8.4150	0.960	0.0000	0.0000	0
20/01/2009	JBAR	2005/12/21			jBar	11.4080	11.4080	-	0.0000	0.0000	0
20/01/2009	JFRA	2009/02/05			jFra	10.9590	10.9910	0.292	0.0000	0.0000	0
20/01/2009	JFRA	2009/05/07			jFra	9.0380	8.9960	(0.465)	0.0000	0.0000	0
20/01/2009	JFRA	2009/08/06			jFra	7.6210	7.6450	0.315	0.0000	0.0000	0
20/01/2009	JFRA	2009/11/05			jFra	7.2580	7.2820	0.331	0.0000	0.0000	0
20/01/2009	JN02	2009/02/05			jNote	8.1490	8.1780	0.356	0.0000	0.0000	0
20/01/2009	JN02	2009/05/07			jNote	7.7520	7.7810	0.374	0.0000	0.0000	0
20/01/2009	JN02	2009/08/06			jNote	7.6220	7.6620	0.525	0.0000	0.0000	0
20/01/2009	JN05	2009/02/05			jNote	8.2640	8.3070	0.520	0.0000	0.0000	0
20/01/2009	JN05	2009/05/07			jNote	8.1080	8.1510	0.530	0.0000	0.0000	0
20/01/2009	JN05	2009/08/06			jNote	8.0690	8.1190	0.620	0.0000	0.0000	0
20/01/2009	JN10	2009/02/05			jNote	8.2800	8.3540	0.894	0.0000	0.0000	0
20/01/2009	JN10	2009/05/07			jNote	8.1680	8.2440	0.930	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	JN10	2009/08/06			jNote	8.1240	8.2040	0.985	0.0000	0.0000	0
20/01/2009	JROD	2009/01/30			jRod	11.5070	11.5050	(0.017)	0.0000	0.0000	0
20/01/2009	JROD	2009/02/27			jRod	11.4130	11.4030	(0.088)	0.0000	0.0000	0
20/01/2009	JROD	2009/03/31			jRod	11.4240	11.4000	(0.210)	0.0000	0.0000	0
20/01/2009	JROD	2009/04/30			jRod	11.4320	11.4140	(0.157)	0.0000	0.0000	0
20/01/2009	JROD	2009/05/29			jRod	11.2070	11.1830	(0.214)	0.0000	0.0000	0
20/01/2009	JROD	2009/06/30			jRod	10.8940	10.8650	(0.266)	0.0000	0.0000	0
20/01/2009	OTH1	2009/02/05			Index Future	283.7990	283.2230	(0.203)	0.0000	0.0000	0
20/01/2009	OTH1	2009/05/07			Index Future	291.5460	290.9560	(0.202)	0.0000	0.0000	0
20/01/2009	OTH1	2009/08/06			Index Future	298.6630	298.0640	(0.201)	0.0000	0.0000	3
20/01/2009	R153	2009/02/05			Bond Future	7.3030	7.2590	(0.602)	0.0000	0.0000	8,514
20/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,000.0000	4,067.0000	1.675	0	0	0
20/01/2009	R153	2009/05/07			Bond Future	6.6550	6.5990	(0.841)	0.0000	0.0000	4,782
20/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	197.0000	185.0000	(6.091)	0	0	0
20/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,493.0000	3,554.0000	1.746	0	0	0
20/01/2009	R153	2009/08/06			Bond Future	5.9760	5.9050	(1.188)	0.0000	0.0000	0
20/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,692.0000	4,751.0000	1.257	0	0	0
20/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	555.0000	538.0000	(3.063)	0	0	0
20/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	608.0000	590.0000	(2.961)	0	0	0
20/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,496.0000	4,553.0000	1.268	0	0	0
20/01/2009	R153	2009/11/05			Bond Future	5.0880	4.9920	(1.887)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,551.0000	2,595.0000	1.725	0	0	0
20/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,402.0000	1,368.0000	(2.425)	0	0	0
20/01/2009	R157	2009/02/05			Bond Future	7.6420	7.6650	0.301	0.0000	0.0000	16,308
20/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	3,917.0000	3,774.0000	(3.651)	0	0	1,350
20/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	306.0000	301.0000	(1.634)	0	0	0
20/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	55.0000	51.0000	(7.273)	0	0	0
20/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	13,299.0000	13,160.0000	(1.045)	0	0	0
20/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	850
20/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	9,278.0000	9,138.0000	(1.509)	0	0	0
20/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	10,636.0000	10,496.0000	(1.316)	0	0	600
20/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	6,539.0000	6,396.0000	(2.187)	0	0	600
20/01/2009	R157	2009/05/07			Bond Future	7.4890	7.5120	0.307	7.5500	7.5500	1,777
20/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	818.0000	829.0000	1.345	0	0	0
20/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,344.0000	9,220.0000	(1.327)	0	0	0
20/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	7,350.0000	7,437.0000	1.184	0	0	0
20/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,345.0000	1,297.0000	(3.569)	0	0	0
20/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	2,892.0000	2,815.0000	(2.663)	0	0	386
20/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,311.0000	4,370.0000	1.369	0	0	0
20/01/2009	R157	2009/08/06			Bond Future	7.3860	7.4100	0.325	0.0000	0.0000	5,000
20/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	30.0000	32.0000	6.667	0	0	0
20/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	10,139.0000	10,004.0000	(1.331)	0	0	0
20/01/2009	R157	2009/11/05			Bond Future	7.3070	7.3320	0.342	0.0000	0.0000	0
20/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	1,830.0000	1,884.0000	2.951	0	0	0
20/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	2,890.0000	2,807.0000	(2.872)	0	0	0
20/01/2009	R186	2009/02/05			Bond Future	7.9190	7.9600	0.518	0.0000	0.0000	9,323
20/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	50.0000	49.0000	(2.000)	0	0	0
20/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,678.0000	13,221.0000	(3.341)	0	0	0
20/01/2009	R186	2009/05/07			Bond Future	7.8260	7.8690	0.549	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,578.0000	14,179.0000	(2.737)	0	0	0
20/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	7,887.0000	7,583.0000	(3.854)	0	0	2,500
20/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,379.0000	2,460.0000	3.405	0	0	0
20/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,795.0000	1,679.0000	(6.462)	0	0	97
20/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,958.0000	6,135.0000	2.971	0	0	0
20/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,059.0000	18,424.0000	2.021	0	0	0
20/01/2009	R186	2009/08/06			Bond Future	7.7750	7.8180	0.553	0.0000	0.0000	2,500
20/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,711.0000	4,819.0000	2.293	0	0	0
20/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,386.0000	17,015.0000	(2.134)	0	0	0
20/01/2009	R186	2009/11/05			Bond Future	7.7300	7.7730	0.556	0.0000	0.0000	0
20/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10,859.0000	10,594.0000	(2.440)	0	0	5,000
20/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,465.0000	13,679.0000	1.589	0	0	0
20/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,516.0000	19,158.0000	(1.834)	0	0	0
20/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,438.0000	6,558.0000	1.864	0	0	5,000
20/01/2009	R196	2009/02/05			Bond Future	11.3710	11.3420	(0.255)	0.0000	0.0000	0
20/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	434.0000	421.0000	(2.995)	0	0	0
20/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	466.0000	451.0000	(3.219)	0	0	0
20/01/2009	R196	2009/05/07			Bond Future	12.0170	11.9710	(0.383)	0.0000	0.0000	0
20/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
20/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	314.0000	301.0000	(4.140)	0	0	0
20/01/2009	R201	2009/02/05			Bond Future	7.7060	7.7280	0.285	0.0000	0.0000	2
20/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,076.0000	6,971.0000	(1.484)	0	0	0
20/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R201	2009/05/07			Bond Future	7.5080	7.5310	0.306	0.0000	0.0000	0
20/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,759.0000	7,652.0000	(1.379)	0	0	0
20/01/2009	R201	2009/08/06			Bond Future	7.3820	7.4060	0.325	0.0000	0.0000	0
20/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	8,068.0000	7,961.0000	(1.326)	0	0	0
20/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	24.0000	25.0000	4.167	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	R201	2009/11/05			Bond Future	7.2610	7.2860	0.344	0.0000	0.0000	0
20/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,503.0000	2,436.0000	(2.677)	0	0	0
20/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	1,465.0000	1,507.0000	2.867	0	0	0
20/01/2009	R203	2009/02/05			Bond Future	7.8680	7.9000	0.407	0.0000	0.0000	38
20/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	8,195.0000	7,995.0000	(2.441)	0	0	0
20/01/2009	R203	2009/05/07			Bond Future	7.7280	7.7610	0.427	0.0000	0.0000	0
20/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	7,507.0000	7,303.0000	(2.717)	0	0	0
20/01/2009	R203	2009/08/06			Bond Future	7.6430	7.6760	0.432	0.0000	0.0000	0
20/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
20/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	9,235.0000	9,036.0000	(2.155)	0	0	0
20/01/2009	R203	2009/11/05			Bond Future	7.5690	7.6040	0.462	0.0000	0.0000	0
20/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	2,089.0000	2,197.0000	5.170	0	0	0
20/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,675.0000	1,574.0000	(6.030)	0	0	0
20/01/2009	R204	2009/02/05			Bond Future	7.8910	7.9130	0.279	0.0000	0.0000	9
20/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	8,713.0000	8,563.0000	(1.722)	0	0	0
20/01/2009	R204	2009/05/07			Bond Future	7.7670	7.7890	0.283	0.0000	0.0000	0
20/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	7,904.0000	7,756.0000	(1.872)	0	0	0
20/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/01/2009	R204	2009/08/06			Bond Future	7.6940	7.7170	0.299	0.0000	0.0000	0
20/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,738.0000	9,585.0000	(1.571)	0	0	0
20/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
20/01/2009	R204	2009/11/05			Bond Future	7.6290	7.6520	0.301	0.0000	0.0000	0
20/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	2,341.0000	2,424.0000	3.545	0	0	0
20/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,487.0000	1,419.0000	(4.573)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	R206	2009/02/05			Bond Future	7.7310	7.7540	0.298	0.0000	0.0000	1,730
20/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	5,873.0000	5,780.0000	(1.584)	0	0	0
20/01/2009	R206	2009/05/07			Bond Future	7.5120	7.5360	0.319	0.0000	0.0000	0
20/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,601.0000	5,509.0000	(1.643)	0	0	0
20/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
20/01/2009	R206	2009/08/06			Bond Future	7.3680	7.3930	0.339	0.0000	0.0000	0
20/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,774.0000	6,683.0000	(1.343)	0	0	0
20/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	43.0000	46.0000	6.977	0	0	0
20/01/2009	R206	2009/11/05			Bond Future	7.2250	7.2510	0.360	0.0000	0.0000	0
20/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,359.0000	2,301.0000	(2.459)	0	0	0
20/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	1,382.0000	1,417.0000	2.533	0	0	0
20/01/2009	R207	2009/02/05			Bond Future	7.9950	8.0260	0.388	0.0000	0.0000	0
20/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,212.0000	7,997.0000	(2.618)	0	0	0
20/01/2009	R207	2009/05/07			Bond Future	7.8860	7.9190	0.418	0.0000	0.0000	0
20/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	7,319.0000	7,091.0000	(3.115)	0	0	0
20/01/2009	R207	2009/08/06			Bond Future	7.8250	7.8580	0.422	0.0000	0.0000	0
20/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,156.0000	8,931.0000	(2.457)	0	0	0
20/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
20/01/2009	R207	2009/11/05			Bond Future	7.7680	7.8020	0.438	0.0000	0.0000	0
20/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	2,842.0000	2,992.0000	5.278	0	0	0
20/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,001.0000	920.0000	(8.092)	0	0	0
20/01/2009	R208	2009/02/05			Bond Future	8.0860	8.1330	0.581	0.0000	0.0000	0
20/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	4,565.0000	4,231.0000	(7.317)	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
20/01/2009	R208	2009/05/07			Bond Future	7.9810	8.0310	0.626	0.0000	0.0000	0
20/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,272.0000	4,922.0000	(6.639)	0	0	0
20/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	13.0000	18.0000	38.462	0	0	0
20/01/2009	R208	2009/08/06			Bond Future	7.9240	7.9770	0.669	0.0000	0.0000	0
20/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
20/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,777.0000	8,405.0000	(4.238)	0	0	0
20/01/2009	R208	2009/11/05			Bond Future	7.9330	7.9900	0.719	0.0000	0.0000	0
20/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,082.0000	934.0000	(13.678)	0	0	0
20/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	2,371.0000	2,619.0000	10.460	0	0	0
20/01/2009	R209	2009/02/05			Bond Future	7.6220	7.6630	0.538	0.0000	0.0000	5,545
20/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	12,118.0000	11,712.0000	(3.350)	0	0	0
20/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R209	2009/05/07			Bond Future	7.5460	7.5880	0.557	0.0000	0.0000	0
20/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	12,862.0000	12,440.0000	(3.281)	0	0	0
20/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R209	2009/08/06			Bond Future	7.5010	7.5430	0.560	0.0000	0.0000	0
20/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,322.0000	10,898.0000	(3.745)	0	0	0
20/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/01/2009	R209	2009/11/05			Bond Future	7.4620	7.5050	0.576	0.0000	0.0000	0
20/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	701.0000	579.0000	(17.404)	0	0	0
20/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	2,907.0000	3,221.0000	10.802	0	0	0
20/01/2009	TRT1	2009/02/05			Index Future	291.4690	291.0110	(0.157)	0.0000	0.0000	0
20/01/2009	TRT1	2009/05/07			Index Future	299.4250	298.9570	(0.156)	0.0000	0.0000	0
20/01/2009	TRT1	2009/08/06			Index Future	306.7350	306.2600	(0.155)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/03/16			Currency Future	6.8380	6.8651	0.396	0.0000	0.0000	8,548
20/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	45.0000	56.0000	24.444	0	0	0
20/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	356.0000	389.0000	9.270	0	0	0
20/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	90.0000	105.0000	16.667	0	0	0
20/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,117.0000	1,102.0000	(1.343)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	218.0000	224.0000	2.752	0	0	0
20/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	464.0000	499.0000	7.543	0	0	0
20/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	168.0000	175.0000	4.167	0	0	0
20/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	55.0000	67.0000	21.818	0	0	0
20/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	216.0000	241.0000	11.574	0	0	0
20/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	276.0000	305.0000	10.507	0	0	0
20/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	126.0000	134.0000	6.349	0	0	0
20/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	406.0000	440.0000	8.374	0	0	0
20/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	276.0000	305.0000	10.507	0	0	0
20/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,253.0000	1,235.0000	(1.437)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	478.0000	476.0000	(0.418)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	902.0000	890.0000	(1.330)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	306.0000	310.0000	1.307	0	0	0
20/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,207.0000	1,190.0000	(1.408)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	338.0000	340.0000	0.592	0	0	0
20/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	294.0000	325.0000	10.544	0	0	0
20/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,299.0000	1,281.0000	(1.386)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	406.0000	440.0000	8.374	0	0	0
20/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	259.0000	288.0000	11.197	0	0	0
20/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	50.0000	61.0000	22.000	0	0	0
20/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	371.0000	372.0000	0.270	0	0	0
20/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	246.0000	251.0000	2.033	0	0	0
20/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,162.0000	1,146.0000	(1.377)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	82.0000	96.0000	17.073	0	0	0
20/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	690.0000	724.0000	4.928	0	0	0
20/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	168.0000	175.0000	4.167	0	0	0
20/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	593.0000	588.0000	(0.843)	0	0	0
20/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	41.0000	50.0000	21.951	0	0	0
20/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	944.0000	931.0000	(1.377)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
20/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	218.0000	224.0000	2.752	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	313.0000	345.0000	10.224	0	0	0
20/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	554.0000	550.0000	(0.722)	0	0	0
20/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	37.0000	46.0000	24.324	0	0	0
20/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	229.0000	255.0000	11.354	0	0	0
20/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	356.0000	389.0000	9.270	0	0	0
20/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	275.0000	280.0000	1.818	0	0	0
20/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,073.0000	1,059.0000	(1.305)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	243.0000	271.0000	11.523	0	0	0
20/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	74.0000	88.0000	18.919	0	0	0
20/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	515.0000	512.0000	(0.583)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	334.0000	366.0000	9.581	0	0	0
20/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	61.0000	74.0000	21.311	0	0	0
20/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	860.0000	850.0000	(1.163)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	405.0000	406.0000	0.247	0	0	0
20/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	203.0000	227.0000	11.823	0	0	0
20/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	275.0000	280.0000	1.818	0	0	0
20/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	338.0000	340.0000	0.592	0	0	0
20/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	95.0000	103.0000	8.421	0	0	0
20/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	167.0000	188.0000	12.575	0	0	0
20/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	30.0000	38.0000	26.667	0	0	0
20/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	129.0000	148.0000	14.729	0	0	0
20/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	95.0000	103.0000	8.421	0	0	0
20/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	775.0000	808.0000	4.258	0	0	0
20/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	533.0000	568.0000	6.567	0	0	0
20/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	629.0000	623.0000	(0.954)	0	0	0
20/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,392.0000	1,372.0000	(1.437)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	820.0000	810.0000	(1.220)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	441.0000	440.0000	(0.227)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	192.0000	198.0000	3.125	0	0	0
20/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	109.0000	117.0000	7.339	0	0	0
20/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	141.0000	160.0000	13.475	0	0	0
20/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	986.0000	973.0000	(1.318)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	108.0000	125.0000	15.741	0	0	0
20/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	533.0000	568.0000	6.567	0	0	0
20/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
20/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	380.0000	413.0000	8.684	0	0	0

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20/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	441.0000	440.0000	(0.227)	0	0	0
20/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	909.0000	941.0000	3.520	0	0	0
20/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	690.0000	724.0000	4.928	0	0	0
20/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	229.0000	255.0000	11.354	0	0	0
20/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	819.0000	851.0000	3.907	0	0	0
20/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
20/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	497.0000	532.0000	7.042	0	0	0
20/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	21.0000	26.0000	23.810	0	0	0
20/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	26.0000	31.0000	19.231	0	0	0
20/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	665.0000	659.0000	(0.902)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
20/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	703.0000	695.0000	(1.138)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	864.0000	896.0000	3.704	0	0	0
20/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	313.0000	345.0000	10.224	0	0	0
20/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	259.0000	288.0000	11.197	0	0	0
20/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	153.0000	174.0000	13.725	0	0	0
20/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	192.0000	215.0000	11.979	0	0	0
20/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	955.0000	986.0000	3.246	0	0	0
20/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	703.0000	695.0000	(1.138)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	554.0000	550.0000	(0.722)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	181.0000	203.0000	12.155	0	0	0
20/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	141.0000	160.0000	13.475	0	0	0
20/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	371.0000	372.0000	0.270	0	0	0
20/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	741.0000	733.0000	(1.080)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	732.0000	765.0000	4.508	0	0	0
20/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,117.0000	1,102.0000	(1.343)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	55.0000	67.0000	21.818	0	0	0
20/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	732.0000	765.0000	4.508	0	0	0
20/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	98.0000	115.0000	17.347	0	0	0
20/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	192.0000	215.0000	11.979	0	0	0
20/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
20/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
20/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	380.0000	413.0000	8.684	0	0	0
20/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	192.0000	198.0000	3.125	0	0	0
20/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
20/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	146.0000	153.0000	4.795	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
20/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	780.0000	771.0000	(1.154)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	434.0000	469.0000	8.065	0	0	0
20/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,029.0000	1,016.0000	(1.263)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	71.0000	78.0000	9.859	0	0	0
20/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	118.0000	136.0000	15.254	0	0	0
20/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	570.0000	605.0000	6.140	0	0	0
20/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	434.0000	469.0000	8.065	0	0	0
20/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	649.0000	683.0000	5.239	0	0	0
20/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	497.0000	532.0000	7.042	0	0	0
20/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	146.0000	153.0000	4.795	0	0	0
20/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	109.0000	117.0000	7.339	0	0	0
20/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	61.0000	68.0000	11.475	0	0	0
20/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	478.0000	476.0000	(0.418)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	216.0000	241.0000	11.574	0	0	0
20/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	82.0000	90.0000	9.756	0	0	0
20/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	203.0000	227.0000	11.823	0	0	0
20/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	515.0000	512.0000	(0.583)	0	0	0
20/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	167.0000	188.0000	12.575	0	0	0
20/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	629.0000	623.0000	(0.954)	0	0	0
20/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	609.0000	644.0000	5.747	0	0	0
20/01/2009	ZAAD	2009/06/12			Currency Future	6.9331	6.9634	0.437	0.0000	0.0000	920
20/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	283.0000	311.0000	9.894	0	0	0
20/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	216.0000	226.0000	4.630	0	0	0
20/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	564.0000	603.0000	6.915	0	0	0
20/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	390.0000	398.0000	2.051	0	0	0
20/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	431.0000	467.0000	8.353	0	0	0
20/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	900.0000	898.0000	(0.222)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	699.0000	739.0000	5.722	0	0	0
20/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	400.0000	434.0000	8.500	0	0	0
20/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
20/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	484.0000	522.0000	7.851	0	0	0
20/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	725.0000	727.0000	0.276	0	0	0
20/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	451.0000	459.0000	1.774	0	0	0
20/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	242.0000	269.0000	11.157	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	415.0000	450.0000	8.434	0	0	0
20/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	331.0000	340.0000	2.719	0	0	0
20/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	331.0000	340.0000	2.719	0	0	0
20/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	358.0000	390.0000	8.939	0	0	0
20/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	611.0000	650.0000	6.383	0	0	0
20/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	900.0000	898.0000	(0.222)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	390.0000	398.0000	2.051	0	0	0
20/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	617.0000	620.0000	0.486	0	0	0
20/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	523.0000	561.0000	7.266	0	0	0
20/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	466.0000	503.0000	7.940	0	0	0
20/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	255.0000	282.0000	10.588	0	0	0
20/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	582.0000	586.0000	0.687	0	0	0
20/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	234.0000	244.0000	4.274	0	0	0
20/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	277.0000	287.0000	3.610	0	0	0
20/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	431.0000	467.0000	8.353	0	0	0
20/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	548.0000	553.0000	0.912	0	0	0
20/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	548.0000	553.0000	0.912	0	0	0
20/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	873.0000	913.0000	4.582	0	0	0
20/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	972.0000	969.0000	(0.309)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	667.0000	707.0000	5.997	0	0	0
20/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	140.0000	149.0000	6.429	0	0	0
20/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	448.0000	484.0000	8.036	0	0	0
20/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	864.0000	864.0000	-	0	0	0
20/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	283.0000	311.0000	9.894	0	0	0
20/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	801.0000	841.0000	4.994	0	0	0
20/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	801.0000	841.0000	4.994	0	0	0
20/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	564.0000	603.0000	6.915	0	0	0
20/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	515.0000	521.0000	1.165	0	0	0
20/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	483.0000	489.0000	1.242	0	0	0
20/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	796.0000	796.0000	-	0	0	0
20/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,009.0000	1,005.0000	(0.396)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	523.0000	561.0000	7.266	0	0	0
20/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	95.0000	103.0000	8.421	0	0	0
20/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	297.0000	327.0000	10.101	0	0	0
20/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	168.0000	177.0000	5.357	0	0	0
20/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	400.0000	434.0000	8.500	0	0	0

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20/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	484.0000	522.0000	7.851	0	0	0
20/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	168.0000	177.0000	5.357	0	0	0
20/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	116.0000	125.0000	7.759	0	0	0
20/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	617.0000	620.0000	0.486	0	0	0
20/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	543.0000	581.0000	6.998	0	0	0
20/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	360.0000	368.0000	2.222	0	0	0
20/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	421.0000	429.0000	1.900	0	0	0
20/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	451.0000	459.0000	1.774	0	0	0
20/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	1,028.0000	1,066.0000	3.696	0	0	0
20/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	483.0000	489.0000	1.242	0	0	0
20/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	725.0000	727.0000	0.276	0	0	0
20/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	253.0000	262.0000	3.557	0	0	0
20/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	466.0000	503.0000	7.940	0	0	0
20/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	421.0000	429.0000	1.900	0	0	0
20/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	140.0000	149.0000	6.429	0	0	0
20/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	242.0000	269.0000	11.157	0	0	0
20/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
20/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	636.0000	676.0000	6.289	0	0	0
20/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	873.0000	913.0000	4.582	0	0	0
20/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	156.0000	178.0000	14.103	0	0	0
20/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	358.0000	390.0000	8.939	0	0	0
20/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	329.0000	360.0000	9.422	0	0	0
20/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	127.0000	137.0000	7.874	0	0	0
20/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	385.0000	419.0000	8.831	0	0	0
20/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	830.0000	830.0000	-	0	0	0
20/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	911.0000	950.0000	4.281	0	0	0
20/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	652.0000	655.0000	0.460	0	0	0
20/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	949.0000	988.0000	4.110	0	0	0
20/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	105.0000	113.0000	7.619	0	0	0
20/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	763.0000	764.0000	0.131	0	0	0
20/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	217.0000	243.0000	11.982	0	0	0
20/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	988.0000	1,027.0000	3.947	0	0	0
20/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	313.0000	343.0000	9.585	0	0	0
20/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,009.0000	1,005.0000	(0.396)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	837.0000	876.0000	4.659	0	0	0
20/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	346.0000	377.0000	8.960	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,084.0000	1,080.0000	(0.369)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	911.0000	950.0000	4.281	0	0	0
20/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,162.0000	1,156.0000	(0.516)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	153.0000	163.0000	6.536	0	0	0
20/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	195.0000	219.0000	12.308	0	0	0
20/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	175.0000	198.0000	13.143	0	0	0
20/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,242.0000	1,234.0000	(0.644)	0	0	0
20/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,491.0000	1,480.0000	(0.738)	0	0	0
20/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,406.0000	1,396.0000	(0.711)	0	0	0
20/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	124.0000	143.0000	15.323	0	0	0
20/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	139.0000	160.0000	15.108	0	0	0
20/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,323.0000	1,314.0000	(0.680)	0	0	0
20/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	139.0000	160.0000	15.108	0	0	0
20/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,406.0000	1,396.0000	(0.711)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	183.0000	193.0000	5.464	0	0	0
20/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	766.0000	806.0000	5.222	0	0	0
20/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	127.0000	137.0000	7.874	0	0	0
20/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	732.0000	772.0000	5.464	0	0	0
20/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	199.0000	209.0000	5.025	0	0	0
20/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	699.0000	739.0000	5.722	0	0	0
20/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	652.0000	655.0000	0.460	0	0	0
20/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	385.0000	419.0000	8.831	0	0	0
20/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	195.0000	219.0000	12.308	0	0	0
20/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	216.0000	226.0000	4.630	0	0	0
20/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	253.0000	262.0000	3.557	0	0	0
20/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	636.0000	676.0000	6.289	0	0	0
20/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,162.0000	1,156.0000	(0.516)	0	0	0
20/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,084.0000	1,080.0000	(0.369)	0	0	0
20/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	268.0000	297.0000	10.821	0	0	0
20/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	935.0000	933.0000	(0.214)	0	0	0
20/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	586.0000	626.0000	6.826	0	0	0
20/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	303.0000	312.0000	2.970	0	0	0
20/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	732.0000	772.0000	5.464	0	0	0
20/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	796.0000	796.0000	-	0	0	0
20/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	199.0000	209.0000	5.025	0	0	0
20/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	217.0000	243.0000	11.982	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	688.0000	691.0000	0.436	0	0	0
20/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	303.0000	312.0000	2.970	0	0	0
20/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	586.0000	626.0000	6.826	0	0	0
20/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	371.0000	404.0000	8.895	0	0	0
20/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	329.0000	360.0000	9.422	0	0	0
20/01/2009	ZAAD	2009/09/14			Currency Future	7.0171	7.0533	0.516	0.0000	0.0000	51
20/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	389.0000	401.0000	3.085	0	0	0
20/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	475.0000	516.0000	8.632	0	0	0
20/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	619.0000	665.0000	7.431	0	0	0
20/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	756.0000	804.0000	6.349	0	0	0
20/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	507.0000	548.0000	8.087	0	0	0
20/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	341.0000	353.0000	3.519	0	0	0
20/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	840.0000	845.0000	0.595	0	0	0
20/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	540.0000	551.0000	2.037	0	0	0
20/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	302.0000	314.0000	3.974	0	0	0
20/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	908.0000	912.0000	0.441	0	0	0
20/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	567.0000	611.0000	7.760	0	0	0
20/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	638.0000	684.0000	7.210	0	0	0
20/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	700.0000	708.0000	1.143	0	0	0
20/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	601.0000	646.0000	7.488	0	0	0
20/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	478.0000	489.0000	2.301	0	0	0
20/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	657.0000	704.0000	7.154	0	0	0
20/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	676.0000	723.0000	6.953	0	0	0
20/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	667.0000	675.0000	1.199	0	0	0
20/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	571.0000	581.0000	1.751	0	0	0
20/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	567.0000	611.0000	7.760	0	0	0
20/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	974.0000	977.0000	0.308	0	0	0
20/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	695.0000	742.0000	6.763	0	0	0
20/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	876.0000	881.0000	0.571	0	0	0
20/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	869.0000	917.0000	5.524	0	0	0
20/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	634.0000	643.0000	1.420	0	0	0
20/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	778.0000	827.0000	6.298	0	0	0
20/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	509.0000	519.0000	1.965	0	0	0
20/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	551.0000	595.0000	7.985	0	0	0
20/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	389.0000	401.0000	3.085	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	441.0000	480.0000	8.844	0	0	0
20/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	361.0000	373.0000	3.324	0	0	0
20/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	447.0000	458.0000	2.461	0	0	0
20/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	602.0000	612.0000	1.661	0	0	0
20/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	417.0000	429.0000	2.878	0	0	0
20/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	302.0000	314.0000	3.974	0	0	0
20/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	804.0000	810.0000	0.746	0	0	0
20/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	584.0000	628.0000	7.534	0	0	0
20/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	876.0000	881.0000	0.571	0	0	0
20/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	808.0000	856.0000	5.941	0	0	0
20/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	521.0000	563.0000	8.061	0	0	0
20/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	458.0000	498.0000	8.734	0	0	0
20/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	756.0000	804.0000	6.349	0	0	0
20/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	734.0000	782.0000	6.540	0	0	0
20/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	941.0000	944.0000	0.319	0	0	0
20/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	869.0000	917.0000	5.524	0	0	0
20/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	551.0000	595.0000	7.985	0	0	0
20/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	714.0000	762.0000	6.723	0	0	0
20/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	700.0000	708.0000	1.143	0	0	0
20/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	734.0000	782.0000	6.540	0	0	0
20/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	769.0000	775.0000	0.780	0	0	0
20/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	734.0000	741.0000	0.954	0	0	0
20/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	493.0000	534.0000	8.316	0	0	0
20/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	933.0000	981.0000	5.145	0	0	0
20/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	321.0000	333.0000	3.738	0	0	0
20/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	584.0000	628.0000	7.534	0	0	0
20/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	493.0000	534.0000	8.316	0	0	0
20/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	536.0000	579.0000	8.022	0	0	0
20/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	838.0000	886.0000	5.728	0	0	0
20/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	667.0000	675.0000	1.199	0	0	0
20/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	734.0000	741.0000	0.954	0	0	0
20/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	266.0000	278.0000	4.511	0	0	0
20/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	417.0000	429.0000	2.878	0	0	0
20/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	634.0000	643.0000	1.420	0	0	0
20/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	657.0000	704.0000	7.154	0	0	0
20/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	571.0000	581.0000	1.751	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/01/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	540.0000	551.0000	2.037	0	0	0
20/01/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	804.0000	810.0000	0.746	0	0	0
20/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	601.0000	646.0000	7.488	0	0	0
20/01/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	695.0000	742.0000	6.763	0	0	0
20/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	638.0000	684.0000	7.210	0	0	0
20/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	478.0000	489.0000	2.301	0	0	0
20/01/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	521.0000	563.0000	8.061	0	0	0

Grand Total: **397,710**