



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 26/01/2009

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
26/01/2009	\$ / R 2009/03/16			Currency Future	10.4748	10.2201	(2.432)	10.4100	10.2000	173,941
26/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	891.0000	707.0000	(20.651)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	457.0000	591.0000	29.322	0	0	0
26/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	10.0000	18.0000	80.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	2,033.0000	1,783.0000	(12.297)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,476.0000	2,223.0000	(10.218)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,427.0000	2,174.0000	(10.424)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	373.0000	495.0000	32.708	0	0	0
26/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	580.0000	730.0000	25.862	0	0	0
26/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	823.0000	649.0000	(21.142)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	222.0000	167.0000	(24.775)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,887.0000	1,640.0000	(13.090)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
26/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	35.0000	55.0000	57.143	0	0	0
26/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	575.0000	446.0000	(22.435)	0	0	1,500
26/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	198.0000	279.0000	40.909	0	0	0
26/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	580.0000	730.0000	25.862	0	0	0
26/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	405.0000	311.0000	(23.210)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,197.0000	1,397.0000	16.708	0	0	0
26/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,649.0000	1,409.0000	(14.554)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	598.0000	465.0000	(22.241)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	349.0000	267.0000	(23.496)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	24.0000	39.0000	62.500	0	0	0
26/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	400.0000	526.0000	31.500	0	0	0
26/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	12.0000	20.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,556.0000	1,319.0000	(15.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,510.0000	1,275.0000	(15.563)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	517.0000	659.0000	27.466	0	0	0
26/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	31.0000	49.0000	58.065	0	0	0
26/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	362.0000	277.0000	(23.481)	0	0	3,500
26/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	321.0000	435.0000	35.514	0	0	0
26/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	198.0000	279.0000	40.909	0	0	0
26/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	751.0000	918.0000	22.237	0	0	0
26/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	12.0000	20.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
26/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	492.0000	379.0000	(22.967)	0	0	10,000
26/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	347.0000	464.0000	33.718	0	0	0
26/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,278.0000	2,026.0000	(11.062)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,158.0000	944.0000	(18.480)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	646.0000	505.0000	(21.827)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	421.0000	323.0000	(23.278)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	621.0000	484.0000	(22.061)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	152.0000	218.0000	43.421	0	0	0
26/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	455.0000	350.0000	(23.077)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	376.0000	288.0000	(23.404)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,315.0000	1,521.0000	15.665	0	0	0
26/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	2,130.0000	1,880.0000	(11.737)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	927.0000	738.0000	(20.388)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	937.0000	1,119.0000	19.424	0	0	0
26/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	138.0000	199.0000	44.203	0	0	0
26/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	646.0000	803.0000	24.303	0	0	0
26/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	824.0000	997.0000	20.995	0	0	0
26/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	189.0000	141.0000	(25.397)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,330.0000	1,104.0000	(16.992)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	24.0000	39.0000	62.500	0	0	0
26/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	83.0000	124.0000	49.398	0	0	0
26/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	55.0000	84.0000	52.727	0	0	0
26/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,649.0000	1,409.0000	(14.554)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,180.0000	1,929.0000	(11.514)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	790.0000	621.0000	(21.392)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,887.0000	1,640.0000	(13.090)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,229.0000	1,977.0000	(11.306)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,602.0000	1,364.0000	(14.856)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,419.0000	1,188.0000	(16.279)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	298.0000	406.0000	36.242	0	0	0
26/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,696.0000	1,454.0000	(14.269)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	27.0000	44.0000	62.963	0	0	0
26/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	672.0000	526.0000	(21.726)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,427.0000	2,174.0000	(10.424)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
26/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	215.0000	301.0000	40.000	0	0	0
26/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,159.0000	1,356.0000	16.997	0	0	0
26/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,377.0000	2,125.0000	(10.602)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	44.0000	68.0000	54.545	0	0	0
26/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	787.0000	957.0000	21.601	0	0	0
26/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	312.0000	239.0000	(23.397)	0	0	2,500
26/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	532.0000	411.0000	(22.744)	0	0	0
26/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,576.0000	2,322.0000	(9.860)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	21.0000	34.0000	61.905	0	0	0
26/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,330.0000	1,104.0000	(16.992)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	963.0000	769.0000	(20.145)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	473.0000	364.0000	(23.044)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	55.0000	84.0000	52.727	0	0	0
26/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	1,000.0000	802.0000	(19.800)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	2,130.0000	1,880.0000	(11.737)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,419.0000	1,188.0000	(16.279)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	102.0000	150.0000	47.059	0	0	0
26/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	548.0000	694.0000	26.642	0	0	0
26/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	14.0000	23.0000	64.286	0	0	0
26/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	92.0000	136.0000	47.826	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	68.0000	102.0000	50.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,839.0000	1,593.0000	(13.377)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	21.0000	34.0000	61.905	0	0	0
26/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	758.0000	595.0000	(21.504)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	511.0000	394.0000	(22.896)	0	0	10,000
26/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	700.0000	548.0000	(21.714)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	438.0000	336.0000	(23.288)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,935.0000	1,688.0000	(12.765)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,791.0000	1,547.0000	(13.624)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	234.0000	325.0000	38.889	0	0	0
26/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	646.0000	505.0000	(21.827)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	275.0000	378.0000	37.455	0	0	0
26/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	613.0000	766.0000	24.959	0	0	0
26/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,935.0000	1,688.0000	(12.765)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,696.0000	1,454.0000	(14.269)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	321.0000	435.0000	35.514	0	0	0
26/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	234.0000	177.0000	(24.359)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	10.0000	18.0000	80.000	0	0	0
26/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	1,117.0000	906.0000	(18.890)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	1,077.0000	870.0000	(19.220)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,243.0000	1,023.0000	(17.699)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	16.0000	27.0000	68.750	0	0	0
26/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	487.0000	624.0000	28.131	0	0	0
26/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	75.0000	113.0000	50.667	0	0	0
26/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	362.0000	277.0000	(23.481)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	390.0000	299.0000	(23.333)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	428.0000	558.0000	30.374	0	0	0
26/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	700.0000	548.0000	(21.714)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	211.0000	158.0000	(25.118)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	44.0000	68.0000	54.545	0	0	0
26/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,200.0000	983.0000	(18.083)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	976.0000	1,160.0000	18.852	0	0	0
26/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	126.0000	182.0000	44.444	0	0	0
26/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,084.0000	1,277.0000	17.804	0	0	0
26/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	170.0000	126.0000	(25.882)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	301.0000	230.0000	(23.588)	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
26/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	259.0000	197.0000	(23.938)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,180.0000	1,929.0000	(11.514)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,377.0000	2,125.0000	(10.602)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,839.0000	1,593.0000	(13.377)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	976.0000	1,160.0000	18.852	0	0	0
26/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	899.0000	1,078.0000	19.911	0	0	0
26/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	215.0000	301.0000	40.000	0	0	0
26/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	729.0000	571.0000	(21.674)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	275.0000	378.0000	37.455	0	0	0
26/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,012.0000	1,199.0000	18.478	0	0	0
26/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	152.0000	218.0000	43.421	0	0	0
26/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,278.0000	2,026.0000	(11.062)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	301.0000	230.0000	(23.588)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	324.0000	248.0000	(23.457)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	400.0000	526.0000	31.500	0	0	0
26/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	287.0000	219.0000	(23.693)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	927.0000	738.0000	(20.388)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	16.0000	27.0000	68.750	0	0	0
26/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	899.0000	1,078.0000	19.911	0	0	0
26/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	553.0000	428.0000	(22.604)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	254.0000	351.0000	38.189	0	0	0
26/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	532.0000	411.0000	(22.744)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	680.0000	841.0000	23.676	0	0	0
26/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,328.0000	2,075.0000	(10.868)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,791.0000	1,547.0000	(13.624)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	273.0000	207.0000	(24.176)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	438.0000	336.0000	(23.288)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	428.0000	558.0000	30.374	0	0	0
26/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	14.0000	23.0000	64.286	0	0	0
26/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	324.0000	248.0000	(23.457)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	613.0000	766.0000	24.959	0	0	0
26/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	575.0000	446.0000	(22.435)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	5.0000	8.0000	60.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,048.0000	1,237.0000	18.034	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	548.0000	694.0000	26.642	0	0	0
26/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	455.0000	350.0000	(23.077)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	790.0000	621.0000	(21.392)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	857.0000	678.0000	(20.887)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	200.0000	150.0000	(25.000)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,084.0000	1,277.0000	17.804	0	0	0
26/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	18.0000	30.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	182.0000	258.0000	41.758	0	0	0
26/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,355.0000	1,564.0000	15.424	0	0	0
26/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	823.0000	649.0000	(21.142)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	259.0000	197.0000	(23.938)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	9.0000	15.0000	66.667	0	0	0
26/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	3.0000	6.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,328.0000	2,075.0000	(10.868)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	179.0000	134.0000	(25.140)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	114.0000	165.0000	44.737	0	0	0
26/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	715.0000	879.0000	22.937	0	0	0
26/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
26/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	376.0000	288.0000	(23.404)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	2.0000	4.0000	100.000	0	0	0
26/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,275.0000	1,480.0000	16.078	0	0	0
26/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	2,081.0000	1,832.0000	(11.965)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,121.0000	1,316.0000	17.395	0	0	0
26/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,243.0000	1,023.0000	(17.699)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	457.0000	591.0000	29.322	0	0	0
26/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	27.0000	44.0000	62.963	0	0	0
26/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	553.0000	428.0000	(22.604)	0	0	5,000
26/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	7.0000	12.0000	71.429	0	0	0
26/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,602.0000	1,364.0000	(14.856)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	167.0000	237.0000	41.916	0	0	2,550
26/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	336.0000	257.0000	(23.512)	0	0	2,500
26/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	390.0000	299.0000	(23.333)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	182.0000	258.0000	41.758	0	0	0
26/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	861.0000	1,037.0000	20.441	0	0	0
26/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	1,000.0000	802.0000	(19.800)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,236.0000	1,438.0000	16.343	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	83.0000	124.0000	49.398	0	0	0
26/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	298.0000	406.0000	36.242	0	0	0
26/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	758.0000	595.0000	(21.504)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	68.0000	102.0000	50.000	0	0	0
26/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	2,033.0000	1,783.0000	(12.297)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	672.0000	526.0000	(21.726)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	473.0000	364.0000	(23.044)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	347.0000	464.0000	33.718	0	0	0
26/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	1,038.0000	836.0000	(19.461)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	621.0000	484.0000	(22.061)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	126.0000	182.0000	44.444	0	0	0
26/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,158.0000	944.0000	(18.480)	0	0	0
26/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	715.0000	879.0000	22.937	0	0	0
26/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	787.0000	957.0000	21.601	0	0	0
26/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,984.0000	1,736.0000	(12.500)	0	0	0
26/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,743.0000	1,500.0000	(13.941)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	857.0000	678.0000	(20.887)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	161.0000	119.0000	(26.087)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	234.0000	325.0000	38.889	0	0	0
26/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,436.0000	1,649.0000	14.833	0	0	0
26/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	246.0000	186.0000	(24.390)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,519.0000	1,736.0000	14.286	0	0	0
26/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,561.0000	1,780.0000	14.029	0	0	0
26/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	136.0000	100.0000	(26.471)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,477.0000	1,692.0000	14.557	0	0	0
26/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	152.0000	112.0000	(26.316)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,395.0000	1,606.0000	15.125	0	0	0
26/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	144.0000	106.0000	(26.389)	0	0	0
26/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,647.0000	1,869.0000	13.479	0	0	0
26/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	121.0000	89.0000	(26.446)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,477.0000	1,692.0000	14.557	0	0	0
26/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	152.0000	112.0000	(26.316)	0	0	0
26/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	312.0000	239.0000	(23.397)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	114.0000	165.0000	44.737	0	0	0
26/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	1,038.0000	836.0000	(19.461)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	49.0000	76.0000	55.102	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,374.0000	1,146.0000	(16.594)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,200.0000	983.0000	(18.083)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	75.0000	113.0000	50.667	0	0	0
26/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	751.0000	918.0000	22.237	0	0	0
26/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	937.0000	1,119.0000	19.424	0	0	0
26/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	92.0000	136.0000	47.826	0	0	0
26/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	61.0000	93.0000	52.459	0	0	0
26/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	1,117.0000	906.0000	(18.890)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,286.0000	1,063.0000	(17.341)	0	0	0
26/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	138.0000	199.0000	44.203	0	0	0
26/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	963.0000	769.0000	(20.145)	0	0	0
26/01/2009	\$ / R 2009/06/12			Currency Future	10.6747	10.4144	(2.438)	10.5900	10.4400	5,719
26/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	948.0000	804.0000	(15.190)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	408.0000	331.0000	(18.873)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1,090.0000	928.0000	(14.862)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	74.0000	97.0000	31.081	0	0	0
26/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	465.0000	563.0000	21.075	0	0	0
26/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	113.0000	146.0000	29.204	0	0	0
26/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,248.0000	2,011.0000	(10.543)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	211.0000	264.0000	25.118	0	0	0
26/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	1,117.0000	950.0000	(14.951)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,583.0000	1,766.0000	11.560	0	0	0
26/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,988.0000	1,760.0000	(11.469)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	63.0000	84.0000	33.333	0	0	0
26/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,585.0000	1,378.0000	(13.060)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	970.0000	824.0000	(15.052)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	442.0000	536.0000	21.267	0	0	0
26/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,043.0000	1,191.0000	14.190	0	0	0
26/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,438.0000	1,614.0000	12.239	0	0	0
26/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,338.0000	2,098.0000	(10.265)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	307.0000	377.0000	22.801	0	0	0
26/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	595.0000	710.0000	19.328	0	0	0
26/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	668.0000	556.0000	(16.766)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	356.0000	434.0000	21.910	0	0	0
26/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	54.0000	72.0000	33.333	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	2,160.0000	1,926.0000	(10.833)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	292.0000	359.0000	22.945	0	0	0
26/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	948.0000	804.0000	(15.190)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	925.0000	1,064.0000	15.027	0	0	0
26/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,904.0000	1,680.0000	(11.765)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,366.0000	1,174.0000	(14.056)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	624.0000	740.0000	18.590	0	0	0
26/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	750.0000	628.0000	(16.267)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,231.0000	1,048.0000	(14.866)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,510.0000	1,308.0000	(13.377)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	449.0000	366.0000	(18.486)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	106.0000	137.0000	29.245	0	0	0
26/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,475.0000	2,231.0000	(9.859)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,429.0000	2,186.0000	(10.004)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	489.0000	591.0000	20.859	0	0	0
26/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	2,030.0000	1,801.0000	(11.281)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	236.0000	293.0000	24.153	0	0	0
26/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	129.0000	166.0000	28.682	0	0	0
26/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	211.0000	264.0000	25.118	0	0	0
26/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	833.0000	964.0000	15.726	0	0	0
26/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	611.0000	506.0000	(17.185)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	147.0000	187.0000	27.211	0	0	0
26/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1,064.0000	905.0000	(14.944)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	771.0000	647.0000	(16.083)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	629.0000	522.0000	(17.011)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,136.0000	1,292.0000	13.732	0	0	0
26/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	489.0000	591.0000	20.859	0	0	0
26/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	896.0000	1,033.0000	15.290	0	0	0
26/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,474.0000	1,651.0000	12.008	0	0	0
26/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	85.0000	112.0000	31.765	0	0	0
26/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	377.0000	458.0000	21.485	0	0	0
26/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	847.0000	712.0000	(15.939)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	896.0000	1,033.0000	15.290	0	0	0
26/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	463.0000	378.0000	(18.359)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	138.0000	176.0000	27.536	0	0	0
26/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	99.0000	128.0000	29.293	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	683.0000	801.0000	17.277	0	0	0
26/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	772.0000	897.0000	16.192	0	0	0
26/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	983.0000	1,127.0000	14.649	0	0	0
26/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,863.0000	1,641.0000	(11.916)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,383.0000	2,142.0000	(10.113)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,332.0000	1,141.0000	(14.339)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,201.0000	1,023.0000	(14.821)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	708.0000	591.0000	(16.525)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,173.0000	998.0000	(14.919)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	827.0000	695.0000	(15.961)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	771.0000	647.0000	(16.083)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,437.0000	1,240.0000	(13.709)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	236.0000	293.0000	24.153	0	0	0
26/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,822.0000	1,602.0000	(12.075)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,585.0000	1,378.0000	(13.060)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	907.0000	766.0000	(15.546)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	808.0000	679.0000	(15.965)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	925.0000	1,064.0000	15.027	0	0	0
26/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,233.0000	1,396.0000	13.220	0	0	0
26/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,510.0000	1,308.0000	(13.377)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,741.0000	1,525.0000	(12.407)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1,064.0000	905.0000	(14.944)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1,090.0000	928.0000	(14.862)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	750.0000	628.0000	(16.267)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	263.0000	325.0000	23.574	0	0	0
26/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	138.0000	176.0000	27.536	0	0	0
26/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	166.0000	211.0000	27.108	0	0	0
26/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	2,073.0000	1,842.0000	(11.143)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	802.0000	931.0000	16.085	0	0	0
26/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	772.0000	897.0000	16.192	0	0	0
26/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,863.0000	1,641.0000	(11.916)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	188.0000	236.0000	25.532	0	0	0
26/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	847.0000	712.0000	(15.939)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,144.0000	974.0000	(14.860)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	59.0000	78.0000	32.203	0	0	0
26/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	166.0000	211.0000	27.108	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,297.0000	1,110.0000	(14.418)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	742.0000	865.0000	16.577	0	0	0
26/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	420.0000	509.0000	21.190	0	0	0
26/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	50.0000	67.0000	34.000	0	0	0
26/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,988.0000	1,760.0000	(11.469)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	398.0000	484.0000	21.608	0	0	0
26/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	323.0000	395.0000	22.291	0	0	0
26/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	888.0000	747.0000	(15.878)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,105.0000	1,258.0000	13.846	0	0	0
26/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	79.0000	104.0000	31.646	0	0	0
26/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	79.0000	104.0000	31.646	0	0	0
26/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	113.0000	146.0000	29.204	0	0	0
26/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	713.0000	833.0000	16.830	0	0	0
26/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	2,073.0000	1,842.0000	(11.143)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,946.0000	1,720.0000	(11.614)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,741.0000	1,525.0000	(12.407)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,402.0000	1,206.0000	(13.980)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	558.0000	460.0000	(17.563)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	292.0000	359.0000	22.945	0	0	0
26/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	156.0000	199.0000	27.564	0	0	0
26/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,660.0000	2,413.0000	(9.286)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,662.0000	1,451.0000	(12.696)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	1,039.0000	885.0000	(14.822)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	742.0000	865.0000	16.577	0	0	0
26/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	514.0000	620.0000	20.623	0	0	0
26/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	653.0000	770.0000	17.917	0	0	0
26/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	92.0000	120.0000	30.435	0	0	0
26/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,204.0000	1,969.0000	(10.662)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,567.0000	2,321.0000	(9.583)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,662.0000	1,451.0000	(12.696)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	277.0000	342.0000	23.466	0	0	0
26/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	1,039.0000	885.0000	(14.822)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,173.0000	998.0000	(14.919)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,701.0000	1,488.0000	(12.522)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	35.0000	48.0000	37.143	0	0	0
26/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	928.0000	784.0000	(15.517)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	398.0000	484.0000	21.608	0	0	0
26/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	2,117.0000	1,884.0000	(11.006)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	42.0000	57.0000	35.714	0	0	0
26/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,297.0000	1,110.0000	(14.418)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	465.0000	563.0000	21.075	0	0	0
26/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	540.0000	650.0000	20.370	0	0	0
26/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	177.0000	223.0000	25.989	0	0	0
26/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	92.0000	120.0000	30.435	0	0	0
26/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,521.0000	2,276.0000	(9.718)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	1,015.0000	865.0000	(14.778)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	121.0000	156.0000	28.926	0	0	0
26/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	188.0000	236.0000	25.532	0	0	0
26/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	865.0000	998.0000	15.376	0	0	0
26/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	339.0000	414.0000	22.124	0	0	0
26/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	575.0000	475.0000	(17.391)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	68.0000	90.0000	32.353	0	0	0
26/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	323.0000	395.0000	22.291	0	0	0
26/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	867.0000	729.0000	(15.917)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	567.0000	680.0000	19.929	0	0	0
26/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,200.0000	1,361.0000	13.417	0	0	0
26/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,293.0000	2,055.0000	(10.379)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,781.0000	1,563.0000	(12.240)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,264.0000	1,079.0000	(14.636)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	541.0000	445.0000	(17.745)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	540.0000	650.0000	20.370	0	0	0
26/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,293.0000	2,055.0000	(10.379)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	992.0000	844.0000	(14.919)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,266.0000	1,431.0000	13.033	0	0	0
26/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	2,117.0000	1,884.0000	(11.006)	0	0	0
26/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	370.0000	298.0000	(19.459)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	68.0000	90.0000	32.353	0	0	0
26/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	629.0000	522.0000	(17.011)	0	0	0
26/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,695.0000	1,884.0000	11.150	0	0	0
26/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,204.0000	1,969.0000	(10.662)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	593.0000	490.0000	(17.369)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	954.0000	1,095.0000	14.780	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	558.0000	460.0000	(17.563)	0	0	0
26/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	346.0000	279.0000	(19.364)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,074.0000	1,224.0000	13.966	0	0	0
26/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	728.0000	609.0000	(16.346)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,233.0000	1,396.0000	13.220	0	0	0
26/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,771.0000	1,964.0000	10.898	0	0	0
26/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	648.0000	539.0000	(16.821)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	653.0000	770.0000	17.917	0	0	0
26/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	867.0000	729.0000	(15.917)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,403.0000	1,576.0000	12.331	0	0	0
26/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	493.0000	404.0000	(18.053)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	46.0000	62.0000	34.783	0	0	0
26/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,013.0000	1,159.0000	14.413	0	0	0
26/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	928.0000	784.0000	(15.517)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,334.0000	1,503.0000	12.669	0	0	0
26/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	99.0000	128.0000	29.293	0	0	0
26/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,620.0000	1,805.0000	11.420	0	0	0
26/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	525.0000	431.0000	(17.905)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	687.0000	573.0000	(16.594)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	624.0000	740.0000	18.590	0	0	0
26/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	356.0000	434.0000	21.910	0	0	0
26/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	509.0000	417.0000	(18.075)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,366.0000	1,174.0000	(14.056)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,368.0000	1,540.0000	12.573	0	0	0
26/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,300.0000	1,467.0000	12.846	0	0	0
26/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	595.0000	710.0000	19.328	0	0	0
26/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	827.0000	695.0000	(15.961)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	478.0000	391.0000	(18.201)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	395.0000	320.0000	(18.987)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	493.0000	404.0000	(18.053)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,105.0000	1,258.0000	13.846	0	0	0
26/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	2,160.0000	1,926.0000	(10.833)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	421.0000	342.0000	(18.765)	0	0	0
26/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,810.0000	2,005.0000	10.773	0	0	0
26/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,168.0000	1,326.0000	13.527	0	0	0
26/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	313.0000	251.0000	(19.808)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	970.0000	824.0000	(15.052)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	802.0000	931.0000	16.085	0	0	0
26/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,231.0000	1,048.0000	(14.866)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,074.0000	1,224.0000	13.966	0	0	0
26/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,904.0000	1,680.0000	(11.765)	0	0	0
26/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	1,889.0000	2,086.0000	10.429	0	0	0
26/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	728.0000	609.0000	(16.346)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	85.0000	112.0000	31.765	0	0	0
26/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	358.0000	288.0000	(19.553)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	129.0000	166.0000	28.682	0	0	0
26/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	335.0000	269.0000	(19.701)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	789.0000	663.0000	(15.970)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	954.0000	1,095.0000	14.780	0	0	0
26/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	1,015.0000	865.0000	(14.778)	0	0	0
26/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,338.0000	2,098.0000	(10.265)	0	0	0
26/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,733.0000	1,924.0000	11.021	0	0	0
26/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,733.0000	1,924.0000	11.021	0	0	0
26/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	63.0000	84.0000	33.333	0	0	0
26/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	358.0000	288.0000	(19.553)	0	0	0
26/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	514.0000	620.0000	20.623	0	0	0
26/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	648.0000	539.0000	(16.821)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,546.0000	1,728.0000	11.772	0	0	0
26/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,657.0000	1,844.0000	11.285	0	0	0
26/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,368.0000	1,540.0000	12.573	0	0	0
26/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	435.0000	354.0000	(18.621)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	382.0000	309.0000	(19.110)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,510.0000	1,689.0000	11.854	0	0	0
26/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	377.0000	458.0000	21.485	0	0	0
26/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	420.0000	509.0000	21.190	0	0	0
26/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,144.0000	974.0000	(14.860)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,201.0000	1,023.0000	(14.821)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,332.0000	1,141.0000	(14.339)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,043.0000	1,191.0000	14.190	0	0	0
26/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	575.0000	475.0000	(17.391)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,200.0000	1,361.0000	13.417	0	0	0
26/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,402.0000	1,206.0000	(13.980)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	541.0000	445.0000	(17.745)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	277.0000	342.0000	23.466	0	0	0
26/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	249.0000	309.0000	24.096	0	0	0
26/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,474.0000	1,273.0000	(13.636)	0	0	0
26/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,548.0000	1,343.0000	(13.243)	0	0	0
26/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,266.0000	1,431.0000	13.033	0	0	0
26/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	223.0000	278.0000	24.664	0	0	0
26/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	307.0000	377.0000	22.801	0	0	0
26/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	668.0000	556.0000	(16.766)	0	0	0
26/01/2009	\$ / R 2009/09/14			Currency Future	10.8569	10.5925	(2.435)	10.6700	10.6100	110
26/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1,059.0000	913.0000	(13.787)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,323.0000	1,157.0000	(12.547)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,512.0000	1,326.0000	(12.302)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1,198.0000	1,038.0000	(13.356)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	666.0000	765.0000	14.865	0	0	0
26/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	721.0000	827.0000	14.702	0	0	0
26/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	563.0000	648.0000	15.098	0	0	0
26/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	900.0000	1,008.0000	12.000	0	0	0
26/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,052.0000	1,170.0000	11.217	0	0	0
26/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,157.0000	1,000.0000	(13.570)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1,137.0000	982.0000	(13.632)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	930.0000	1,039.0000	11.720	0	0	0
26/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,278.0000	1,119.0000	(12.441)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,420.0000	1,240.0000	(12.676)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	841.0000	945.0000	12.366	0	0	0
26/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	990.0000	1,104.0000	11.515	0	0	0
26/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,325.0000	1,462.0000	10.340	0	0	0
26/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1,097.0000	946.0000	(13.765)	0	0	0
26/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	882.0000	754.0000	(14.512)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	543.0000	626.0000	15.285	0	0	0
26/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,450.0000	1,268.0000	(12.552)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,052.0000	1,170.0000	11.217	0	0	0
26/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	505.0000	583.0000	15.446	0	0	0
26/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,177.0000	1,019.0000	(13.424)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1,059.0000	913.0000	(13.787)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,157.0000	1,000.0000	(13.570)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	870.0000	976.0000	12.184	0	0	0
26/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,480.0000	1,297.0000	(12.365)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	524.0000	604.0000	15.267	0	0	0
26/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	900.0000	1,008.0000	12.000	0	0	0
26/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,370.0000	1,198.0000	(12.555)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,741.0000	1,542.0000	(11.430)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	384.0000	449.0000	16.927	0	0	0
26/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,607.0000	1,416.0000	(11.886)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	451.0000	523.0000	15.965	0	0	0
26/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,707.0000	1,509.0000	(11.599)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	666.0000	765.0000	14.865	0	0	0
26/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,607.0000	1,416.0000	(11.886)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,116.0000	1,238.0000	10.932	0	0	0
26/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	451.0000	523.0000	15.965	0	0	0
26/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1,022.0000	881.0000	(13.796)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	780.0000	885.0000	13.462	0	0	0
26/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	810.0000	915.0000	12.963	0	0	0
26/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,543.0000	1,355.0000	(12.184)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,543.0000	1,355.0000	(12.184)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1,217.0000	1,058.0000	(13.065)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,237.0000	1,078.0000	(12.854)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,278.0000	1,119.0000	(12.441)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	486.0000	563.0000	15.844	0	0	0
26/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	721.0000	827.0000	14.702	0	0	0
26/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	524.0000	604.0000	15.267	0	0	0
26/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	486.0000	563.0000	15.844	0	0	0
26/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,480.0000	1,297.0000	(12.365)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	417.0000	485.0000	16.307	0	0	0
26/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	400.0000	467.0000	16.750	0	0	0
26/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	780.0000	885.0000	13.462	0	0	0
26/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	433.0000	504.0000	16.397	0	0	0
26/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,346.0000	1,177.0000	(12.556)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	750.0000	856.0000	14.133	0	0	0
26/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	750.0000	856.0000	14.133	0	0	0
26/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,257.0000	1,098.0000	(12.649)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	639.0000	735.0000	15.023	0	0	0
26/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	983.0000	846.0000	(13.937)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	613.0000	705.0000	15.008	0	0	0
26/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,640.0000	1,446.0000	(11.829)	0	0	0
26/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	942.0000	808.0000	(14.225)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,257.0000	1,098.0000	(12.649)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,300.0000	1,138.0000	(12.462)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,575.0000	1,385.0000	(12.063)	0	0	0
26/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	468.0000	543.0000	16.026	0	0	0
26/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	693.0000	796.0000	14.863	0	0	0
26/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,395.0000	1,219.0000	(12.616)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,346.0000	1,177.0000	(12.556)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	639.0000	735.0000	15.023	0	0	0
26/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	588.0000	676.0000	14.966	0	0	0
26/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,674.0000	1,478.0000	(11.708)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,323.0000	1,157.0000	(12.547)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,237.0000	1,078.0000	(12.854)	0	0	0
26/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,235.0000	1,366.0000	10.607	0	0	0
26/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,177.0000	1,303.0000	10.705	0	0	0
26/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1,005.0000	865.0000	(13.930)	0	0	0
26/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,148.0000	1,273.0000	10.889	0	0	0
26/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,370.0000	1,198.0000	(12.555)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	613.0000	705.0000	15.008	0	0	0
26/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	960.0000	1,071.0000	11.563	0	0	0
26/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1,117.0000	964.0000	(13.697)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,084.0000	1,204.0000	11.070	0	0	0
26/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,021.0000	1,137.0000	11.361	0	0	0
26/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1,040.0000	897.0000	(13.750)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1,078.0000	929.0000	(13.822)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,177.0000	1,019.0000	(13.424)	0	0	0
26/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	870.0000	976.0000	12.184	0	0	0
26/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,021.0000	1,137.0000	11.361	0	0	0
26/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,295.0000	1,429.0000	10.347	0	0	0
26/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,177.0000	1,303.0000	10.705	0	0	0
26/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	983.0000	846.0000	(13.937)	0	0	0
26/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	902.0000	772.0000	(14.412)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1,078.0000	929.0000	(13.822)	0	0	0
26/01/2009	\$ / R	2009/12/14			Currency Future	11.0061	10.7372	(2.443)	0.0000	0.0000	0
26/01/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	1,670.0000	1,477.0000	(11.557)	0	0	0
26/01/2009	\$ / R	2009/12/14	11.20	Call	Currency Future	1,188.0000	1,033.0000	(13.047)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.60	Put	Currency Future	997.0000	1,096.0000	9.930	0	0	0
26/01/2009	\$ / R	2009/12/14	11.60	Call	Currency Future	1,062.0000	921.0000	(13.277)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1,506.0000	1,328.0000	(11.819)	0	0	0
26/01/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	1,316.0000	1,426.0000	8.359	0	0	0
26/01/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	850.0000	941.0000	10.706	0	0	0
26/01/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1,222.0000	1,063.0000	(13.011)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.60	Call	Currency Future	1,403.0000	1,233.0000	(12.117)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	714.0000	796.0000	11.485	0	0	0
26/01/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,090.0000	1,194.0000	9.541	0	0	0
26/01/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	907.0000	1,002.0000	10.474	0	0	0
26/01/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	1,620.0000	1,433.0000	(11.543)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1,346.0000	1,181.0000	(12.259)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1,327.0000	1,163.0000	(12.359)	0	0	0
26/01/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,178.0000	2,327.0000	6.841	0	0	0
26/01/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	1,258.0000	1,095.0000	(12.957)	0	0	0
26/01/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	1,092.0000	948.0000	(13.187)	0	0	0
26/01/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,252.0000	1,358.0000	8.466	0	0	0
26/01/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,121.0000	1,226.0000	9.367	0	0	0
26/01/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1,464.0000	1,289.0000	(11.954)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1,528.0000	1,348.0000	(11.780)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	822.0000	911.0000	10.827	0	0	0
26/01/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	1,027.0000	1,128.0000	9.834	0	0	0
26/01/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	1,292.0000	1,129.0000	(12.616)	0	0	0
26/01/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	1,586.0000	1,710.0000	7.818	0	0	0
26/01/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	1,186.0000	1,291.0000	8.853	0	0	0
26/01/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	884.0000	764.0000	(13.575)	0	0	10,100
26/01/2009	\$ / R	2009/12/14	10.65	Call	Currency Future	1,383.0000	1,216.0000	(12.075)	0	0	0
26/01/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	689.0000	768.0000	11.466	0	0	0
26/01/2009	\$ / R	2009/12/14	10.50	Call	Currency Future	1,443.0000	1,270.0000	(11.989)	0	0	0
26/01/2009	\$ / R	2009/12/14	11.60	Put	Currency Future	1,656.0000	1,784.0000	7.729	0	0	0
26/01/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	1,645.0000	1,455.0000	(11.550)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	937.0000	1,033.0000	10.245	0	0	0
26/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,423.0000	1,252.0000	(12.017)	0	0	9,530
26/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	967.0000	1,064.0000	10.031	0	0	0
26/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,381.0000	1,495.0000	8.255	0	0	0
26/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,327.0000	1,163.0000	(12.359)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,448.0000	1,566.0000	8.149	0	0	0
26/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,121.0000	1,226.0000	9.367	0	0	0
26/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	884.0000	764.0000	(13.575)	0	0	84
26/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,178.0000	2,327.0000	6.841	0	0	0
26/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	745.0000	642.0000	(13.826)	0	0	9,530
26/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	525.0000	584.0000	11.238	0	0	0
26/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,691.0000	2,437.0000	(9.439)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,217.0000	2,368.0000	6.811	0	0	0
26/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,058.0000	1,161.0000	9.735	0	0	0
26/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,154.0000	1,003.0000	(13.085)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	184.0000	200.0000	8.696	0	0	0
26/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	754.0000	649.0000	(13.926)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,822.0000	2,989.0000	5.918	0	0	0
26/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	873.0000	755.0000	(13.517)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	714.0000	796.0000	11.485	0	0	0
26/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,224.0000	1,986.0000	(10.701)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,698.0000	2,862.0000	6.079	0	0	0
26/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,620.0000	1,433.0000	(11.543)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,739.0000	2,904.0000	6.024	0	0	0
26/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,831.0000	1,621.0000	(11.469)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,202.0000	3,377.0000	5.465	0	0	0
26/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,722.0000	1,523.0000	(11.556)	0	0	10,184
26/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	696.0000	597.0000	(14.224)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,364.0000	1,198.0000	(12.170)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	616.0000	686.0000	11.364	0	0	0
26/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,024.0000	2,168.0000	7.115	0	0	0
26/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	658.0000	564.0000	(14.286)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1,048.0000	909.0000	(13.263)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,205.0000	1,048.0000	(13.029)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	930.0000	805.0000	(13.441)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,764.0000	1,897.0000	7.540	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,349.0000	1,461.0000	8.302	0	0	0
26/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	318.0000	349.0000	9.748	0	0	0
26/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	1,020.0000	884.0000	(13.333)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	664.0000	740.0000	11.446	0	0	0
26/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	2,989.0000	3,160.0000	5.721	0	0	0
26/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	640.0000	713.0000	11.406	0	0	0
26/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,837.0000	1,973.0000	7.403	0	0	0
26/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	728.0000	626.0000	(14.011)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	680.0000	584.0000	(14.118)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	254.0000	277.0000	9.055	0	0	0
26/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,074.0000	3,246.0000	5.595	0	0	0
26/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,489.0000	2,241.0000	(9.964)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,024.0000	2,168.0000	7.115	0	0	0
26/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	233.0000	253.0000	8.584	0	0	0
26/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	930.0000	805.0000	(13.441)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	2,050.0000	1,823.0000	(11.073)	0	0	0
26/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	3,204.0000	2,942.0000	(8.177)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,240.0000	1,079.0000	(12.984)	0	0	0
26/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	98.0000	105.0000	7.143	0	0	0
26/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	394.0000	436.0000	10.660	0	0	0
26/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	993.0000	861.0000	(13.293)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	601.0000	513.0000	(14.642)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	318.0000	349.0000	9.748	0	0	0
26/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,575.0000	2,737.0000	6.291	0	0	0
26/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,224.0000	1,986.0000	(10.701)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,943.0000	2,684.0000	(8.801)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,415.0000	1,531.0000	8.198	0	0	0
26/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,449.0000	2,202.0000	(10.086)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	427.0000	473.0000	10.773	0	0	0
26/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,568.0000	2,318.0000	(9.735)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,900.0000	2,642.0000	(8.897)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	212.0000	231.0000	8.962	0	0	0
26/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	144.0000	155.0000	7.639	0	0	0
26/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	116.0000	125.0000	7.759	0	0	0
26/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,410.0000	2,164.0000	(10.207)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	2,118.0000	1,887.0000	(10.907)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	254.0000	277.0000	9.055	0	0	0
26/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,410.0000	2,164.0000	(10.207)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,749.0000	1,547.0000	(11.549)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,983.0000	1,761.0000	(11.195)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	593.0000	660.0000	11.298	0	0	0
26/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,171.0000	1,018.0000	(13.066)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	362.0000	400.0000	10.497	0	0	0
26/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	265.0000	290.0000	9.434	0	0	0
26/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	3,072.0000	2,812.0000	(8.464)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,494.0000	3,676.0000	5.209	0	0	0
26/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	801.0000	691.0000	(13.733)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	980.0000	849.0000	(13.367)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	862.0000	745.0000	(13.573)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	243.0000	265.0000	9.053	0	0	0
26/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	1,949.0000	2,090.0000	7.234	0	0	0
26/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1,007.0000	872.0000	(13.406)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	955.0000	827.0000	(13.403)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,801.0000	1,935.0000	7.440	0	0	0
26/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,256.0000	2,408.0000	6.738	0	0	0
26/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	3,029.0000	2,769.0000	(8.584)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,495.0000	2,654.0000	6.373	0	0	0
26/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,874.0000	2,012.0000	7.364	0	0	0
26/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	123.0000	132.0000	7.317	0	0	0
26/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	782.0000	674.0000	(13.811)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	137.0000	147.0000	7.299	0	0	0
26/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	68.0000	73.0000	7.353	0	0	0
26/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	712.0000	612.0000	(14.045)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	378.0000	417.0000	10.317	0	0	0
26/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,474.0000	3,210.0000	(7.599)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,874.0000	2,012.0000	7.364	0	0	0
26/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	2,084.0000	1,855.0000	(10.988)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	980.0000	849.0000	(13.367)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1,077.0000	934.0000	(13.278)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	782.0000	674.0000	(13.811)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	2,905.0000	3,074.0000	5.818	0	0	0
26/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,621.0000	1,747.0000	7.773	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,696.0000	1,500.0000	(11.557)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,575.0000	2,737.0000	6.291	0	0	0
26/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	918.0000	795.0000	(13.399)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	907.0000	784.0000	(13.561)	0	0	0
26/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
26/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	879.0000	971.0000	10.466	0	0	0
26/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,218.0000	1,325.0000	8.785	0	0	0
26/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	222.0000	242.0000	9.009	0	0	0
26/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,773.0000	2,518.0000	(9.196)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,275.0000	1,112.0000	(12.784)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	2,084.0000	1,855.0000	(10.988)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	547.0000	609.0000	11.335	0	0	0
26/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	378.0000	417.0000	10.317	0	0	0
26/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	1,034.0000	896.0000	(13.346)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,101.0000	2,247.0000	6.949	0	0	0
26/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,429.0000	3,165.0000	(7.699)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,803.0000	1,596.0000	(11.481)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,528.0000	2,279.0000	(9.850)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,449.0000	2,202.0000	(10.086)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,062.0000	2,207.0000	7.032	0	0	0
26/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,657.0000	2,820.0000	6.135	0	0	0
26/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	243.0000	265.0000	9.053	0	0	0
26/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,414.0000	3,593.0000	5.243	0	0	0
26/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	332.0000	365.0000	9.940	0	0	0
26/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	763.0000	657.0000	(13.893)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	2,016.0000	1,791.0000	(11.161)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	620.0000	531.0000	(14.355)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	703.0000	604.0000	(14.083)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,154.0000	1,003.0000	(13.085)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,331.0000	3,508.0000	5.314	0	0	0
26/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	410.0000	454.0000	10.732	0	0	0
26/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,616.0000	2,778.0000	6.193	0	0	0
26/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,448.0000	1,566.0000	8.149	0	0	0
26/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	637.0000	546.0000	(14.286)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,245.0000	3,421.0000	5.424	0	0	0
26/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	3,160.0000	2,899.0000	(8.259)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,822.0000	2,989.0000	5.918	0	0	0
26/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	895.0000	774.0000	(13.520)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	151.0000	164.0000	8.609	0	0	0
26/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	265.0000	290.0000	9.434	0	0	0
26/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	651.0000	558.0000	(14.286)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,692.0000	1,822.0000	7.683	0	0	0
26/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,857.0000	2,601.0000	(8.960)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,372.0000	2,127.0000	(10.329)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1,007.0000	872.0000	(13.406)	0	0	0
26/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	104.0000	111.0000	6.731	0	0	0
26/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	77.0000	82.0000	6.494	0	0	0
26/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,801.0000	1,935.0000	7.440	0	0	0
26/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,650.0000	2,397.0000	(9.547)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	665.0000	571.0000	(14.135)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	193.0000	210.0000	8.808	0	0	0
26/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,950.0000	1,730.0000	(11.282)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	772.0000	666.0000	(13.731)	0	0	0
26/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,383.0000	3,120.0000	(7.774)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	841.0000	727.0000	(13.555)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,414.0000	2,572.0000	6.545	0	0	0
26/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	2,188.0000	1,953.0000	(10.740)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	290.0000	318.0000	9.655	0	0	0
26/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,139.0000	2,287.0000	6.919	0	0	0
26/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,296.0000	2,055.0000	(10.497)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	2,947.0000	3,117.0000	5.769	0	0	0
26/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	167.0000	181.0000	8.383	0	0	0
26/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,889.0000	1,673.0000	(11.435)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,372.0000	2,127.0000	(10.329)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	483.0000	536.0000	10.973	0	0	0
26/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,485.0000	1,308.0000	(11.919)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	740.0000	824.0000	11.351	0	0	0
26/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	821.0000	709.0000	(13.642)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,596.0000	1,412.0000	(11.529)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,573.0000	1,390.0000	(11.634)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	462.0000	513.0000	11.039	0	0	0
26/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,516.0000	1,638.0000	8.047	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,138.0000	989.0000	(13.093)	0	0	0
26/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	767.0000	853.0000	11.213	0	0	0
26/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,482.0000	1,602.0000	8.097	0	0	0
26/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,123.0000	975.0000	(13.179)	0	0	0
26/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	967.0000	838.0000	(13.340)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	444.0000	493.0000	11.036	0	0	0
26/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,375.0000	2,531.0000	6.568	0	0	0
26/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	728.0000	626.0000	(14.011)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,335.0000	2,490.0000	6.638	0	0	0
26/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,159.0000	3,333.0000	5.508	0	0	0
26/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,728.0000	1,859.0000	7.581	0	0	0
26/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,284.0000	1,392.0000	8.411	0	0	0
26/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	347.0000	382.0000	10.086	0	0	0
26/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,776.0000	1,571.0000	(11.543)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	203.0000	220.0000	8.374	0	0	0
26/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	2,153.0000	1,919.0000	(10.869)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	570.0000	634.0000	11.228	0	0	0
26/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,609.0000	2,358.0000	(9.621)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	831.0000	718.0000	(13.598)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,918.0000	1,700.0000	(11.366)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	630.0000	540.0000	(14.286)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	277.0000	303.0000	9.386	0	0	0
26/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	159.0000	172.0000	8.176	0	0	0
26/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	2,153.0000	1,919.0000	(10.869)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	110.0000	118.0000	7.273	0	0	0
26/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	3,116.0000	2,855.0000	(8.376)	0	0	0
26/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	347.0000	382.0000	10.086	0	0	0
26/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,815.0000	2,559.0000	(9.094)	0	0	0
26/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,333.0000	2,090.0000	(10.416)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,374.0000	3,552.0000	5.276	0	0	0
26/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	1,911.0000	2,051.0000	7.326	0	0	0
26/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	993.0000	861.0000	(13.293)	0	0	0
26/01/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	581.0000	496.0000	(14.630)	0	0	0
26/01/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,575.0000	3,759.0000	5.147	0	0	0
26/01/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	129.0000	139.0000	7.752	0	0	0
26/01/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,986.0000	2,727.0000	(8.674)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,295.0000	2,449.0000	6.710	0	0	0
26/01/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	644.0000	552.0000	(14.286)	0	0	0
26/01/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	851.0000	736.0000	(13.514)	0	0	0
26/01/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,288.0000	3,464.0000	5.353	0	0	0
26/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,837.0000	1,973.0000	7.403	0	0	0
26/01/2009	\$ / R 2010/03/15			Currency Future	11.6636	11.3963	(2.292)	0.0000	0.0000	0
26/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,642.0000	1,464.0000	(10.840)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,379.0000	1,468.0000	6.454	0	0	0
26/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,681.0000	1,500.0000	(10.767)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,701.0000	1,518.0000	(10.758)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,587.0000	1,413.0000	(10.964)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,287.0000	1,371.0000	6.527	0	0	0
26/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,740.0000	1,554.0000	(10.690)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,473.0000	1,567.0000	6.382	0	0	0
26/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,318.0000	1,403.0000	6.449	0	0	0
26/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,226.0000	1,307.0000	6.607	0	0	0
26/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	2,040.0000	1,833.0000	(10.147)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,624.0000	1,447.0000	(10.899)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,839.0000	1,646.0000	(10.495)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,076.0000	1,149.0000	6.784	0	0	0
26/01/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,538.0000	1,634.0000	6.242	0	0	0
26/01/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,551.0000	1,381.0000	(10.961)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,627.0000	1,450.0000	(10.879)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,410.0000	1,501.0000	6.454	0	0	0
26/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,404.0000	1,494.0000	6.410	0	0	0
26/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,569.0000	1,397.0000	(10.962)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	544.0000	586.0000	7.721	0	0	0
26/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,505.0000	1,600.0000	6.312	0	0	0
26/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,799.0000	1,608.0000	(10.617)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,135.0000	1,211.0000	6.696	0	0	0
26/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	827.0000	887.0000	7.255	0	0	0
26/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	1,980.0000	2,095.0000	5.808	0	0	0
26/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,358.0000	2,133.0000	(9.542)	0	0	27,500
26/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,343.0000	1,191.0000	(11.318)	0	0	27,500
26/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,517.0000	1,349.0000	(11.074)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,165.0000	1,243.0000	6.695	0	0	0
26/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,603.0000	1,703.0000	6.238	0	0	0
26/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,442.0000	1,534.0000	6.380	0	0	0
26/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,605.0000	1,430.0000	(10.903)	0	0	0
26/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,274.0000	1,128.0000	(11.460)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	776.0000	833.0000	7.345	0	0	0
26/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,348.0000	1,435.0000	6.454	0	0	0
26/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	1,064.0000	940.0000	(11.654)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	2,089.0000	1,879.0000	(10.053)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,860.0000	1,665.0000	(10.484)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,819.0000	1,627.0000	(10.555)	0	0	0
26/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,160.0000	2,282.0000	5.648	0	0	0
26/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,047.0000	1,119.0000	6.877	0	0	0
26/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,779.0000	1,589.0000	(10.680)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,534.0000	1,365.0000	(11.017)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	367.0000	396.0000	7.902	0	0	0
26/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,105.0000	1,180.0000	6.787	0	0	0
26/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	483.0000	521.0000	7.867	0	0	0
26/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,662.0000	1,482.0000	(10.830)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,447.0000	2,217.0000	(9.399)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1,044.0000	922.0000	(11.686)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,570.0000	1,668.0000	6.242	0	0	0
26/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	2,930.0000	3,076.0000	4.983	0	0	0
26/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,500.0000	1,334.0000	(11.067)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	726.0000	780.0000	7.438	0	0	0
26/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,348.0000	1,435.0000	6.454	0	0	0
26/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,636.0000	1,737.0000	6.174	0	0	0
26/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,680.0000	2,442.0000	(8.881)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,215.0000	3,368.0000	4.759	0	0	0
26/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,662.0000	1,482.0000	(10.830)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	979.0000	864.0000	(11.747)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,140.0000	1,926.0000	(10.000)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	678.0000	729.0000	7.522	0	0	0
26/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,192.0000	1,975.0000	(9.900)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,253.0000	3,406.0000	4.703	0	0	0
26/01/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	966.0000	853.0000	(11.698)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,793.0000	2,552.0000	(8.629)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	329.0000	355.0000	7.903	0	0	0
26/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,925.0000	1,725.0000	(10.390)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	503.0000	542.0000	7.753	0	0	0
26/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,755.0000	2,515.0000	(8.711)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	305.0000	330.0000	8.197	0	0	0
26/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	632.0000	680.0000	7.595	0	0	0
26/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	341.0000	369.0000	8.211	0	0	0
26/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,970.0000	1,767.0000	(10.305)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,416.0000	2,189.0000	(9.396)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	907.0000	971.0000	7.056	0	0	0
26/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,245.0000	2,026.0000	(9.755)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,903.0000	1,705.0000	(10.405)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,095.0000	967.0000	(11.689)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,301.0000	2,078.0000	(9.691)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,860.0000	1,665.0000	(10.484)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,731.0000	2,871.0000	5.126	0	0	0
26/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	587.0000	632.0000	7.666	0	0	0
26/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,047.0000	1,119.0000	6.877	0	0	0
26/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,869.0000	2,626.0000	(8.470)	0	0	0
26/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,669.0000	1,772.0000	6.171	0	0	0
26/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	990.0000	1,059.0000	6.970	0	0	0
26/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,811.0000	2,953.0000	5.052	0	0	0
26/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,318.0000	1,403.0000	6.449	0	0	0
26/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	962.0000	1,029.0000	6.965	0	0	0
26/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,681.0000	1,500.0000	(10.767)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,882.0000	1,685.0000	(10.468)	0	0	0
26/01/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	523.0000	564.0000	7.839	0	0	0
26/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,500.0000	1,334.0000	(11.067)	0	0	0
26/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,018.0000	1,088.0000	6.876	0	0	0
26/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,636.0000	1,737.0000	6.174	0	0	0
26/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,196.0000	1,275.0000	6.605	0	0	0
26/01/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,466.0000	1,303.0000	(11.119)	0	0	0
26/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,074.0000	949.0000	(11.639)	0	0	0
26/01/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,290.0000	3,445.0000	4.711	0	0	0
26/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,759.0000	1,571.0000	(10.688)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	954.0000	841.0000	(11.845)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	1,703.0000	1,807.0000	6.107	0	0	0
26/01/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	2,387.0000	2,160.0000	(9.510)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,257.0000	1,340.0000	6.603	0	0	0
26/01/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	2,850.0000	2,993.0000	5.018	0	0	0
26/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,403.0000	3,561.0000	4.643	0	0	0
26/01/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	587.0000	632.0000	7.666	0	0	0
26/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,569.0000	1,397.0000	(10.962)	0	0	0
26/01/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	2,301.0000	2,078.0000	(9.691)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,483.0000	1,318.0000	(11.126)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	1,759.0000	1,571.0000	(10.688)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,669.0000	1,772.0000	6.171	0	0	0
26/01/2009	\$ / R	2010/03/15	9.50	Put	Currency Future	408.0000	440.0000	7.843	0	0	0
26/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,737.0000	1,842.0000	6.045	0	0	0
26/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	917.0000	807.0000	(11.996)	0	0	0
26/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	1,805.0000	1,913.0000	5.983	0	0	0
26/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,419.0000	1,259.0000	(11.276)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,450.0000	1,288.0000	(11.172)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,483.0000	1,318.0000	(11.126)	0	0	0
26/01/2009	\$ / R	2010/03/15	9.50	Call	Currency Future	2,571.0000	2,336.0000	(9.140)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,196.0000	1,275.0000	6.605	0	0	0
26/01/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	3,052.0000	3,200.0000	4.849	0	0	0
26/01/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	1,721.0000	1,536.0000	(10.750)	0	0	0
26/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,505.0000	1,600.0000	6.312	0	0	0
26/01/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	1,015.0000	896.0000	(11.724)	0	0	0
26/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	997.0000	880.0000	(11.735)	0	0	0
26/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	444.0000	480.0000	8.108	0	0	0
26/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,508.0000	2,276.0000	(9.250)	0	0	0
26/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,133.0000	3,284.0000	4.820	0	0	0
26/01/2009	£ / R	2009/03/16			Currency Future	14.2874	14.2055	(0.573)	0.0000	0.0000	14,020
26/01/2009	£ / R	2009/03/16	17.75	Call	Currency Future	27.0000	22.0000	(18.519)	0	0	0
26/01/2009	£ / R	2009/03/16	15.75	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
26/01/2009	£ / R	2009/03/16	16.60	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
26/01/2009	£ / R	2009/03/16	19.05	Put	Currency Future	4,768.0000	4,849.0000	1.699	0	0	0
26/01/2009	£ / R	2009/03/16	17.15	Put	Currency Future	2,915.0000	2,988.0000	2.504	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,489.0000	3,566.0000	2.207	0	0	0
26/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,184.0000	1,229.0000	3.801	0	0	0
26/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
26/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,219.0000	1,265.0000	3.774	0	0	0
26/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	47.0000	39.0000	(17.021)	0	0	0
26/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
26/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	371.0000	335.0000	(9.704)	0	0	0
26/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,516.0000	1,570.0000	3.562	0	0	0
26/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,406.0000	2,475.0000	2.868	0	0	0
26/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,273.0000	4,353.0000	1.872	0	0	0
26/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	3,010.0000	3,084.0000	2.458	0	0	0
26/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,393.0000	3,469.0000	2.240	0	0	0
26/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	658.0000	604.0000	(8.207)	0	0	0
26/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,675.0000	1,732.0000	3.403	0	0	0
26/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
26/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,105.0000	3,179.0000	2.383	0	0	0
26/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,076.0000	4,155.0000	1.938	0	0	0
26/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	571.0000	598.0000	4.729	0	0	0
26/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	443.0000	402.0000	(9.255)	0	0	0
26/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
26/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	254.0000	225.0000	(11.417)	0	0	0
26/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	277.0000	247.0000	(10.830)	0	0	0
26/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	431.0000	391.0000	(9.281)	0	0	0
26/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,669.0000	4,749.0000	1.713	0	0	0
26/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	42.0000	35.0000	(16.667)	0	0	0
26/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	793.0000	732.0000	(7.692)	0	0	0
26/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
26/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	694.0000	726.0000	4.611	0	0	0
26/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,782.0000	3,860.0000	2.062	0	0	0
26/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	356.0000	321.0000	(9.831)	0	0	0
26/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,966.0000	2,028.0000	3.154	0	0	0
26/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,081.0000	1,124.0000	3.978	0	0	0
26/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	405.0000	426.0000	5.185	0	0	0
26/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	34.0000	28.0000	(17.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	547.0000	499.0000	(8.775)	0	0	0
26/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
26/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	911.0000	846.0000	(7.135)	0	0	0
26/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
26/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,439.0000	1,491.0000	3.614	0	0	0
26/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,043.0000	1,085.0000	4.027	0	0	0
26/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,821.0000	2,894.0000	2.588	0	0	0
26/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,587.0000	3,664.0000	2.147	0	0	0
26/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	759.0000	793.0000	4.480	0	0	0
26/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	386.0000	349.0000	(9.585)	0	0	0
26/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,967.0000	5,048.0000	1.631	0	0	0
26/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,798.0000	1,857.0000	3.281	0	0	0
26/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,327.0000	1,376.0000	3.693	0	0	0
26/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
26/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	314.0000	282.0000	(10.191)	0	0	0
26/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,273.0000	4,353.0000	1.872	0	0	0
26/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,174.0000	4,254.0000	1.917	0	0	0
26/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	324.0000	341.0000	5.247	0	0	0
26/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	169.0000	147.0000	(13.018)	0	0	0
26/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,867.0000	4,948.0000	1.664	0	0	0
26/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
26/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	700.0000	644.0000	(8.000)	0	0	0
26/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,296.0000	3,372.0000	2.306	0	0	0
26/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	969.0000	1,009.0000	4.128	0	0	0
26/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	849.0000	785.0000	(7.538)	0	0	0
26/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,798.0000	1,857.0000	3.281	0	0	0
26/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,881.0000	1,942.0000	3.243	0	0	0
26/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,174.0000	4,254.0000	1.917	0	0	0
26/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	512.0000	538.0000	5.078	0	0	0
26/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
26/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	581.0000	531.0000	(8.606)	0	0	0
26/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	361.0000	380.0000	5.263	0	0	0
26/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,716.0000	1,773.0000	3.322	0	0	0
26/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	289.0000	258.0000	(10.727)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
26/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	726.0000	759.0000	4.545	0	0	0
26/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,587.0000	3,664.0000	2.147	0	0	0
26/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,962.0000	3,036.0000	2.498	0	0	0
26/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0
26/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,570.0000	4,650.0000	1.751	0	0	0
26/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	50.0000	41.0000	(18.000)	0	0	0
26/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,149.0000	1,193.0000	3.829	0	0	0
26/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,401.0000	1,452.0000	3.640	0	0	0
26/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
26/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
26/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,756.0000	1,815.0000	3.360	0	0	0
26/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	342.0000	307.0000	(10.234)	0	0	0
26/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
26/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	418.0000	379.0000	(9.330)	0	0	0
26/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	30.0000	25.0000	(16.667)	0	0	0
26/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	744.0000	686.0000	(7.796)	0	0	0
26/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,254.0000	1,302.0000	3.828	0	0	0
26/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,669.0000	4,749.0000	1.713	0	0	0
26/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,248.0000	3,324.0000	2.340	0	0	0
26/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
26/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	457.0000	415.0000	(9.190)	0	0	0
26/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
26/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	793.0000	828.0000	4.414	0	0	0
26/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,879.0000	3,958.0000	2.037	0	0	0
26/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	457.0000	415.0000	(9.190)	0	0	0
26/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	969.0000	1,009.0000	4.128	0	0	0
26/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,768.0000	4,849.0000	1.699	0	0	0
26/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	515.0000	469.0000	(8.932)	0	0	0
26/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,393.0000	3,469.0000	2.240	0	0	0
26/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,006.0000	1,047.0000	4.076	0	0	0
26/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	499.0000	454.0000	(9.018)	0	0	0
26/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	381.0000	400.0000	4.987	0	0	0
26/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	356.0000	321.0000	(9.831)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	65.0000	55.0000	(15.385)	0	0	0
26/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	862.0000	899.0000	4.292	0	0	0
26/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	485.0000	441.0000	(9.072)	0	0	0
26/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	530.0000	483.0000	(8.868)	0	0	0
26/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	24.0000	19.0000	(20.833)	0	0	0
26/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,728.0000	2,799.0000	2.603	0	0	0
26/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	470.0000	427.0000	(9.149)	0	0	0
26/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	827.0000	863.0000	4.353	0	0	0
26/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	897.0000	935.0000	4.236	0	0	0
26/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	638.0000	585.0000	(8.307)	0	0	0
26/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	933.0000	972.0000	4.180	0	0	0
26/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	827.0000	863.0000	4.353	0	0	0
26/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,219.0000	1,265.0000	3.774	0	0	0
26/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	36.0000	29.0000	(19.444)	0	0	0
26/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,115.0000	1,158.0000	3.857	0	0	0
26/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	601.0000	629.0000	4.659	0	0	0
26/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	457.0000	481.0000	5.252	0	0	0
26/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	328.0000	294.0000	(10.366)	0	0	0
26/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,421.0000	4,501.0000	1.810	0	0	0
26/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	402.0000	364.0000	(9.453)	0	0	0
26/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	662.0000	693.0000	4.683	0	0	0
26/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,684.0000	3,762.0000	2.117	0	0	0
26/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	564.0000	515.0000	(8.688)	0	0	0
26/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	600.0000	548.0000	(8.667)	0	0	0
26/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,619.0000	4,700.0000	1.754	0	0	0
26/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	818.0000	756.0000	(7.579)	0	0	0
26/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	25.0000	21.0000	(16.000)	0	0	0
26/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,224.0000	4,303.0000	1.870	0	0	0
26/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	515.0000	469.0000	(8.932)	0	0	0
26/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	20.0000	16.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
26/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
26/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,322.0000	4,402.0000	1.851	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,733.0000	3,811.0000	2.089	0	0	0
26/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	793.0000	828.0000	4.414	0	0	0
26/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,227.0000	2,293.0000	2.964	0	0	0
26/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
26/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
26/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,125.0000	4,204.0000	1.915	0	0	0
26/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,635.0000	3,713.0000	2.146	0	0	0
26/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,149.0000	1,193.0000	3.829	0	0	0
26/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,372.0000	4,452.0000	1.830	0	0	0
26/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	104.0000	89.0000	(14.423)	0	0	0
26/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
26/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,441.0000	3,518.0000	2.238	0	0	0
26/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,045.0000	976.0000	(6.603)	0	0	0
26/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,227.0000	2,293.0000	2.964	0	0	0
26/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	18.0000	14.0000	(22.222)	0	0	0
26/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	619.0000	566.0000	(8.562)	0	0	0
26/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
26/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	257.0000	271.0000	5.447	0	0	0
26/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,290.0000	1,339.0000	3.798	0	0	0
26/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,830.0000	3,909.0000	2.063	0	0	0
26/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	541.0000	568.0000	4.991	0	0	0
26/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,538.0000	3,615.0000	2.176	0	0	0
26/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,520.0000	4,600.0000	1.770	0	0	0
26/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	120.0000	104.0000	(13.333)	0	0	0
26/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	23.0000	18.0000	(21.739)	0	0	0
26/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,043.0000	1,085.0000	4.027	0	0	0
26/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	977.0000	910.0000	(6.858)	0	0	0
26/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,316.0000	2,383.0000	2.893	0	0	0
26/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,183.0000	2,248.0000	2.978	0	0	0
26/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	631.0000	661.0000	4.754	0	0	0
26/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,868.0000	2,941.0000	2.545	0	0	0
26/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	530.0000	483.0000	(8.868)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
26/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,095.0000	2,159.0000	3.055	0	0	0
26/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
26/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	386.0000	349.0000	(9.585)	0	0	0
26/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
26/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,027.0000	4,106.0000	1.962	0	0	0
26/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	109.0000	94.0000	(13.761)	0	0	0
26/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	679.0000	624.0000	(8.100)	0	0	0
26/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,057.0000	3,132.0000	2.453	0	0	0
26/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	431.0000	391.0000	(9.281)	0	0	0
26/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	177.0000	155.0000	(12.429)	0	0	0
26/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,928.0000	4,007.0000	2.011	0	0	0
26/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	99.0000	84.0000	(15.152)	0	0	0
26/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,879.0000	3,958.0000	2.037	0	0	0
26/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	944.0000	878.0000	(6.992)	0	0	0
26/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,361.0000	2,429.0000	2.880	0	0	0
26/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,570.0000	4,650.0000	1.751	0	0	0
26/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	306.0000	322.0000	5.229	0	0	0
26/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	849.0000	785.0000	(7.538)	0	0	0
26/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,272.0000	2,338.0000	2.905	0	0	0
26/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	484.0000	509.0000	5.165	0	0	0
26/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	273.0000	287.0000	5.128	0	0	0
26/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
26/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	631.0000	661.0000	4.754	0	0	0
26/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,839.0000	1,899.0000	3.263	0	0	0
26/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,881.0000	1,942.0000	3.243	0	0	0
26/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	721.0000	665.0000	(7.767)	0	0	0
26/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	45.0000	37.0000	(17.778)	0	0	0
26/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,977.0000	4,056.0000	1.986	0	0	0
26/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	880.0000	815.0000	(7.386)	0	0	0
26/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	361.0000	380.0000	5.263	0	0	0
26/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	133.0000	115.0000	(13.534)	0	0	0
26/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,345.0000	3,421.0000	2.272	0	0	0
26/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	619.0000	566.0000	(8.562)	0	0	0
26/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,966.0000	2,028.0000	3.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,327.0000	1,376.0000	3.693	0	0	0
26/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
26/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	289.0000	304.0000	5.190	0	0	0
26/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,635.0000	1,691.0000	3.425	0	0	0
26/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
26/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,681.0000	2,752.0000	2.648	0	0	0
26/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	499.0000	454.0000	(9.018)	0	0	0
26/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	662.0000	693.0000	4.683	0	0	0
26/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	222.0000	196.0000	(11.712)	0	0	0
26/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
26/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,076.0000	4,155.0000	1.938	0	0	0
26/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,010.0000	943.0000	(6.634)	0	0	0
26/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	72.0000	61.0000	(15.278)	0	0	0
26/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	862.0000	899.0000	4.292	0	0	0
26/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
26/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,153.0000	3,227.0000	2.347	0	0	0
26/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
26/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,589.0000	2,659.0000	2.704	0	0	0
26/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
26/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
26/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,635.0000	2,706.0000	2.694	0	0	0
26/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,406.0000	2,475.0000	2.868	0	0	0
26/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,372.0000	4,452.0000	1.830	0	0	0
26/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,543.0000	2,613.0000	2.753	0	0	0
26/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
26/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,478.0000	1,530.0000	3.518	0	0	0
26/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,471.0000	4,551.0000	1.789	0	0	0
26/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
26/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	76.0000	65.0000	(14.474)	0	0	0
26/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	242.0000	255.0000	5.372	0	0	0
26/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,009.0000	2,072.0000	3.136	0	0	0
26/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	254.0000	225.0000	(11.417)	0	0	0
26/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,080.0000	1,010.0000	(6.481)	0	0	0
26/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	146.0000	127.0000	(13.014)	0	0	0
26/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	89.0000	76.0000	(14.607)	0	0	0
26/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	203.0000	179.0000	(11.823)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,635.0000	2,706.0000	2.694	0	0	0
26/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	314.0000	282.0000	(10.191)	0	0	0
26/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,798.0000	1,857.0000	3.281	0	0	0
26/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	265.0000	236.0000	(10.943)	0	0	0
26/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
26/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,516.0000	1,570.0000	3.562	0	0	0
26/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,183.0000	2,248.0000	2.978	0	0	0
26/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	169.0000	147.0000	(13.018)	0	0	0
26/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,716.0000	1,773.0000	3.322	0	0	0
26/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,924.0000	1,985.0000	3.170	0	0	0
26/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,756.0000	1,815.0000	3.360	0	0	0
26/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,452.0000	2,520.0000	2.773	0	0	0
26/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	161.0000	140.0000	(13.043)	0	0	0
26/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,139.0000	2,204.0000	3.039	0	0	0
26/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	99.0000	84.0000	(15.152)	0	0	0
26/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
26/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,361.0000	2,429.0000	2.880	0	0	0
26/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
26/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	243.0000	215.0000	(11.523)	0	0	0
26/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,052.0000	2,115.0000	3.070	0	0	0
26/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,675.0000	1,732.0000	3.403	0	0	0
26/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	443.0000	402.0000	(9.255)	0	0	0
26/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	721.0000	665.0000	(7.767)	0	0	0
26/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	212.0000	187.0000	(11.792)	0	0	0
26/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,006.0000	1,047.0000	4.076	0	0	0
26/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,756.0000	1,815.0000	3.360	0	0	0
26/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	431.0000	453.0000	5.104	0	0	0
26/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	232.0000	206.0000	(11.207)	0	0	0
26/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	768.0000	708.0000	(7.813)	0	0	0
26/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	600.0000	548.0000	(8.667)	0	0	0
26/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	342.0000	360.0000	5.263	0	0	0
26/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,555.0000	1,610.0000	3.537	0	0	0
26/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	301.0000	270.0000	(10.299)	0	0	0
26/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,924.0000	1,985.0000	3.170	0	0	0
26/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,555.0000	1,610.0000	3.537	0	0	0
26/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	243.0000	215.0000	(11.523)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R	2009/03/16	16.35	Call	Currency Future	120.0000	104.0000	(13.333)	0	0	0
26/01/2009	£ / R	2009/03/16	15.35	Put	Currency Future	1,364.0000	1,414.0000	3.666	0	0	0
26/01/2009	£ / R	2009/03/16	14.05	Put	Currency Future	484.0000	509.0000	5.165	0	0	0
26/01/2009	£ / R	2009/03/16	16.05	Call	Currency Future	161.0000	140.0000	(13.043)	0	0	0
26/01/2009	£ / R	2009/03/16	17.10	Call	Currency Future	56.0000	46.0000	(17.857)	0	0	0
26/01/2009	£ / R	2009/03/16	16.30	Call	Currency Future	127.0000	109.0000	(14.173)	0	0	0
26/01/2009	£ / R	2009/03/16	15.35	Put	Currency Future	1,364.0000	1,414.0000	3.666	0	0	0
26/01/2009	£ / R	2009/03/16	16.20	Put	Currency Future	2,052.0000	2,115.0000	3.070	0	0	0
26/01/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,595.0000	1,650.0000	3.448	0	0	0
26/01/2009	£ / R	2009/03/16	16.20	Call	Currency Future	139.0000	121.0000	(12.950)	0	0	0
26/01/2009	£ / R	2009/03/16	15.85	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
26/01/2009	£ / R	2009/03/16	16.70	Call	Currency Future	85.0000	72.0000	(15.294)	0	0	0
26/01/2009	£ / R	2009/03/16	15.40	Put	Currency Future	1,401.0000	1,452.0000	3.640	0	0	0
26/01/2009	£ / R	2009/03/16	16.70	Put	Currency Future	2,497.0000	2,566.0000	2.763	0	0	0
26/01/2009	£ / R	2009/03/16	16.30	Put	Currency Future	2,139.0000	2,204.0000	3.039	0	0	0
26/01/2009	£ / R	2009/03/16	15.35	Call	Currency Future	301.0000	270.0000	(10.299)	0	0	0
26/01/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,595.0000	1,650.0000	3.448	0	0	0
26/01/2009	£ / R	2009/03/16	15.65	Call	Currency Future	232.0000	206.0000	(11.207)	0	0	0
26/01/2009	£ / R	2009/03/16	16.75	Call	Currency Future	80.0000	68.0000	(15.000)	0	0	0
26/01/2009	£ / R	2009/03/16	15.40	Call	Currency Future	289.0000	258.0000	(10.727)	0	0	0
26/01/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,774.0000	2,846.0000	2.596	0	0	0
26/01/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,868.0000	2,941.0000	2.545	0	0	0
26/01/2009	£ / R	2009/03/16	17.60	Call	Currency Future	32.0000	26.0000	(18.750)	0	0	0
26/01/2009	£ / R	2009/03/16	17.00	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
26/01/2009	£ / R	2009/03/16	16.90	Call	Currency Future	69.0000	58.0000	(15.942)	0	0	0
26/01/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,681.0000	2,752.0000	2.648	0	0	0
26/01/2009	£ / R	2009/03/16	16.80	Call	Currency Future	76.0000	65.0000	(14.474)	0	0	0
26/01/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,589.0000	2,659.0000	2.704	0	0	0
26/01/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,345.0000	3,421.0000	2.272	0	0	0
26/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	146.0000	127.0000	(13.014)	0	0	0
26/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	2,009.0000	2,072.0000	3.136	0	0	0
26/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	371.0000	335.0000	(9.704)	0	0	0
26/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,184.0000	1,229.0000	3.801	0	0	0
26/01/2009	£ / R	2009/06/12			Currency Future	14.5599	14.4751	(0.582)	14.6400	14.4900	243
26/01/2009	£ / R	2009/06/12	18.25	Put	Currency Future	3,855.0000	3,928.0000	1.894	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,248.0000	1,289.0000	3.285	0	0	0
26/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,083.0000	1,121.0000	3.509	0	0	0
26/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,218.0000	2,275.0000	2.570	0	0	0
26/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	908.0000	864.0000	(4.846)	0	0	0
26/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	813.0000	773.0000	(4.920)	0	0	0
26/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,148.0000	1,187.0000	3.397	0	0	0
26/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	993.0000	946.0000	(4.733)	0	0	0
26/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	214.0000	199.0000	(7.009)	0	0	0
26/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	846.0000	805.0000	(4.846)	0	0	0
26/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	165.0000	153.0000	(7.273)	0	0	0
26/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	776.0000	737.0000	(5.026)	0	0	0
26/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,453.0000	1,498.0000	3.097	0	0	0
26/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	758.0000	720.0000	(5.013)	0	0	0
26/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,181.0000	1,221.0000	3.387	0	0	0
26/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
26/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,690.0000	2,753.0000	2.342	0	0	0
26/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,167.0000	1,117.0000	(4.284)	0	0	0
26/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,188.0000	1,136.0000	(4.377)	0	0	0
26/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,546.0000	4,622.0000	1.672	0	0	0
26/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	612.0000	579.0000	(5.392)	0	0	0
26/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,248.0000	1,289.0000	3.285	0	0	0
26/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	778.0000	811.0000	4.242	0	0	0
26/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,030.0000	981.0000	(4.757)	0	0	0
26/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,422.0000	1,466.0000	3.094	0	0	0
26/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,454.0000	3,524.0000	2.027	0	0	0
26/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	502.0000	474.0000	(5.578)	0	0	0
26/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	478.0000	450.0000	(5.858)	0	0	0
26/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	776.0000	737.0000	(5.026)	0	0	0
26/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	350.0000	328.0000	(6.286)	0	0	0
26/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,020.0000	1,056.0000	3.529	0	0	0
26/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,549.0000	1,595.0000	2.970	0	0	0
26/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,143.0000	2,199.0000	2.613	0	0	0
26/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,516.0000	1,562.0000	3.034	0	0	0
26/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
26/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	941.0000	896.0000	(4.782)	0	0	0
26/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,529.0000	2,590.0000	2.412	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	958.0000	912.0000	(4.802)	0	0	0
26/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,313.0000	4,388.0000	1.739	0	0	0
26/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,581.0000	1,628.0000	2.973	0	0	0
26/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,852.0000	1,904.0000	2.808	0	0	0
26/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	741.0000	703.0000	(5.128)	0	0	0
26/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	314.0000	294.0000	(6.369)	0	0	0
26/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,614.0000	1,662.0000	2.974	0	0	0
26/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
26/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,647.0000	1,695.0000	2.914	0	0	0
26/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	807.0000	842.0000	4.337	0	0	0
26/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,765.0000	3,837.0000	1.912	0	0	0
26/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,011.0000	964.0000	(4.649)	0	0	0
26/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	959.0000	994.0000	3.650	0	0	0
26/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,813.0000	2,877.0000	2.275	0	0	0
26/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	908.0000	864.0000	(4.846)	0	0	0
26/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,854.0000	2,919.0000	2.278	0	0	0
26/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,051.0000	1,088.0000	3.520	0	0	0
26/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,069.0000	1,019.0000	(4.677)	0	0	0
26/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	253.0000	236.0000	(6.719)	0	0	0
26/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	658.0000	624.0000	(5.167)	0	0	0
26/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,581.0000	1,628.0000	2.973	0	0	0
26/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	515.0000	486.0000	(5.631)	0	0	0
26/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,214.0000	1,255.0000	3.377	0	0	0
26/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	724.0000	687.0000	(5.110)	0	0	0
26/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,675.0000	3,747.0000	1.959	0	0	0
26/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	975.0000	929.0000	(4.718)	0	0	0
26/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,344.0000	1,288.0000	(4.167)	0	0	0
26/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	246.0000	229.0000	(6.911)	0	0	0
26/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	989.0000	1,025.0000	3.640	0	0	0
26/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,193.0000	3,260.0000	2.098	0	0	0
26/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,748.0000	1,798.0000	2.860	0	0	0
26/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,150.0000	3,217.0000	2.127	0	0	0
26/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,049.0000	1,000.0000	(4.671)	0	0	0
26/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,980.0000	3,046.0000	2.215	0	0	0
26/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	721.0000	752.0000	4.300	0	0	0
26/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	924.0000	880.0000	(4.762)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	707.0000	670.0000	(5.233)	0	0	0
26/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,236.0000	3,304.0000	2.101	0	0	0
26/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	196.0000	182.0000	(7.143)	0	0	0
26/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	929.0000	963.0000	3.660	0	0	0
26/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,386.0000	1,430.0000	3.175	0	0	0
26/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,147.0000	1,098.0000	(4.272)	0	0	0
26/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,214.0000	1,255.0000	3.377	0	0	0
26/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,586.0000	3,657.0000	1.980	0	0	0
26/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,323.0000	3,391.0000	2.046	0	0	0
26/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	794.0000	755.0000	(4.912)	0	0	0
26/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,089.0000	1,038.0000	(4.683)	0	0	0
26/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,351.0000	1,394.0000	3.183	0	0	0
26/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,231.0000	1,177.0000	(4.387)	0	0	0
26/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	147.0000	136.0000	(7.483)	0	0	0
26/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	232.0000	216.0000	(6.897)	0	0	0
26/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,209.0000	1,156.0000	(4.384)	0	0	0
26/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,484.0000	1,530.0000	3.100	0	0	0
26/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	208.0000	193.0000	(7.212)	0	0	0
26/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	846.0000	805.0000	(4.846)	0	0	0
26/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	290.0000	271.0000	(6.552)	0	0	0
26/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,287.0000	1,232.0000	(4.274)	0	0	0
26/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,516.0000	1,562.0000	3.034	0	0	0
26/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,765.0000	3,837.0000	1.912	0	0	0
26/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	260.0000	242.0000	(6.923)	0	0	0
26/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,498.0000	3,568.0000	2.001	0	0	0
26/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,115.0000	1,154.0000	3.498	0	0	0
26/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	677.0000	707.0000	4.431	0	0	0
26/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	583.0000	551.0000	(5.489)	0	0	0
26/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,386.0000	1,430.0000	3.175	0	0	0
26/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,065.0000	3,131.0000	2.153	0	0	0
26/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	749.0000	781.0000	4.272	0	0	0
26/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,586.0000	3,657.0000	1.980	0	0	0
26/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	861.0000	819.0000	(4.878)	0	0	0
26/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	106.0000	97.0000	(8.491)	0	0	0
26/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	741.0000	703.0000	(5.128)	0	0	0
26/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	274.0000	256.0000	(6.569)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	924.0000	880.0000	(4.762)	0	0	0
26/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	185.0000	172.0000	(7.027)	0	0	0
26/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	837.0000	873.0000	4.301	0	0	0
26/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,852.0000	1,904.0000	2.808	0	0	0
26/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,609.0000	2,671.0000	2.376	0	0	0
26/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,105.0000	2,161.0000	2.660	0	0	0
26/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	832.0000	791.0000	(4.928)	0	0	0
26/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,946.0000	4,019.0000	1.850	0	0	0
26/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,680.0000	1,729.0000	2.917	0	0	0
26/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	389.0000	365.0000	(6.170)	0	0	0
26/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	466.0000	439.0000	(5.794)	0	0	0
26/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	109.0000	100.0000	(8.257)	0	0	0
26/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	758.0000	720.0000	(5.013)	0	0	0
26/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	861.0000	819.0000	(4.878)	0	0	0
26/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,529.0000	2,590.0000	2.412	0	0	0
26/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,221.0000	4,295.0000	1.753	0	0	0
26/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,256.0000	2,313.0000	2.527	0	0	0
26/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
26/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,549.0000	1,595.0000	2.970	0	0	0
26/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,351.0000	1,394.0000	3.183	0	0	0
26/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	359.0000	337.0000	(6.128)	0	0	0
26/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,406.0000	4,482.0000	1.725	0	0	0
26/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	120.0000	110.0000	(8.333)	0	0	0
26/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	832.0000	791.0000	(4.928)	0	0	0
26/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,649.0000	2,712.0000	2.378	0	0	0
26/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,499.0000	4,575.0000	1.689	0	0	0
26/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	941.0000	896.0000	(4.782)	0	0	0
26/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,422.0000	1,466.0000	3.094	0	0	0
26/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	332.0000	311.0000	(6.325)	0	0	0
26/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	899.0000	933.0000	3.782	0	0	0
26/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,221.0000	4,295.0000	1.753	0	0	0
26/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	690.0000	655.0000	(5.072)	0	0	0
26/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,731.0000	2,794.0000	2.307	0	0	0
26/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,109.0000	1,058.0000	(4.599)	0	0	0
26/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
26/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,687.0000	4,764.0000	1.643	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	612.0000	579.0000	(5.392)	0	0	0
26/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	389.0000	365.0000	(6.170)	0	0	0
26/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,129.0000	4,203.0000	1.792	0	0	0
26/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	410.0000	385.0000	(6.098)	0	0	0
26/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,649.0000	2,712.0000	2.378	0	0	0
26/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	147.0000	136.0000	(7.483)	0	0	0
26/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,181.0000	1,221.0000	3.387	0	0	0
26/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	634.0000	663.0000	4.574	0	0	0
26/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,923.0000	1,976.0000	2.756	0	0	0
26/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,450.0000	2,510.0000	2.449	0	0	0
26/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
26/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,030.0000	981.0000	(4.757)	0	0	0
26/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,037.0000	4,111.0000	1.833	0	0	0
26/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	97.0000	89.0000	(8.247)	0	0	0
26/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	892.0000	849.0000	(4.821)	0	0	0
26/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	139.0000	128.0000	(7.914)	0	0	0
26/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,360.0000	4,435.0000	1.720	0	0	0
26/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,231.0000	1,177.0000	(4.387)	0	0	0
26/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,282.0000	1,324.0000	3.276	0	0	0
26/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	379.0000	355.0000	(6.332)	0	0	0
26/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,279.0000	3,347.0000	2.074	0	0	0
26/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,991.0000	4,065.0000	1.854	0	0	0
26/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	721.0000	752.0000	4.300	0	0	0
26/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,068.0000	2,123.0000	2.660	0	0	0
26/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	323.0000	302.0000	(6.502)	0	0	0
26/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	594.0000	621.0000	4.545	0	0	0
26/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	528.0000	498.0000	(5.682)	0	0	0
26/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,107.0000	3,174.0000	2.156	0	0	0
26/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	170.0000	157.0000	(7.647)	0	0	0
26/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	156.0000	144.0000	(7.692)	0	0	0
26/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,404.0000	1,346.0000	(4.131)	0	0	0
26/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	454.0000	427.0000	(5.947)	0	0	0
26/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	306.0000	286.0000	(6.536)	0	0	0
26/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
26/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,020.0000	1,056.0000	3.529	0	0	0
26/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,366.0000	3,435.0000	2.050	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	191.0000	177.0000	(7.330)	0	0	0
26/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	151.0000	140.0000	(7.285)	0	0	0
26/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,923.0000	1,976.0000	2.756	0	0	0
26/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	369.0000	346.0000	(6.233)	0	0	0
26/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	135.0000	124.0000	(8.148)	0	0	0
26/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	226.0000	210.0000	(7.080)	0	0	0
26/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
26/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,294.0000	2,352.0000	2.528	0	0	0
26/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,267.0000	4,342.0000	1.758	0	0	0
26/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,720.0000	3,792.0000	1.935	0	0	0
26/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,450.0000	2,510.0000	2.449	0	0	0
26/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	490.0000	462.0000	(5.714)	0	0	0
26/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	143.0000	132.0000	(7.692)	0	0	0
26/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,256.0000	2,313.0000	2.527	0	0	0
26/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,593.0000	4,669.0000	1.655	0	0	0
26/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,315.0000	1,260.0000	(4.183)	0	0	0
26/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,896.0000	2,961.0000	2.244	0	0	0
26/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	369.0000	346.0000	(6.233)	0	0	0
26/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,180.0000	2,237.0000	2.615	0	0	0
26/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	127.0000	117.0000	(7.874)	0	0	0
26/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	239.0000	223.0000	(6.695)	0	0	0
26/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,489.0000	2,550.0000	2.451	0	0	0
26/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,888.0000	1,940.0000	2.754	0	0	0
26/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	478.0000	450.0000	(5.858)	0	0	0
26/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,896.0000	2,961.0000	2.244	0	0	0
26/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,175.0000	4,249.0000	1.772	0	0	0
26/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,690.0000	2,753.0000	2.342	0	0	0
26/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	267.0000	249.0000	(6.742)	0	0	0
26/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	574.0000	601.0000	4.704	0	0	0
26/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,609.0000	2,671.0000	2.376	0	0	0
26/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	443.0000	416.0000	(6.095)	0	0	0
26/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
26/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	350.0000	328.0000	(6.286)	0	0	0
26/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,218.0000	2,275.0000	2.570	0	0	0
26/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,333.0000	2,391.0000	2.486	0	0	0
26/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,453.0000	4,529.0000	1.707	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	674.0000	639.0000	(5.193)	0	0	0
26/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,569.0000	2,630.0000	2.374	0	0	0
26/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	100.0000	92.0000	(8.000)	0	0	0
26/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,714.0000	1,764.0000	2.917	0	0	0
26/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,734.0000	4,811.0000	1.627	0	0	0
26/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	466.0000	439.0000	(5.794)	0	0	0
26/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,542.0000	3,612.0000	1.976	0	0	0
26/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	94.0000	86.0000	(8.511)	0	0	0
26/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
26/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,640.0000	4,717.0000	1.659	0	0	0
26/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	674.0000	639.0000	(5.193)	0	0	0
26/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,828.0000	4,906.0000	1.616	0	0	0
26/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,037.0000	4,111.0000	1.833	0	0	0
26/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	341.0000	319.0000	(6.452)	0	0	0
26/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	88.0000	81.0000	(7.955)	0	0	0
26/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,083.0000	4,157.0000	1.812	0	0	0
26/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,714.0000	1,764.0000	2.917	0	0	0
26/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	83.0000	76.0000	(8.434)	0	0	0
26/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	868.0000	902.0000	3.917	0	0	0
26/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,772.0000	2,835.0000	2.273	0	0	0
26/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
26/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,128.0000	1,078.0000	(4.433)	0	0	0
26/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	399.0000	375.0000	(6.015)	0	0	0
26/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	420.0000	395.0000	(5.952)	0	0	0
26/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,923.0000	5,001.0000	1.584	0	0	0
26/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	699.0000	729.0000	4.292	0	0	0
26/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	306.0000	286.0000	(6.536)	0	0	0
26/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	399.0000	375.0000	(6.015)	0	0	0
26/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,453.0000	4,529.0000	1.707	0	0	0
26/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,258.0000	1,204.0000	(4.293)	0	0	0
26/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	528.0000	498.0000	(5.682)	0	0	0
26/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	627.0000	594.0000	(5.263)	0	0	0
26/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	113.0000	104.0000	(7.965)	0	0	0
26/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	323.0000	302.0000	(6.502)	0	0	0
26/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,410.0000	2,470.0000	2.490	0	0	0
26/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,817.0000	1,869.0000	2.862	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,066.0000	5,144.0000	1.540	0	0	0
26/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,371.0000	2,430.0000	2.488	0	0	0
26/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	274.0000	256.0000	(6.569)	0	0	0
26/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	359.0000	337.0000	(6.128)	0	0	0
26/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
26/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	655.0000	685.0000	4.580	0	0	0
26/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,068.0000	2,123.0000	2.660	0	0	0
26/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,876.0000	4,953.0000	1.579	0	0	0
26/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,489.0000	2,550.0000	2.451	0	0	0
26/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,995.0000	2,049.0000	2.707	0	0	0
26/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	81.0000	74.0000	(8.642)	0	0	0
26/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,333.0000	2,391.0000	2.486	0	0	0
26/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	658.0000	624.0000	(5.167)	0	0	0
26/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,971.0000	5,049.0000	1.569	0	0	0
26/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,434.0000	1,376.0000	(4.045)	0	0	0
26/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	431.0000	406.0000	(5.800)	0	0	0
26/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	443.0000	416.0000	(6.095)	0	0	0
26/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,593.0000	4,669.0000	1.655	0	0	0
26/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,888.0000	1,940.0000	2.754	0	0	0
26/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,406.0000	4,482.0000	1.725	0	0	0
26/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,316.0000	1,359.0000	3.267	0	0	0
26/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,781.0000	4,858.0000	1.611	0	0	0
26/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	876.0000	834.0000	(4.795)	0	0	0
26/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,631.0000	3,702.0000	1.955	0	0	0
26/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	598.0000	565.0000	(5.518)	0	0	0
26/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
26/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,143.0000	2,199.0000	2.613	0	0	0
26/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,065.0000	3,131.0000	2.153	0	0	0
26/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	598.0000	565.0000	(5.518)	0	0	0
26/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
26/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,813.0000	2,877.0000	2.275	0	0	0
26/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,188.0000	1,136.0000	(4.377)	0	0	0
26/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	202.0000	188.0000	(6.931)	0	0	0
26/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	655.0000	685.0000	4.580	0	0	0
26/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	246.0000	229.0000	(6.911)	0	0	0
26/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	583.0000	551.0000	(5.489)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,089.0000	1,038.0000	(4.683)	0	0	0
26/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	180.0000	167.0000	(7.222)	0	0	0
26/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,083.0000	1,121.0000	3.509	0	0	0
26/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,923.0000	1,976.0000	2.756	0	0	0
26/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	410.0000	385.0000	(6.098)	0	0	0
26/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,294.0000	2,352.0000	2.528	0	0	0
26/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,810.0000	3,882.0000	1.890	0	0	0
26/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	778.0000	811.0000	4.242	0	0	0
26/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	515.0000	486.0000	(5.631)	0	0	0
26/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	555.0000	524.0000	(5.586)	0	0	0
26/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,315.0000	1,260.0000	(4.183)	0	0	0
26/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	454.0000	427.0000	(5.947)	0	0	0
26/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	993.0000	946.0000	(4.733)	0	0	0
26/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,105.0000	2,161.0000	2.660	0	0	0
26/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,995.0000	2,049.0000	2.707	0	0	0
26/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	502.0000	474.0000	(5.578)	0	0	0
26/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,236.0000	3,304.0000	2.101	0	0	0
26/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,959.0000	2,013.0000	2.757	0	0	0
26/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	583.0000	551.0000	(5.489)	0	0	0
26/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	929.0000	963.0000	3.660	0	0	0
26/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,374.0000	1,317.0000	(4.148)	0	0	0
26/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	614.0000	642.0000	4.560	0	0	0
26/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,783.0000	1,833.0000	2.804	0	0	0
26/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	569.0000	538.0000	(5.448)	0	0	0
26/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,011.0000	964.0000	(4.649)	0	0	0
26/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	690.0000	655.0000	(5.072)	0	0	0
26/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,051.0000	1,088.0000	3.520	0	0	0
26/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	643.0000	608.0000	(5.443)	0	0	0
26/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,032.0000	2,086.0000	2.657	0	0	0
26/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	555.0000	524.0000	(5.586)	0	0	0
26/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	542.0000	511.0000	(5.720)	0	0	0
26/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,542.0000	3,612.0000	1.976	0	0	0
26/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	314.0000	294.0000	(6.369)	0	0	0
26/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,022.0000	3,088.0000	2.184	0	0	0
26/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,854.0000	2,919.0000	2.278	0	0	0
26/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	282.0000	263.0000	(6.738)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R	2009/06/12	17.40	Call	Currency Future	267.0000	249.0000	(6.742)	0	0	0
26/01/2009	£ / R	2009/06/12	17.20	Put	Currency Future	2,938.0000	3,003.0000	2.212	0	0	0
26/01/2009	£ / R	2009/06/12	17.90	Call	Currency Future	202.0000	188.0000	(6.931)	0	0	0
26/01/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,107.0000	3,174.0000	2.156	0	0	0
26/01/2009	£ / R	2009/06/12	17.20	Call	Currency Future	298.0000	278.0000	(6.711)	0	0	0
26/01/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,680.0000	1,729.0000	2.917	0	0	0
26/01/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,748.0000	1,798.0000	2.860	0	0	0
26/01/2009	£ / R	2009/09/14			Currency Future	14.8102	14.7232	(0.587)	0.0000	0.0000	8
26/01/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,123.0000	1,161.0000	3.384	0	0	0
26/01/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,503.0000	1,455.0000	(3.194)	0	0	0
26/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,337.0000	1,377.0000	2.992	0	0	0
26/01/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,385.0000	1,337.0000	(3.466)	0	0	0
26/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,148.0000	1,107.0000	(3.571)	0	0	0
26/01/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,521.0000	1,473.0000	(3.156)	0	0	0
26/01/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,092.0000	1,132.0000	3.663	0	0	0
26/01/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,702.0000	1,651.0000	(2.996)	0	0	0
26/01/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,738.0000	1,784.0000	2.647	0	0	0
26/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,061.0000	1,100.0000	3.676	0	0	0
26/01/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,466.0000	1,508.0000	2.865	0	0	0
26/01/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,275.0000	1,314.0000	3.059	0	0	0
26/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,178.0000	1,137.0000	(3.480)	0	0	0
26/01/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,276.0000	1,231.0000	(3.527)	0	0	0
26/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,668.0000	1,714.0000	2.758	0	0	0
26/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,001.0000	964.0000	(3.696)	0	0	0
26/01/2009	£ / R	2009/09/14	14.00	Put	Currency Future	891.0000	927.0000	4.040	0	0	0
26/01/2009	£ / R	2009/09/14	15.45	Call	Currency Future	1,129.0000	1,089.0000	(3.543)	0	0	0
26/01/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,769.0000	1,815.0000	2.600	0	0	0
26/01/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,600.0000	1,644.0000	2.750	0	0	0
26/01/2009	£ / R	2009/09/14	14.10	Put	Currency Future	936.0000	973.0000	3.953	0	0	0
26/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,163.0000	1,122.0000	(3.525)	0	0	0
26/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,703.0000	1,749.0000	2.701	0	0	0
26/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,347.0000	1,300.0000	(3.489)	0	0	0
26/01/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,499.0000	1,542.0000	2.869	0	0	0
26/01/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,484.0000	1,434.0000	(3.369)	0	0	0
26/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,405.0000	1,356.0000	(3.488)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,894.0000	1,943.0000	2.587	0	0	0
26/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,030.0000	1,069.0000	3.786	0	0	0
26/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,991.0000	2,041.0000	2.511	0	0	0
26/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,194.0000	1,152.0000	(3.518)	0	0	0
26/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,054.0000	1,016.0000	(3.605)	0	0	0
26/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,540.0000	1,492.0000	(3.117)	0	0	0
26/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,926.0000	1,975.0000	2.544	0	0	0
26/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,646.0000	1,597.0000	(2.977)	0	0	0
26/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,036.0000	998.0000	(3.668)	0	0	0
26/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,259.0000	1,215.0000	(3.495)	0	0	0
26/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,091.0000	1,052.0000	(3.575)	0	0	0
26/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,110.0000	1,070.0000	(3.604)	0	0	0
26/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,210.0000	1,167.0000	(3.554)	0	0	0
26/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,001.0000	964.0000	(3.696)	0	0	0
26/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,800.0000	1,847.0000	2.611	0	0	0
26/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,148.0000	1,107.0000	(3.571)	0	0	0
26/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,862.0000	1,911.0000	2.632	0	0	0
26/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,738.0000	1,784.0000	2.647	0	0	0
26/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	967.0000	931.0000	(3.723)	0	0	0
26/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,072.0000	1,034.0000	(3.545)	0	0	0
26/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,056.0000	2,107.0000	2.481	0	0	0
26/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,532.0000	1,576.0000	2.872	0	0	0
26/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,465.0000	1,414.0000	(3.481)	0	0	0
26/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,191.0000	2,244.0000	2.419	0	0	0
26/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,634.0000	1,679.0000	2.754	0	0	0
26/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,592.0000	1,544.0000	(3.015)	0	0	0
26/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,242.0000	1,199.0000	(3.462)	0	0	0
26/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,401.0000	1,442.0000	2.926	0	0	0
26/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,155.0000	1,191.0000	3.117	0	0	0
26/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	967.0000	931.0000	(3.723)	0	0	0
26/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,424.0000	1,375.0000	(3.441)	0	0	0
26/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,329.0000	1,283.0000	(3.461)	0	0	0
26/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	982.0000	1,020.0000	3.870	0	0	0
26/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	901.0000	867.0000	(3.774)	0	0	0
26/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,214.0000	1,252.0000	3.130	0	0	0
26/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,244.0000	1,283.0000	3.135	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,030.0000	1,069.0000	3.786	0	0	0
26/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,259.0000	1,215.0000	(3.495)	0	0	0
26/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,366.0000	1,319.0000	(3.441)	0	0	0
26/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,540.0000	1,492.0000	(3.117)	0	0	0
26/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	917.0000	882.0000	(3.817)	0	0	0
26/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,306.0000	1,345.0000	2.986	0	0	0
26/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,163.0000	1,122.0000	(3.525)	0	0	0
26/01/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,090.0000	2,141.0000	2.440	0	0	0
26/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,226.0000	1,183.0000	(3.507)	0	0	0
26/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,703.0000	1,749.0000	2.701	0	0	0
26/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,157.0000	2,209.0000	2.411	0	0	0
26/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,369.0000	1,409.0000	2.922	0	0	0
26/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	950.0000	914.0000	(3.789)	0	0	0
26/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,311.0000	1,265.0000	(3.509)	0	0	0
26/01/2009	£ / R 2009/09/14	15.85	Call	Currency Future	984.0000	947.0000	(3.760)	0	0	0
26/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,566.0000	1,610.0000	2.810	0	0	0
26/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,831.0000	1,879.0000	2.622	0	0	0
26/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,347.0000	1,300.0000	(3.489)	0	0	0
26/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,433.0000	1,475.0000	2.931	0	0	0
26/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,023.0000	2,074.0000	2.521	0	0	0
26/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,293.0000	1,248.0000	(3.480)	0	0	0
26/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,123.0000	2,175.0000	2.449	0	0	0
26/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,337.0000	1,377.0000	2.992	0	0	0
26/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,056.0000	2,107.0000	2.481	0	0	0
26/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,831.0000	1,879.0000	2.622	0	0	0
26/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,499.0000	1,542.0000	2.869	0	0	0
26/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,091.0000	1,052.0000	(3.575)	0	0	0
26/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	933.0000	898.0000	(3.751)	0	0	0
26/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,730.0000	1,678.0000	(3.006)	0	0	0
26/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,991.0000	2,041.0000	2.511	0	0	0
26/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,958.0000	2,008.0000	2.554	0	0	0
26/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,503.0000	1,455.0000	(3.194)	0	0	0
26/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,018.0000	981.0000	(3.635)	0	0	0
26/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,668.0000	1,714.0000	2.758	0	0	0
26/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	869.0000	905.0000	4.143	0	0	0
26/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,178.0000	1,137.0000	(3.480)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,674.0000	1,623.0000	(3.047)	0	0	0
26/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,619.0000	1,570.0000	(3.027)	0	0	0
26/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,092.0000	1,132.0000	3.663	0	0	0
26/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	914.0000	950.0000	3.939	0	0	0
26/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	959.0000	997.0000	3.962	0	0	0
26/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,401.0000	1,442.0000	2.926	0	0	0
26/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,311.0000	1,265.0000	(3.509)	0	0	0
26/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,006.0000	1,045.0000	3.877	0	0	0
26/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,566.0000	1,518.0000	(3.065)	0	0	0
26/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,184.0000	1,221.0000	3.125	0	0	0
26/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,444.0000	1,394.0000	(3.463)	0	0	0
26/01/2009	€ / R 2009/03/16			Currency Future	13.4241	13.4188	(0.039)	13.3300	13.3200	5,895
26/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	261.0000	230.0000	(11.877)	0	0	0
26/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	600.0000	555.0000	(7.500)	0	0	0
26/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
26/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	433.0000	392.0000	(9.469)	0	0	0
26/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,954.0000	2,945.0000	(0.305)	0	0	0
26/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	583.0000	538.0000	(7.719)	0	0	0
26/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	234.0000	204.0000	(12.821)	0	0	0
26/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
26/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,029.0000	2,019.0000	(0.493)	0	0	0
26/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	422.0000	384.0000	(9.005)	0	0	0
26/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,146.0000	1,111.0000	(3.054)	0	0	0
26/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
26/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	927.0000	890.0000	(3.991)	0	0	0
26/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,735.0000	3,728.0000	(0.187)	0	0	0
26/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,345.0000	3,337.0000	(0.239)	0	0	0
26/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	726.0000	687.0000	(5.372)	0	0	0
26/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,808.0000	2,798.0000	(0.356)	0	0	0
26/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	471.0000	432.0000	(8.280)	0	0	0
26/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	846.0000	803.0000	(5.083)	0	0	0
26/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
26/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	48.0000	43.0000	(10.417)	0	0	0
26/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	188.0000	162.0000	(13.830)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,029.0000	2,019.0000	(0.493)	0	0	0
26/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
26/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	795.0000	751.0000	(5.535)	0	0	0
26/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	758.0000	719.0000	(5.145)	0	0	0
26/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	151.0000	128.0000	(15.232)	0	0	0
26/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	114.0000	95.0000	(16.667)	0	0	0
26/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	820.0000	776.0000	(5.366)	0	0	0
26/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,296.0000	3,288.0000	(0.243)	0	0	0
26/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	420.0000	380.0000	(9.524)	0	0	0
26/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,727.0000	2,709.0000	(0.660)	0	0	0
26/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,466.0000	3,455.0000	(0.317)	0	0	0
26/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,190.0000	3,176.0000	(0.439)	0	0	0
26/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	957.0000	916.0000	(4.284)	0	0	0
26/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	204.0000	177.0000	(13.235)	0	0	0
26/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	501.0000	458.0000	(8.583)	0	0	0
26/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,078.0000	2,068.0000	(0.481)	0	0	0
26/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,380.0000	1,348.0000	(2.319)	0	0	0
26/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,010.0000	1,985.0000	(1.244)	0	0	0
26/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,454.0000	2,434.0000	(0.815)	0	0	0
26/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	333.0000	297.0000	(10.811)	0	0	0
26/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,419.0000	2,408.0000	(0.455)	0	0	0
26/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,108.0000	1,073.0000	(3.159)	0	0	0
26/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,502.0000	1,472.0000	(1.997)	0	0	0
26/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,272.0000	2,262.0000	(0.440)	0	0	0
26/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,261.0000	1,228.0000	(2.617)	0	0	0
26/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	397.0000	358.0000	(9.824)	0	0	0
26/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	399.0000	361.0000	(9.524)	0	0	0
26/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
26/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	354.0000	317.0000	(10.452)	0	0	0
26/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	87.0000	71.0000	(18.391)	0	0	0
26/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	178.0000	153.0000	(14.045)	0	0	0
26/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	256.0000	223.0000	(12.891)	0	0	0
26/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	326.0000	290.0000	(11.043)	0	0	0
26/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	3,051.0000	3,042.0000	(0.295)	0	0	0
26/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	565.0000	521.0000	(7.788)	0	0	0
26/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	957.0000	916.0000	(4.284)	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
26/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
26/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	159.0000	136.0000	(14.465)	0	0	0
26/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,937.0000	3,929.0000	(0.203)	0	0	0
26/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,700.0000	3,691.0000	(0.243)	0	0	0
26/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	333.0000	297.0000	(10.811)	0	0	0
26/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	54.0000	49.0000	(9.259)	0	0	0
26/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,923.0000	1,898.0000	(1.300)	0	0	0
26/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
26/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
26/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,175.0000	2,165.0000	(0.460)	0	0	0
26/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	247.0000	217.0000	(12.146)	0	0	0
26/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	317.0000	282.0000	(11.041)	0	0	0
26/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	385.0000	347.0000	(9.870)	0	0	0
26/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	446.0000	407.0000	(8.744)	0	0	0
26/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,931.0000	3,925.0000	(0.153)	0	0	0
26/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	256.0000	223.0000	(12.891)	0	0	0
26/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,565.0000	2,555.0000	(0.390)	0	0	0
26/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,635.0000	2,617.0000	(0.683)	0	0	0
26/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,543.0000	1,513.0000	(1.944)	0	0	0
26/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,230.0000	2,208.0000	(0.987)	0	0	0
26/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,235.0000	3,222.0000	(0.402)	0	0	0
26/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,149.0000	3,140.0000	(0.286)	0	0	0
26/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,080.0000	1,042.0000	(3.519)	0	0	0
26/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	344.0000	308.0000	(10.465)	0	0	0
26/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,261.0000	1,228.0000	(2.617)	0	0	0
26/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	227.0000	198.0000	(12.775)	0	0	0
26/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	548.0000	504.0000	(8.029)	0	0	0
26/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,198.0000	3,190.0000	(0.250)	0	0	0
26/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,126.0000	2,116.0000	(0.470)	0	0	0
26/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
26/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,836.0000	1,826.0000	(0.545)	0	0	0
26/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
26/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
26/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,053.0000	2,030.0000	(1.120)	0	0	0
26/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	824.0000	786.0000	(4.612)	0	0	0
26/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	269.0000	237.0000	(11.896)	0	0	0
26/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
26/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	433.0000	392.0000	(9.469)	0	0	0
26/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	758.0000	719.0000	(5.145)	0	0	0
26/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,443.0000	3,435.0000	(0.232)	0	0	0
26/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	928.0000	886.0000	(4.526)	0	0	0
26/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,707.0000	4,705.0000	(0.042)	0	0	0
26/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,880.0000	1,854.0000	(1.383)	0	0	0
26/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,795.0000	1,768.0000	(1.504)	0	0	0
26/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	522.0000	483.0000	(7.471)	0	0	0
26/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,661.0000	1,646.0000	(0.903)	0	0	0
26/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,108.0000	1,073.0000	(3.159)	0	0	0
26/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	583.0000	538.0000	(7.719)	0	0	0
26/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
26/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,911.0000	2,895.0000	(0.550)	0	0	0
26/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	254.0000	223.0000	(12.205)	0	0	0
26/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	42.0000	37.0000	(11.905)	0	0	0
26/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	791.0000	752.0000	(4.930)	0	0	0
26/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
26/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	209.0000	182.0000	(12.919)	0	0	0
26/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,663.0000	2,653.0000	(0.376)	0	0	0
26/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	90.0000	74.0000	(17.778)	0	0	0
26/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	61.0000	48.0000	(21.311)	0	0	0
26/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	71.0000	57.0000	(19.718)	0	0	0
26/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	173.0000	149.0000	(13.873)	0	0	0
26/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,635.0000	2,617.0000	(0.683)	0	0	0
26/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	873.0000	830.0000	(4.926)	0	0	0
26/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
26/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	487.0000	444.0000	(8.830)	0	0	0
26/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
26/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,837.0000	1,811.0000	(1.415)	0	0	0
26/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,747.0000	3,738.0000	(0.240)	0	0	0
26/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	3,984.0000	3,977.0000	(0.176)	0	0	0
26/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	94.0000	83.0000	(11.702)	0	0	0
26/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,080.0000	1,042.0000	(3.519)	0	0	0
26/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,345.0000	3,337.0000	(0.239)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	962.0000	925.0000	(3.846)	0	0	0
26/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,374.0000	3,361.0000	(0.385)	0	0	0
26/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	135.0000	114.0000	(15.556)	0	0	0
26/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,565.0000	2,555.0000	(0.390)	0	0	0
26/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	58.0000	46.0000	(20.690)	0	0	0
26/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,618.0000	1,602.0000	(0.989)	0	0	0
26/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	900.0000	858.0000	(4.667)	0	0	0
26/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,819.0000	2,802.0000	(0.603)	0	0	0
26/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	385.0000	347.0000	(9.870)	0	0	0
26/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	164.0000	140.0000	(14.634)	0	0	0
26/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,409.0000	2,389.0000	(0.830)	0	0	0
26/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,499.0000	2,480.0000	(0.760)	0	0	0
26/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	159.0000	136.0000	(14.465)	0	0	0
26/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	376.0000	339.0000	(9.840)	0	0	0
26/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,420.0000	1,389.0000	(2.183)	0	0	0
26/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	46.0000	41.0000	(10.870)	0	0	0
26/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,590.0000	2,571.0000	(0.734)	0	0	0
26/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,394.0000	3,386.0000	(0.236)	0	0	0
26/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	110.0000	91.0000	(17.273)	0	0	0
26/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
26/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	746.0000	702.0000	(5.898)	0	0	0
26/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	180.0000	154.0000	(14.444)	0	0	0
26/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	51.0000	46.0000	(9.804)	0	0	0
26/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,370.0000	2,360.0000	(0.422)	0	0	0
26/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	118.0000	99.0000	(16.102)	0	0	0
26/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
26/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,516.0000	2,506.0000	(0.397)	0	0	0
26/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	221.0000	193.0000	(12.670)	0	0	0
26/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
26/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	664.0000	624.0000	(6.024)	0	0	0
26/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	285.0000	252.0000	(11.579)	0	0	0
26/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
26/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	445.0000	404.0000	(9.213)	0	0	0
26/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	143.0000	121.0000	(15.385)	0	0	0
26/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,467.0000	2,457.0000	(0.405)	0	0	0
26/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
26/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	420.0000	380.0000	(9.524)	0	0	0
26/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,097.0000	2,074.0000	(1.097)	0	0	0
26/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
26/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,614.0000	2,604.0000	(0.383)	0	0	0
26/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	215.0000	187.0000	(13.023)	0	0	0
26/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	2,957.0000	2,942.0000	(0.507)	0	0	0
26/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	408.0000	369.0000	(9.559)	0	0	0
26/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	600.0000	555.0000	(7.500)	0	0	0
26/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	41.0000	36.0000	(12.195)	0	0	0
26/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,368.0000	4,363.0000	(0.114)	0	0	0
26/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,857.0000	2,847.0000	(0.350)	0	0	0
26/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	723.0000	678.0000	(6.224)	0	0	0
26/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,184.0000	1,150.0000	(2.872)	0	0	0
26/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,364.0000	2,344.0000	(0.846)	0	0	0
26/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	726.0000	687.0000	(5.372)	0	0	0
26/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	87.0000	71.0000	(18.391)	0	0	0
26/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,141.0000	2,118.0000	(1.074)	0	0	0
26/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,034.0000	998.0000	(3.482)	0	0	0
26/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,230.0000	2,208.0000	(0.987)	0	0	0
26/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	549.0000	509.0000	(7.286)	0	0	0
26/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	168.0000	144.0000	(14.286)	0	0	0
26/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,513.0000	3,502.0000	(0.313)	0	0	0
26/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,865.0000	2,848.0000	(0.593)	0	0	0
26/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	309.0000	274.0000	(11.327)	0	0	0
26/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,544.0000	2,525.0000	(0.747)	0	0	0
26/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,144.0000	3,130.0000	(0.445)	0	0	0
26/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	46.0000	35.0000	(23.913)	0	0	0
26/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,606.0000	3,596.0000	(0.277)	0	0	0
26/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,585.0000	1,555.0000	(1.893)	0	0	0
26/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
26/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,223.0000	4,218.0000	(0.118)	0	0	0
26/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	139.0000	117.0000	(15.827)	0	0	0
26/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	459.0000	417.0000	(9.150)	0	0	0
26/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	198.0000	172.0000	(13.131)	0	0	0
26/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	577.0000	537.0000	(6.932)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,217.0000	1,183.0000	(2.794)	0	0	0
26/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	164.0000	140.0000	(14.634)	0	0	0
26/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
26/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,254.0000	1,223.0000	(2.472)	0	0	0
26/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
26/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,149.0000	3,140.0000	(0.286)	0	0	0
26/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	183.0000	158.0000	(13.661)	0	0	0
26/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,146.0000	1,111.0000	(3.054)	0	0	0
26/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,759.0000	2,750.0000	(0.326)	0	0	0
26/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	701.0000	655.0000	(6.562)	0	0	0
26/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	105.0000	87.0000	(17.143)	0	0	0
26/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	354.0000	317.0000	(10.452)	0	0	0
26/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	47.0000	37.0000	(21.277)	0	0	0
26/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
26/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,281.0000	3,268.0000	(0.396)	0	0	0
26/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,223.0000	1,189.0000	(2.780)	0	0	0
26/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	658.0000	612.0000	(6.991)	0	0	0
26/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,540.0000	3,532.0000	(0.226)	0	0	0
26/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
26/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	638.0000	593.0000	(7.053)	0	0	0
26/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,590.0000	2,571.0000	(0.734)	0	0	0
26/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,461.0000	1,430.0000	(2.122)	0	0	0
26/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
26/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	193.0000	165.0000	(14.508)	0	0	0
26/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,327.0000	3,315.0000	(0.361)	0	0	0
26/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	634.0000	593.0000	(6.467)	0	0	0
26/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,274.0000	2,253.0000	(0.923)	0	0	0
26/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,668.0000	1,640.0000	(1.679)	0	0	0
26/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,271.0000	4,266.0000	(0.117)	0	0	0
26/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	277.0000	244.0000	(11.913)	0	0	0
26/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,653.0000	3,643.0000	(0.274)	0	0	0
26/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
26/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,071.0000	1,036.0000	(3.268)	0	0	0
26/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	132.0000	111.0000	(15.909)	0	0	0
26/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	3,003.0000	2,994.0000	(0.300)	0	0	0
26/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,711.0000	1,683.0000	(1.636)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	128.0000	107.0000	(16.406)	0	0	0
26/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,371.0000	1,345.0000	(1.896)	0	0	200
26/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	77.0000	62.0000	(19.481)	0	0	0
26/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
26/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,340.0000	1,308.0000	(2.388)	0	0	0
26/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	335.0000	299.0000	(10.746)	0	0	0
26/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,808.0000	2,798.0000	(0.356)	0	0	0
26/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
26/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
26/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,513.0000	3,502.0000	(0.313)	0	0	0
26/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	532.0000	488.0000	(8.271)	0	0	0
26/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	147.0000	127.0000	(13.605)	0	0	0
26/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	204.0000	177.0000	(13.235)	0	0	0
26/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,772.0000	2,755.0000	(0.613)	0	0	0
26/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	858.0000	820.0000	(4.429)	0	0	0
26/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
26/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	147.0000	124.0000	(15.646)	0	0	0
26/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,753.0000	1,726.0000	(1.540)	0	0	0
26/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,588.0000	3,581.0000	(0.195)	0	0	0
26/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,224.0000	2,213.0000	(0.495)	0	0	0
26/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	364.0000	327.0000	(10.165)	0	0	0
26/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,048.0000	1,009.0000	(3.721)	0	0	0
26/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,502.0000	1,472.0000	(1.997)	0	0	0
26/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,420.0000	3,408.0000	(0.351)	0	0	0
26/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	927.0000	890.0000	(3.991)	0	0	0
26/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	274.0000	240.0000	(12.409)	0	0	0
26/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	326.0000	290.0000	(11.043)	0	0	0
26/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	94.0000	77.0000	(18.085)	0	0	0
26/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	987.0000	946.0000	(4.154)	0	0	0
26/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,185.0000	2,163.0000	(1.007)	0	0	0
26/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,681.0000	2,663.0000	(0.671)	0	0	0
26/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	137.0000	118.0000	(13.869)	0	0	0
26/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,004.0000	2,989.0000	(0.499)	0	0	0
26/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,100.0000	3,091.0000	(0.290)	0	0	0
26/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,411.0000	1,387.0000	(1.701)	0	0	0
26/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,637.0000	3,630.0000	(0.192)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,097.0000	3,083.0000	(0.452)	0	0	0
26/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	32.0000	28.0000	(12.500)	0	0	0
26/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	121.0000	101.0000	(16.529)	0	0	0
26/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	238.0000	206.0000	(13.445)	0	0	0
26/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
26/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
26/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	701.0000	655.0000	(6.562)	0	0	0
26/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,112.0000	1,075.0000	(3.327)	0	0	0
26/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,857.0000	2,847.0000	(0.350)	0	0	0
26/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,321.0000	2,311.0000	(0.431)	0	0	0
26/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	501.0000	458.0000	(8.583)	0	0	0
26/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
26/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	375.0000	337.0000	(10.133)	0	0	0
26/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	155.0000	132.0000	(14.839)	0	0	0
26/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	293.0000	259.0000	(11.604)	0	0	0
26/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	892.0000	854.0000	(4.260)	0	0	0
26/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	1,966.0000	1,942.0000	(1.221)	0	0	0
26/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,112.0000	1,075.0000	(3.327)	0	0	0
26/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,301.0000	1,268.0000	(2.537)	0	0	0
26/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	516.0000	473.0000	(8.333)	0	0	0
26/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	238.0000	206.0000	(13.445)	0	0	0
26/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	240.0000	210.0000	(12.500)	0	0	0
26/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	577.0000	537.0000	(6.932)	0	0	0
26/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,048.0000	1,009.0000	(3.721)	0	0	0
26/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,247.0000	3,239.0000	(0.246)	0	0	0
26/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
26/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	139.0000	117.0000	(15.827)	0	0	0
26/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,905.0000	2,896.0000	(0.310)	0	0	0
26/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,126.0000	2,116.0000	(0.470)	0	0	0
26/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	215.0000	187.0000	(13.023)	0	0	0
26/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,141.0000	2,118.0000	(1.074)	0	0	0
26/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	52.0000	47.0000	(9.615)	0	0	0
26/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,865.0000	2,848.0000	(0.593)	0	0	0
26/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	274.0000	240.0000	(12.409)	0	0	0
26/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	312.0000	277.0000	(11.218)	0	0	0
26/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	791.0000	752.0000	(4.930)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	619.0000	574.0000	(7.270)	0	0	0
26/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	565.0000	521.0000	(7.788)	0	0	0
26/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	679.0000	633.0000	(6.775)	0	0	0
26/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	446.0000	407.0000	(8.744)	0	0	0
26/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	820.0000	776.0000	(5.366)	0	0	0
26/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	293.0000	258.0000	(11.945)	0	0	0
26/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	1,017.0000	977.0000	(3.933)	0	0	0
26/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	695.0000	655.0000	(5.755)	0	0	0
26/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	605.0000	565.0000	(6.612)	0	0	0
26/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,704.0000	1,690.0000	(0.822)	0	0	0
26/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
26/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,884.0000	1,874.0000	(0.531)	0	0	0
26/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	60.0000	55.0000	(8.333)	0	0	0
26/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,792.0000	1,780.0000	(0.670)	0	0	0
26/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	67.0000	62.0000	(7.463)	0	0	0
26/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,704.0000	1,690.0000	(0.822)	0	0	0
26/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
26/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,293.0000	1,263.0000	(2.320)	0	0	0
26/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	80.0000	72.0000	(10.000)	0	0	0
26/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	169.0000	145.0000	(14.201)	0	0	0
26/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,981.0000	1,971.0000	(0.505)	0	0	0
26/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,533.0000	1,515.0000	(1.174)	0	0	0
26/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	109.0000	96.0000	(11.927)	0	0	0
26/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,933.0000	1,922.0000	(0.569)	0	0	0
26/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,836.0000	1,826.0000	(0.545)	0	0	0
26/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	58.0000	54.0000	(6.897)	0	0	0
26/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,217.0000	1,183.0000	(2.794)	0	0	0
26/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,492.0000	1,472.0000	(1.340)	0	0	0
26/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
26/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,748.0000	1,735.0000	(0.744)	0	0	0
26/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	73.0000	66.0000	(9.589)	0	0	0
26/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,661.0000	1,646.0000	(0.903)	0	0	0
26/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	86.0000	77.0000	(10.465)	0	0	0
26/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
26/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	101.0000	89.0000	(11.881)	0	0	0
26/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,575.0000	1,558.0000	(1.079)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	193.0000	165.0000	(14.508)	0	0	0
26/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	157.0000	135.0000	(14.013)	0	0	0
26/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	94.0000	83.0000	(11.702)	0	0	0
26/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,618.0000	1,602.0000	(0.989)	0	0	0
26/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	354.0000	317.0000	(10.452)	0	0	0
26/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,331.0000	1,304.0000	(2.029)	0	0	0
26/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	928.0000	886.0000	(4.526)	0	0	0
26/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	206.0000	175.0000	(15.049)	0	0	0
26/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,180.0000	1,144.0000	(3.051)	0	0	0
26/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,451.0000	1,429.0000	(1.516)	0	0	0
26/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,492.0000	1,472.0000	(1.340)	0	0	0
26/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
26/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	222.0000	190.0000	(14.414)	0	0	0
26/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	127.0000	110.0000	(13.386)	0	0	0
26/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,451.0000	1,429.0000	(1.516)	0	0	0
26/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,146.0000	1,109.0000	(3.229)	0	0	0
26/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,411.0000	1,387.0000	(1.701)	0	0	0
26/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,293.0000	1,263.0000	(2.320)	0	0	0
26/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	169.0000	145.0000	(14.201)	0	0	0
26/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	127.0000	110.0000	(13.386)	0	0	0
26/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	180.0000	154.0000	(14.444)	0	0	0
26/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	137.0000	118.0000	(13.869)	0	0	0
26/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,254.0000	1,223.0000	(2.472)	0	0	0
26/01/2009	€ / R 2009/06/12			Currency Future	13.6725	13.6618	(0.078)	13.5500	13.5500	2,636
26/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,605.0000	1,589.0000	(0.997)	0	0	0
26/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,179.0000	2,167.0000	(0.551)	0	0	0
26/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	807.0000	788.0000	(2.354)	0	0	0
26/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,572.0000	1,556.0000	(1.018)	0	0	0
26/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	1,955.0000	1,941.0000	(0.716)	0	0	0
26/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	452.0000	429.0000	(5.088)	0	0	0
26/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,159.0000	1,129.0000	(2.588)	0	0	0
26/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	695.0000	676.0000	(2.734)	0	0	0
26/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	694.0000	667.0000	(3.890)	0	0	0
26/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	528.0000	503.0000	(4.735)	0	0	0
26/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	750.0000	731.0000	(2.533)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,104.0000	2,091.0000	(0.618)	0	0	0
26/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	837.0000	818.0000	(2.270)	0	0	0
26/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,639.0000	1,623.0000	(0.976)	0	0	0
26/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,506.0000	1,490.0000	(1.062)	0	0	0
26/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,883.0000	1,868.0000	(0.797)	0	0	0
26/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	476.0000	452.0000	(5.042)	0	0	0
26/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,673.0000	1,657.0000	(0.956)	0	0	0
26/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	555.0000	530.0000	(4.505)	0	0	0
26/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	429.0000	406.0000	(5.361)	0	0	0
26/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,408.0000	1,380.0000	(1.989)	0	0	0
26/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,268.0000	1,238.0000	(2.366)	0	0	0
26/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,379.0000	1,362.0000	(1.233)	0	0	0
26/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1,000.0000	971.0000	(2.900)	0	0	0
26/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,256.0000	2,244.0000	(0.532)	0	0	0
26/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,180.0000	1,150.0000	(2.542)	0	0	0
26/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	586.0000	568.0000	(3.072)	0	0	0
26/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,104.0000	2,091.0000	(0.618)	0	0	0
26/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	778.0000	759.0000	(2.442)	0	0	0
26/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	629.0000	603.0000	(4.134)	0	0	0
26/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	476.0000	452.0000	(5.042)	0	0	0
26/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,201.0000	1,171.0000	(2.498)	0	0	0
26/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	645.0000	619.0000	(4.031)	0	0	0
26/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	801.0000	774.0000	(3.371)	0	0	0
26/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	678.0000	651.0000	(3.982)	0	0	0
26/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	614.0000	588.0000	(4.235)	0	0	0
26/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,439.0000	1,410.0000	(2.015)	0	0	0
26/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	729.0000	701.0000	(3.841)	0	0	0
26/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,222.0000	1,193.0000	(2.373)	0	0	0
26/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,348.0000	1,331.0000	(1.261)	0	0	0
26/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,334.0000	2,323.0000	(0.471)	0	0	0
26/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	722.0000	703.0000	(2.632)	0	0	0
26/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,058.0000	1,029.0000	(2.741)	0	0	0
26/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,707.0000	1,691.0000	(0.937)	0	0	0
26/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,741.0000	1,726.0000	(0.862)	0	0	0
26/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	669.0000	650.0000	(2.840)	0	0	0
26/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	820.0000	792.0000	(3.415)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,741.0000	1,726.0000	(0.862)	0	0	0
26/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,442.0000	1,425.0000	(1.179)	0	0	0
26/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,474.0000	1,457.0000	(1.153)	0	0	0
26/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,077.0000	1,059.0000	(1.671)	0	0	0
26/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,812.0000	1,797.0000	(0.828)	0	0	0
26/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,138.0000	1,109.0000	(2.548)	0	0	0
26/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,141.0000	1,123.0000	(1.578)	0	0	0
26/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,776.0000	1,761.0000	(0.845)	0	0	0
26/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	942.0000	914.0000	(2.972)	0	0	0
26/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	584.0000	559.0000	(4.281)	0	0	0
26/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	982.0000	953.0000	(2.953)	0	0	0
26/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,765.0000	1,738.0000	(1.530)	0	0	0
26/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	964.0000	935.0000	(3.008)	0	0	0
26/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	783.0000	755.0000	(3.576)	0	0	0
26/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	407.0000	384.0000	(5.651)	0	0	0
26/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,109.0000	1,091.0000	(1.623)	0	0	0
26/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	955.0000	937.0000	(1.885)	0	0	0
26/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,410.0000	1,393.0000	(1.206)	0	0	0
26/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,170.0000	1,152.0000	(1.538)	0	0	0
26/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	866.0000	847.0000	(2.194)	0	0	0
26/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	985.0000	967.0000	(1.827)	0	0	0
26/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	746.0000	719.0000	(3.619)	0	0	0
26/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	866.0000	847.0000	(2.194)	0	0	0
26/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,078.0000	1,049.0000	(2.690)	0	0	0
26/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,474.0000	1,457.0000	(1.153)	0	0	0
26/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,138.0000	1,109.0000	(2.548)	0	0	0
26/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,291.0000	1,262.0000	(2.246)	0	0	0
26/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	614.0000	588.0000	(4.235)	0	0	0
26/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,019.0000	990.0000	(2.846)	0	0	0
26/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,317.0000	1,300.0000	(1.291)	0	0	0
26/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,015.0000	997.0000	(1.773)	0	0	0
26/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	392.0000	376.0000	(4.082)	0	0	0
26/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,038.0000	1,009.0000	(2.794)	0	0	0
26/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,245.0000	1,215.0000	(2.410)	0	0	0
26/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,046.0000	1,028.0000	(1.721)	0	0	0
26/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,696.0000	1,669.0000	(1.592)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	895.0000	876.0000	(2.123)	0	0	0
26/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,439.0000	1,410.0000	(2.015)	0	0	0
26/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,118.0000	1,088.0000	(2.683)	0	0	0
26/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	840.0000	812.0000	(3.333)	0	0	0
26/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	501.0000	477.0000	(4.790)	0	0	0
26/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	492.0000	474.0000	(3.659)	0	0	0
26/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	764.0000	737.0000	(3.534)	0	0	0
26/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,605.0000	1,589.0000	(0.997)	0	0	0
26/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,564.0000	1,536.0000	(1.790)	0	0	0
26/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	661.0000	635.0000	(3.933)	0	0	0
26/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,847.0000	1,832.0000	(0.812)	0	0	0
26/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	566.0000	548.0000	(3.180)	0	0	0
26/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,038.0000	1,009.0000	(2.794)	0	0	0
26/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	570.0000	544.0000	(4.561)	0	0	0
26/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,287.0000	1,270.0000	(1.321)	0	0	0
26/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	647.0000	629.0000	(2.782)	0	0	0
26/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,015.0000	997.0000	(1.773)	0	0	0
26/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	678.0000	651.0000	(3.982)	0	0	0
26/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	860.0000	831.0000	(3.372)	0	0	0
26/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,320.0000	1,291.0000	(2.197)	0	0	0
26/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	566.0000	548.0000	(3.180)	0	0	0
26/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	746.0000	719.0000	(3.619)	0	0	0
26/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,379.0000	1,349.0000	(2.175)	0	0	0
26/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,379.0000	1,349.0000	(2.175)	0	0	0
26/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,029.0000	2,015.0000	(0.690)	0	0	0
26/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	606.0000	588.0000	(2.970)	0	0	0
26/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,098.0000	1,068.0000	(2.732)	0	0	0
26/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,919.0000	1,905.0000	(0.730)	0	0	0
26/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	424.0000	407.0000	(4.009)	0	0	0
26/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	541.0000	517.0000	(4.436)	0	0	0
26/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	606.0000	588.0000	(2.970)	0	0	0
26/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	599.0000	573.0000	(4.341)	0	0	0
26/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	982.0000	953.0000	(2.953)	0	0	0
26/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,410.0000	1,393.0000	(1.206)	0	0	0
26/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,109.0000	1,091.0000	(1.623)	0	0	0
26/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	783.0000	755.0000	(3.576)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	925.0000	906.0000	(2.054)	0	0	0
26/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	711.0000	684.0000	(3.797)	0	0	0
26/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	880.0000	851.0000	(3.295)	0	0	0
26/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,317.0000	1,300.0000	(1.291)	0	0	0
26/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,245.0000	1,215.0000	(2.410)	0	0	0
26/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,539.0000	1,522.0000	(1.105)	0	0	0
26/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	840.0000	812.0000	(3.333)	0	0	0
26/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	722.0000	703.0000	(2.632)	0	0	0
26/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,348.0000	1,331.0000	(1.261)	0	0	0
26/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,257.0000	1,240.0000	(1.352)	0	0	0
26/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,257.0000	1,240.0000	(1.352)	0	0	0
26/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	820.0000	792.0000	(3.415)	0	0	0
26/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	880.0000	851.0000	(3.295)	0	0	0
26/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	921.0000	893.0000	(3.040)	0	0	0
26/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	900.0000	872.0000	(3.111)	0	0	0
26/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,812.0000	1,797.0000	(0.828)	0	0	0
26/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	584.0000	559.0000	(4.281)	0	0	0
26/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,228.0000	1,210.0000	(1.466)	0	0	0
26/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,078.0000	1,049.0000	(2.690)	0	0	0
26/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,943.0000	1,917.0000	(1.338)	0	0	0
26/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	334.0000	319.0000	(4.491)	0	0	0
26/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	955.0000	937.0000	(1.885)	0	0	0
26/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,564.0000	1,536.0000	(1.790)	0	0	0
26/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	860.0000	831.0000	(3.372)	0	0	0
26/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	492.0000	474.0000	(3.659)	0	0	0
26/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,199.0000	1,181.0000	(1.501)	0	0	0
26/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,501.0000	1,472.0000	(1.932)	0	0	0
26/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	528.0000	510.0000	(3.409)	0	0	0
26/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,287.0000	1,270.0000	(1.321)	0	0	0
26/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	669.0000	650.0000	(2.840)	0	0	0
26/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	586.0000	568.0000	(3.072)	0	0	0
26/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,248.0000	2,224.0000	(1.068)	0	0	0
26/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,408.0000	1,380.0000	(1.989)	0	0	0
26/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,871.0000	1,844.0000	(1.443)	0	0	0
26/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	348.0000	333.0000	(4.310)	0	0	0
26/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	226.0000	213.0000	(5.752)	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
26/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,093.0000	2,068.0000	(1.194)	0	0	0
26/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	270.0000	256.0000	(5.185)	0	0	0
26/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,291.0000	1,262.0000	(2.246)	0	0	0
26/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	510.0000	492.0000	(3.529)	0	0	0
26/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,532.0000	1,504.0000	(1.828)	0	0	0
26/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	321.0000	306.0000	(4.673)	0	0	0
26/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,907.0000	1,881.0000	(1.363)	0	0	0
26/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,058.0000	1,029.0000	(2.741)	0	0	0
26/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	627.0000	608.0000	(3.030)	0	0	0
26/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,349.0000	1,320.0000	(2.150)	0	0	0
26/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	985.0000	967.0000	(1.827)	0	0	0
26/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	807.0000	788.0000	(2.354)	0	0	0
26/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,180.0000	1,150.0000	(2.542)	0	0	0
26/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	942.0000	914.0000	(2.972)	0	0	0
26/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,019.0000	990.0000	(2.846)	0	0	0
26/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,046.0000	1,028.0000	(1.721)	0	0	0
26/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,170.0000	1,152.0000	(1.538)	0	0	0
26/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	270.0000	256.0000	(5.185)	0	0	0
26/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	2,017.0000	1,992.0000	(1.239)	0	0	0
26/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,093.0000	2,068.0000	(1.194)	0	0	0
26/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	295.0000	280.0000	(5.085)	0	0	0
26/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	474.0000	457.0000	(3.586)	0	0	0
26/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,597.0000	1,569.0000	(1.753)	0	0	0
26/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	247.0000	234.0000	(5.263)	0	0	0
26/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,170.0000	2,146.0000	(1.106)	0	0	0
26/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,663.0000	1,635.0000	(1.684)	0	0	0
26/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,696.0000	1,669.0000	(1.592)	0	0	0
26/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,871.0000	1,844.0000	(1.443)	0	0	0
26/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	440.0000	423.0000	(3.864)	0	0	0
26/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,835.0000	1,809.0000	(1.417)	0	0	0
26/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	363.0000	347.0000	(4.408)	0	0	0
26/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	348.0000	333.0000	(4.310)	0	0	0
26/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	334.0000	319.0000	(4.491)	0	0	0
26/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,907.0000	1,881.0000	(1.363)	0	0	0
26/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	424.0000	407.0000	(4.009)	0	0	0
26/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	236.0000	223.0000	(5.508)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R	2009/06/12	11.80	Call	Currency Future	2,131.0000	2,107.0000	(1.126)	0	0	0
26/01/2009	€ / R	2009/06/12	11.80	Put	Currency Future	259.0000	245.0000	(5.405)	0	0	0
26/01/2009	€ / R	2009/06/12	11.90	Call	Currency Future	2,055.0000	2,030.0000	(1.217)	0	0	0
26/01/2009	€ / R	2009/06/12	11.90	Put	Currency Future	282.0000	268.0000	(4.965)	0	0	0
26/01/2009	€ / R	2009/06/12	11.70	Call	Currency Future	2,209.0000	2,185.0000	(1.086)	0	0	0
26/01/2009	€ / R	2009/06/12	12.00	Put	Currency Future	307.0000	293.0000	(4.560)	0	0	0
26/01/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,980.0000	1,954.0000	(1.313)	0	0	0
26/01/2009	€ / R	2009/06/12	12.65	Put	Currency Future	510.0000	492.0000	(3.529)	0	0	0
26/01/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,943.0000	1,917.0000	(1.338)	0	0	0
26/01/2009	€ / R	2009/06/12	12.05	Put	Currency Future	321.0000	306.0000	(4.673)	0	0	0
26/01/2009	€ / R	2009/06/12	12.65	Call	Currency Future	1,532.0000	1,504.0000	(1.828)	0	0	0
26/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,597.0000	1,569.0000	(1.753)	0	0	0
26/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,630.0000	1,602.0000	(1.718)	0	0	0
26/01/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,470.0000	1,441.0000	(1.973)	0	0	0
26/01/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,800.0000	1,773.0000	(1.500)	0	0	0
26/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	408.0000	391.0000	(4.167)	0	0	0
26/01/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,765.0000	1,738.0000	(1.530)	0	0	0
26/01/2009	€ / R	2009/06/12	12.30	Put	Currency Future	392.0000	376.0000	(4.082)	0	0	0
26/01/2009	€ / R	2009/06/12	12.75	Put	Currency Future	547.0000	529.0000	(3.291)	0	0	0
26/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	377.0000	361.0000	(4.244)	0	0	0
26/01/2009	€ / R	2009/06/12	13.10	Call	Currency Future	1,268.0000	1,238.0000	(2.366)	0	0	0
26/01/2009	€ / R	2009/06/12	13.10	Put	Currency Future	695.0000	676.0000	(2.734)	0	0	0
26/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	474.0000	457.0000	(3.586)	0	0	0
26/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	457.0000	440.0000	(3.720)	0	0	0
26/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,730.0000	1,703.0000	(1.561)	0	0	0
26/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	408.0000	391.0000	(4.167)	0	0	0
26/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,730.0000	1,703.0000	(1.561)	0	0	0
26/01/2009	€ / R	2009/09/14			Currency Future	13.9004	13.8838	(0.119)	0.0000	0.0000	0
26/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,526.0000	1,488.0000	(2.490)	0	0	0
26/01/2009	€ / R	2009/09/14	13.00	Put	Currency Future	830.0000	809.0000	(2.530)	0	0	0
26/01/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,423.0000	1,403.0000	(1.405)	0	0	0
26/01/2009	€ / R	2009/09/14	13.30	Put	Currency Future	965.0000	944.0000	(2.176)	0	0	0
26/01/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,026.0000	1,004.0000	(2.144)	0	0	0
26/01/2009	€ / R	2009/09/14	13.00	Call	Currency Future	1,731.0000	1,693.0000	(2.195)	0	0	0
26/01/2009	€ / R	2009/09/14	14.15	Put	Currency Future	1,484.0000	1,465.0000	(1.280)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,566.0000	1,527.0000	(2.490)	0	0	0
26/01/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1,235.0000	1,199.0000	(2.915)	0	0	0
26/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	788.0000	767.0000	(2.665)	0	0	0
26/01/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,507.0000	1,469.0000	(2.522)	0	0	0
26/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	707.0000	687.0000	(2.829)	0	0	0
26/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,543.0000	1,523.0000	(1.296)	0	0	0
26/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	747.0000	726.0000	(2.811)	0	0	0
26/01/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,176.0000	1,155.0000	(1.786)	0	0	0
26/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,526.0000	1,488.0000	(2.490)	0	0	0
26/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,057.0000	1,035.0000	(2.081)	0	0	0
26/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	965.0000	944.0000	(2.176)	0	0	0
26/01/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1,273.0000	1,237.0000	(2.828)	0	0	0
26/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,566.0000	1,527.0000	(2.490)	0	0	0
26/01/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,467.0000	1,429.0000	(2.590)	0	0	0
26/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	919.0000	898.0000	(2.285)	0	0	0
26/01/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1,426.0000	1,389.0000	(2.595)	0	0	0
26/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,619.0000	1,581.0000	(2.347)	0	0	0
26/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,117.0000	1,096.0000	(1.880)	0	0	0
26/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,026.0000	1,004.0000	(2.144)	0	0	0
26/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,193.0000	1,157.0000	(3.018)	0	0	0
26/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,848.0000	1,810.0000	(2.056)	0	0	0
26/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,908.0000	1,871.0000	(1.939)	0	0	0
26/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,789.0000	1,751.0000	(2.124)	0	0	0
26/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,391.0000	1,371.0000	(1.438)	0	0	0
26/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,347.0000	1,310.0000	(2.747)	0	0	0
26/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,310.0000	1,273.0000	(2.824)	0	0	0
26/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,328.0000	1,308.0000	(1.506)	0	0	0
26/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,328.0000	1,291.0000	(2.786)	0	0	0
26/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,359.0000	1,339.0000	(1.472)	0	0	0
26/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,328.0000	1,308.0000	(1.506)	0	0	0
26/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,205.0000	1,185.0000	(1.660)	0	0	0
26/01/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1,406.0000	1,369.0000	(2.632)	0	0	0
26/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,291.0000	1,255.0000	(2.789)	0	0	0
26/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,328.0000	1,291.0000	(2.786)	0	0	0
26/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,297.0000	1,276.0000	(1.619)	0	0	0
26/01/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,235.0000	1,215.0000	(1.619)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1,386.0000	1,349.0000	(2.670)	0	0	0
26/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,172.0000	1,137.0000	(2.986)	0	0	0
26/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,572.0000	1,553.0000	(1.209)	0	0	0
26/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,146.0000	1,126.0000	(1.745)	0	0	0
26/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,447.0000	1,409.0000	(2.626)	0	0	0
26/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,447.0000	1,409.0000	(2.626)	0	0	0
26/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,632.0000	1,613.0000	(1.164)	0	0	0
26/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,132.0000	1,097.0000	(3.092)	0	0	0
26/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,146.0000	1,126.0000	(1.745)	0	0	0
26/01/2009	€ / R	2009/09/14	14.85	Put	Currency Future	1,915.0000	1,897.0000	(0.940)	0	0	0
26/01/2009	€ / R	2009/09/14	14.85	Call	Currency Future	966.0000	931.0000	(3.623)	0	0	0
26/01/2009	€ / R	2009/09/14	14.20	Call	Currency Future	1,214.0000	1,178.0000	(2.965)	0	0	0
26/01/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,513.0000	1,494.0000	(1.256)	0	0	0
26/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,632.0000	1,613.0000	(1.164)	0	0	0
26/01/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,755.0000	1,737.0000	(1.026)	0	0	0
26/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,172.0000	1,137.0000	(2.986)	0	0	0
26/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,572.0000	1,553.0000	(1.209)	0	0	0
26/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,132.0000	1,097.0000	(3.092)	0	0	0
26/01/2009	€ / R	2009/09/14	14.50	Call	Currency Future	1,094.0000	1,058.0000	(3.291)	0	0	0
26/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,456.0000	1,436.0000	(1.374)	0	0	0
26/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,266.0000	1,245.0000	(1.659)	0	0	0
26/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,256.0000	1,220.0000	(2.866)	0	0	0
26/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,266.0000	1,245.0000	(1.659)	0	0	0
26/01/2009	€ / R	2009/09/14	14.60	Call	Currency Future	1,056.0000	1,021.0000	(3.314)	0	0	0
26/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,366.0000	1,329.0000	(2.709)	0	0	0
26/01/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,693.0000	1,674.0000	(1.122)	0	0	0
26/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,366.0000	1,329.0000	(2.709)	0	0	0
26/01/2009	€ / R	2009/09/14	13.10	Put	Currency Future	874.0000	853.0000	(2.403)	0	0	0
26/01/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,674.0000	1,636.0000	(2.270)	0	0	0
26/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,456.0000	1,436.0000	(1.374)	0	0	0
26/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,488.0000	1,450.0000	(2.554)	0	0	0
26/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,088.0000	1,066.0000	(2.022)	0	0	0
26/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,256.0000	1,220.0000	(2.866)	0	0	0
26/01/2009	ALBI	2009/02/05			Index Future	293.8990	292.3790	(0.517)	0.0000	0.0000	605

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ALBI	2009/05/07			Index Future	301.9600	300.3980	(0.517)	0.0000	0.0000	1
26/01/2009	ALBI	2009/08/06			Index Future	308.7210	307.1750	(0.501)	0.0000	0.0000	0
26/01/2009	CRD1	2009/02/05			Index Future	124.3670	124.2670	(0.080)	0.0000	0.0000	0
26/01/2009	CRD1	2009/05/07			Index Future	127.7670	127.6650	(0.080)	0.0000	0.0000	0
26/01/2009	CRD1	2009/08/06			Index Future	130.9000	130.7970	(0.079)	0.0000	0.0000	2
26/01/2009	GOVI	2009/02/05			jGovi	295.7540	294.3620	(0.471)	0.0000	0.0000	507
26/01/2009	GOVI	2009/05/07			jGovi	303.8390	302.4110	(0.470)	0.0000	0.0000	0
26/01/2009	GOVI	2009/08/06			jGovi	311.2890	309.8310	(0.468)	0.0000	0.0000	0
26/01/2009	ILBI	2009/02/05			Index Future	335.6610	335.6610	-	0.0000	0.0000	2
26/01/2009	ILBI	2009/05/07			Index Future	345.5180	345.5180	-	0.0000	0.0000	0
26/01/2009	J153	2010/08/31			jSwap	9.2390	9.2390	-	0.0000	0.0000	0
26/01/2009	J157	2015/09/15			jSwap	8.5170	8.5400	0.270	0.0000	0.0000	0
26/01/2009	J186	2026/12/21			jSwap	7.7050	7.7320	0.350	0.0000	0.0000	0
26/01/2009	J201	2014/12/22			jSwap	8.3160	8.3330	0.204	0.0000	0.0000	0
26/01/2009	J203	2017/09/15			jSwap	8.4960	8.5250	0.341	0.0000	0.0000	0
26/01/2009	J204	2018/12/21			jSwap	8.3170	8.3380	0.252	0.0000	0.0000	0
26/01/2009	J207	2020/01/15			jSwap	8.2390	8.2570	0.218	0.0000	0.0000	0
26/01/2009	JBAR	2005/12/21			jBar	11.2210	11.1960	(0.223)	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
26/01/2009	JFRA	2009/02/05			jFra	11.0970	11.1160	0.171	0.0000	0.0000	0
26/01/2009	JFRA	2009/05/07			jFra	8.9630	9.0250	0.692	0.0000	0.0000	0
26/01/2009	JFRA	2009/08/06			jFra	7.5740	7.5860	0.158	0.0000	0.0000	0
26/01/2009	JFRA	2009/11/05			jFra	7.2070	7.1740	(0.458)	0.0000	0.0000	0
26/01/2009	JN02	2009/02/05			jNote	8.1070	8.1120	0.062	0.0000	0.0000	0
26/01/2009	JN02	2009/05/07			jNote	7.6860	7.6870	0.013	0.0000	0.0000	0
26/01/2009	JN02	2009/08/06			jNote	7.5420	7.5400	(0.027)	0.0000	0.0000	0
26/01/2009	JN05	2009/02/05			jNote	8.1180	8.1290	0.136	0.0000	0.0000	0
26/01/2009	JN05	2009/05/07			jNote	7.9510	7.9610	0.126	0.0000	0.0000	0
26/01/2009	JN05	2009/08/06			jNote	7.9070	7.9160	0.114	0.0000	0.0000	0
26/01/2009	JN10	2009/02/05			jNote	8.1660	8.1880	0.269	0.0000	0.0000	0
26/01/2009	JN10	2009/05/07			jNote	8.0550	8.0740	0.236	0.0000	0.0000	0
26/01/2009	JN10	2009/08/06			jNote	8.0120	8.0280	0.200	0.0000	0.0000	0
26/01/2009	JROD	2009/01/30			jRod	11.5010	11.5010	-	0.0000	0.0000	0
26/01/2009	JROD	2009/02/27			jRod	11.3600	11.3540	(0.053)	0.0000	0.0000	0
26/01/2009	JROD	2009/03/31			jRod	11.2930	11.2860	(0.062)	0.0000	0.0000	0
26/01/2009	JROD	2009/04/30			jRod	11.3420	11.3430	0.009	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
26/01/2009	JROD	2009/05/29			jRod	11.1060	11.1150	0.081	0.0000	0.0000	0
26/01/2009	JROD	2009/06/30			jRod	10.7930	10.8090	0.148	0.0000	0.0000	0
26/01/2009	OTH1	2009/02/05			Index Future	283.9900	281.9460	(0.720)	0.0000	0.0000	0
26/01/2009	OTH1	2009/05/07			Index Future	291.7530	289.6560	(0.719)	0.0000	0.0000	0
26/01/2009	OTH1	2009/08/06			Index Future	298.9070	296.7630	(0.717)	0.0000	0.0000	3
26/01/2009	R153	2009/02/05			Bond Future	6.9850	6.9210	(0.916)	0.0000	0.0000	7,458
26/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,486.0000	4,584.0000	2.185	0	0	0
26/01/2009	R153	2009/05/07			Bond Future	6.1330	6.0560	(1.256)	6.4700	6.4700	4,652
26/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
26/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,981.0000	4,081.0000	2.512	0	0	0
26/01/2009	R153	2009/08/06			Bond Future	4.9360	4.8390	(1.965)	0.0000	0.0000	0
26/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
26/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	5,251.0000	5,355.0000	1.981	0	0	0
26/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
26/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	5,003.0000	5,107.0000	2.079	0	0	0
26/01/2009	R153	2009/11/05			Bond Future	3.1650	3.0360	(4.076)	0.0000	0.0000	0
26/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
26/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,755.0000	2,861.0000	3.848	0	0	0
26/01/2009	R157	2009/02/05			Bond Future	7.5180	7.5600	0.559	0.0000	0.0000	16,403
26/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	4,489.0000	4,196.0000	(6.527)	0	0	1,350
26/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	125.0000	87.0000	(30.400)	0	0	0
26/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	10,025.0000	9,768.0000	(2.564)	0	0	0
26/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	850
26/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	13.0000	6.0000	(53.846)	0	0	0
26/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	7,250.0000	6,987.0000	(3.628)	0	0	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	14,052.0000	13,796.0000	(1.822)	0	0	0
26/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	11,387.0000	11,131.0000	(2.248)	0	0	600
26/01/2009	R157	2009/05/07			Bond Future	7.3670	7.4110	0.597	7.3900	7.3900	1,777
26/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	668.0000	676.0000	1.198	0	0	0
26/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	6,771.0000	6,917.0000	2.156	0	0	0
26/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,488.0000	1,373.0000	(7.728)	0	0	0
26/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,917.0000	9,663.0000	(2.561)	0	0	0
26/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	3,162.0000	2,987.0000	(5.534)	0	0	386
26/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,859.0000	3,945.0000	2.229	0	0	0
26/01/2009	R157	2009/08/06			Bond Future	7.2860	7.3320	0.631	0.0000	0.0000	5,000
26/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	11,996.0000	11,754.0000	(2.017)	0	0	0
26/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,314.0000	1,336.0000	1.674	0	0	0
26/01/2009	R157	2009/11/05			Bond Future	7.2390	7.2870	0.663	0.0000	0.0000	0
26/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,987.0000	5,075.0000	1.765	0	0	0
26/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	6,424.0000	6,246.0000	(2.771)	0	0	0
26/01/2009	R186	2009/02/05			Bond Future	7.9760	8.0970	1.517	0.0000	0.0000	9,323
26/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
26/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,020.0000	11,683.0000	(10.269)	0	0	0
26/01/2009	R186	2009/05/07			Bond Future	7.8920	8.0160	1.571	0.0000	0.0000	0
26/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	13,905.0000	12,783.0000	(8.069)	0	0	0
26/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,442.0000	2,687.0000	10.033	0	0	0
26/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	7,344.0000	6,511.0000	(11.343)	0	0	2,500
26/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,152.0000	6,687.0000	8.696	0	0	0
26/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,568.0000	19,640.0000	5.773	0	0	0
26/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,567.0000	1,272.0000	(18.826)	0	0	97
26/01/2009	R186	2009/08/06			Bond Future	7.8470	7.9740	1.618	0.0000	0.0000	2,500
26/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,843.0000	5,176.0000	6.876	0	0	0
26/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	16,716.0000	15,653.0000	(6.359)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	R186	2009/11/05			Bond Future	7.8180	7.9480	1.663	0.0000	0.0000	0
26/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10,282.0000	9,525.0000	(7.362)	0	0	5,000
26/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,865.0000	14,531.0000	4.803	0	0	0
26/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	18,751.0000	17,706.0000	(5.573)	0	0	0
26/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,649.0000	7,027.0000	5.685	0	0	5,000
26/01/2009	R196	2009/02/05			Bond Future	11.2140	11.2040	(0.089)	0.0000	0.0000	0
26/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	381.0000	333.0000	(12.598)	0	0	0
26/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	405.0000	357.0000	(11.852)	0	0	0
26/01/2009	R196	2009/05/07			Bond Future	11.7630	11.7660	0.026	0.0000	0.0000	0
26/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	246.0000	246.0000	-	0	0	0
26/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
26/01/2009	R201	2009/02/05			Bond Future	7.5900	7.6420	0.685	0.0000	0.0000	2
26/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,633.0000	7,383.0000	(3.275)	0	0	0
26/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R201	2009/05/07			Bond Future	7.3980	7.4530	0.743	0.0000	0.0000	0
26/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	372.0000	381.0000	2.419	0	0	0
26/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	8,643.0000	8,394.0000	(2.881)	0	0	0
26/01/2009	R201	2009/08/06			Bond Future	7.2770	7.3340	0.783	0.0000	0.0000	0
26/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	9,476.0000	9,242.0000	(2.469)	0	0	0
26/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	955.0000	981.0000	2.723	0	0	0
26/01/2009	R201	2009/11/05			Bond Future	7.1800	7.2400	0.836	0.0000	0.0000	0
26/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,821.0000	3,912.0000	2.382	0	0	0
26/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	5,214.0000	5,042.0000	(3.299)	0	0	0
26/01/2009	R203	2009/02/05			Bond Future	7.8190	7.9610	1.816	0.0000	0.0000	38
26/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	8,502.0000	7,615.0000	(10.433)	0	0	0
26/01/2009	R203	2009/05/07			Bond Future	7.6860	7.8340	1.926	0.0000	0.0000	0
26/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,016.0000	1,158.0000	13.976	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	8,780.0000	8,009.0000	(8.781)	0	0	0
26/01/2009	R203	2009/08/06			Bond Future	7.6070	7.7600	2.011	0.0000	0.0000	0
26/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,763.0000	1,940.0000	10.040	0	0	0
26/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	11,209.0000	10,457.0000	(6.709)	0	0	0
26/01/2009	R203	2009/11/05			Bond Future	7.5530	7.7130	2.118	0.0000	0.0000	0
26/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,502.0000	6,936.0000	6.675	0	0	0
26/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	6,184.0000	5,665.0000	(8.393)	0	0	0
26/01/2009	R204	2009/02/05			Bond Future	7.8210	7.9630	1.816	0.0000	0.0000	9
26/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	9,190.0000	8,225.0000	(10.501)	0	0	0
26/01/2009	R204	2009/05/07			Bond Future	7.7020	7.8490	1.909	0.0000	0.0000	0
26/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	9,482.0000	8,646.0000	(8.817)	0	0	0
26/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,139.0000	1,296.0000	13.784	0	0	0
26/01/2009	R204	2009/08/06			Bond Future	7.6340	7.7860	1.991	0.0000	0.0000	0
26/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	12,123.0000	11,304.0000	(6.756)	0	0	0
26/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,988.0000	2,182.0000	9.759	0	0	0
26/01/2009	R204	2009/11/05			Bond Future	7.5860	7.7430	2.070	0.0000	0.0000	0
26/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	6,756.0000	6,195.0000	(8.304)	0	0	0
26/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,326.0000	7,796.0000	6.416	0	0	0
26/01/2009	R206	2009/02/05			Bond Future	7.6270	7.6900	0.826	0.0000	0.0000	1,730
26/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,291.0000	6,037.0000	(4.038)	0	0	0
26/01/2009	R206	2009/05/07			Bond Future	7.4160	7.4820	0.890	0.0000	0.0000	0
26/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	6,391.0000	6,152.0000	(3.740)	0	0	0
26/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	436.0000	454.0000	4.128	0	0	0
26/01/2009	R206	2009/08/06			Bond Future	7.2780	7.3480	0.962	0.0000	0.0000	0
26/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,843.0000	7,611.0000	(2.958)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	776.0000	806.0000	3.866	0	0	0
26/01/2009	R206	2009/11/05			Bond Future	7.1640	7.2380	1.033	0.0000	0.0000	0
26/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	4,261.0000	4,093.0000	(3.943)	0	0	0
26/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,065.0000	3,162.0000	3.165	0	0	0
26/01/2009	R207	2009/02/05			Bond Future	7.9930	8.0850	1.151	0.0000	0.0000	0
26/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,226.0000	7,590.0000	(7.732)	0	0	0
26/01/2009	R207	2009/05/07			Bond Future	7.8930	7.9870	1.191	0.0000	0.0000	0
26/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	8,779.0000	8,235.0000	(6.197)	0	0	0
26/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,510.0000	1,613.0000	6.821	0	0	0
26/01/2009	R207	2009/08/06			Bond Future	7.8370	7.9340	1.238	0.0000	0.0000	0
26/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,476.0000	2,603.0000	5.129	0	0	0
26/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	11,546.0000	11,012.0000	(4.625)	0	0	0
26/01/2009	R207	2009/11/05			Bond Future	7.7990	7.8990	1.282	0.0000	0.0000	0
26/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	6,351.0000	5,987.0000	(5.731)	0	0	0
26/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,403.0000	8,712.0000	3.677	0	0	0
26/01/2009	R208	2009/02/05			Bond Future	8.1480	8.2250	0.945	0.0000	0.0000	0
26/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	4,125.0000	3,583.0000	(13.139)	0	0	0
26/01/2009	R208	2009/05/07			Bond Future	8.0510	8.1310	0.994	0.0000	0.0000	0
26/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,333.0000	2,453.0000	5.144	0	0	0
26/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	7,096.0000	6,654.0000	(6.229)	0	0	0
26/01/2009	R208	2009/08/06			Bond Future	8.0050	8.0860	1.012	0.0000	0.0000	0
26/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,887.0000	3,001.0000	3.949	0	0	0
26/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	11,091.0000	10,638.0000	(4.084)	0	0	0
26/01/2009	R208	2009/11/05			Bond Future	8.0260	8.1120	1.072	0.0000	0.0000	0
26/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	6,644.0000	6,312.0000	(4.997)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,578.0000	8,839.0000	3.043	0	0	0
26/01/2009	R209	2009/02/05			Bond Future	7.6680	7.7990	1.708	7.6800	7.6800	5,545
26/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	11,662.0000	10,384.0000	(10.959)	0	0	0
26/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/01/2009	R209	2009/05/07			Bond Future	7.5980	7.7310	1.750	0.0000	0.0000	0
26/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,480.0000	1,656.0000	11.892	0	0	0
26/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	13,820.0000	12,684.0000	(8.220)	0	0	0
26/01/2009	R209	2009/08/06			Bond Future	7.5580	7.6930	1.786	0.0000	0.0000	0
26/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	14,726.0000	13,692.0000	(7.022)	0	0	0
26/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,979.0000	4,284.0000	7.665	0	0	0
26/01/2009	R209	2009/11/05			Bond Future	7.5300	7.6680	1.833	0.0000	0.0000	0
26/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,066.0000	12,689.0000	5.163	0	0	0
26/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	9,171.0000	8,422.0000	(8.167)	0	0	0
26/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	8,101.0000	7,408.0000	(8.554)	0	0	5,000
26/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,713.0000	14,391.0000	4.944	0	0	0
26/01/2009	TRT1	2009/02/05			Index Future	291.9730	290.5880	(0.474)	0.0000	0.0000	0
26/01/2009	TRT1	2009/05/07			Index Future	299.9550	298.5330	(0.474)	0.0000	0.0000	0
26/01/2009	TRT1	2009/08/06			Index Future	307.3090	305.8580	(0.472)	0.0000	0.0000	100
26/01/2009	ZAAD	2009/03/16			Currency Future	6.7389	6.7312	(0.114)	0.0000	0.0000	8,548
26/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	528.0000	529.0000	0.189	0	0	0
26/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	195.0000	193.0000	(1.026)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	315.0000	313.0000	(0.635)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	765.0000	756.0000	(1.176)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	208.0000	200.0000	(3.846)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	252.0000	250.0000	(0.794)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	252.0000	250.0000	(0.794)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	195.0000	193.0000	(1.026)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	494.0000	494.0000	-	0	0	0
26/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	208.0000	200.0000	(3.846)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	594.0000	584.0000	(1.684)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	291.0000	281.0000	(3.436)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	334.0000	324.0000	(2.994)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	283.0000	281.0000	(0.707)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	26.0000	24.0000	(7.692)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	222.0000	213.0000	(4.054)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	481.0000	470.0000	(2.287)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	419.0000	418.0000	(0.239)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	272.0000	262.0000	(3.676)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	334.0000	324.0000	(2.994)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	383.0000	382.0000	(0.261)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	39.0000	36.0000	(7.692)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	253.0000	245.0000	(3.162)	0	0	0
26/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	856.0000	847.0000	(1.051)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	456.0000	456.0000	-	0	0	0
26/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	386.0000	375.0000	(2.850)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	837.0000	840.0000	0.358	0	0	0
26/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	880.0000	883.0000	0.341	0	0	0
26/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	237.0000	228.0000	(3.797)	0	0	0
26/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,100.0000	1,105.0000	0.455	0	0	0
26/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	755.0000	757.0000	0.265	0	0	0
26/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	291.0000	281.0000	(3.436)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	195.0000	187.0000	(4.103)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	311.0000	302.0000	(2.894)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	348.0000	347.0000	(0.287)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	147.0000	144.0000	(2.041)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	600.0000	601.0000	0.167	0	0	0
26/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	419.0000	418.0000	(0.239)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	678.0000	667.0000	(1.622)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	35.0000	32.0000	(8.571)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	253.0000	245.0000	(3.162)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	311.0000	302.0000	(2.894)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,192.0000	1,197.0000	0.419	0	0	0
26/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	796.0000	798.0000	0.251	0	0	0
26/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	222.0000	221.0000	(0.450)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	315.0000	313.0000	(0.635)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,146.0000	1,151.0000	0.436	0	0	0
26/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	675.0000	677.0000	0.296	0	0	0
26/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,239.0000	1,244.0000	0.404	0	0	0
26/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	167.0000	160.0000	(4.192)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	139.0000	132.0000	(5.036)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	222.0000	213.0000	(4.054)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	94.0000	88.0000	(6.383)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	528.0000	529.0000	0.189	0	0	0
26/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	383.0000	382.0000	(0.261)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	755.0000	757.0000	0.265	0	0	0
26/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,333.0000	1,338.0000	0.375	0	0	0
26/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	675.0000	677.0000	0.296	0	0	0
26/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	222.0000	221.0000	(0.450)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,055.0000	1,059.0000	0.379	0	0	0
26/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	114.0000	108.0000	(5.263)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	85.0000	79.0000	(7.059)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	923.0000	926.0000	0.325	0	0	0
26/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,476.0000	1,482.0000	0.407	0	0	0
26/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	563.0000	564.0000	0.178	0	0	0
26/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,010.0000	1,015.0000	0.495	0	0	0
26/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	61.0000	57.0000	(6.557)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	563.0000	564.0000	0.178	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	126.0000	123.0000	(2.381)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	637.0000	639.0000	0.314	0	0	0
26/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	104.0000	98.0000	(5.769)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	415.0000	404.0000	(2.651)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	92.0000	89.0000	(3.261)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	170.0000	167.0000	(1.765)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	715.0000	717.0000	0.280	0	0	0
26/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	108.0000	105.0000	(2.778)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,192.0000	1,197.0000	0.419	0	0	0
26/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	76.0000	71.0000	(6.579)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	358.0000	348.0000	(2.793)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	126.0000	120.0000	(4.762)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	594.0000	584.0000	(1.684)	0	0	0
26/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,286.0000	1,291.0000	0.389	0	0	0
26/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
26/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	15.0000	13.0000	(13.333)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	517.0000	506.0000	(2.128)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	108.0000	105.0000	(2.778)	0	0	0
26/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,380.0000	1,386.0000	0.435	0	0	0
26/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	65.0000	62.0000	(4.615)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	447.0000	436.0000	(2.461)	0	0	0
26/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	19.0000	17.0000	(10.526)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	78.0000	75.0000	(3.846)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	415.0000	404.0000	(2.651)	0	0	0
26/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	170.0000	167.0000	(1.765)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	494.0000	494.0000	-	0	0	0
26/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	966.0000	970.0000	0.414	0	0	0
26/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	600.0000	601.0000	0.167	0	0	0
26/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	554.0000	543.0000	(1.986)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	358.0000	348.0000	(2.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	447.0000	436.0000	(2.461)	0	0	0
26/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	126.0000	123.0000	(2.381)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	32.0000	30.0000	(6.250)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	721.0000	711.0000	(1.387)	0	0	0
26/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	810.0000	801.0000	(1.111)	0	0	0
26/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	635.0000	625.0000	(1.575)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	46.0000	44.0000	(4.348)	0	0	0
26/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	635.0000	625.0000	(1.575)	0	0	0
26/01/2009	ZAAD	2009/06/12			Currency Future	6.8374	6.8296	(0.114)	0.0000	0.0000	920
26/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	146.0000	146.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	621.0000	614.0000	(1.127)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	367.0000	369.0000	0.545	0	0	0
26/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	282.0000	283.0000	0.355	0	0	0
26/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	595.0000	597.0000	0.336	0	0	0
26/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	430.0000	424.0000	(1.395)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	234.0000	234.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	505.0000	498.0000	(1.386)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	217.0000	213.0000	(1.843)	0	0	0
26/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,382.0000	1,388.0000	0.434	0	0	0
26/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	570.0000	563.0000	(1.228)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	980.0000	984.0000	0.408	0	0	0
26/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	448.0000	442.0000	(1.339)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	413.0000	408.0000	(1.211)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	942.0000	946.0000	0.425	0	0	0
26/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	699.0000	702.0000	0.429	0	0	0
26/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	667.0000	669.0000	0.300	0	0	0
26/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	595.0000	597.0000	0.336	0	0	0
26/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	461.0000	462.0000	0.217	0	0	0
26/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	230.0000	226.0000	(1.739)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	466.0000	460.0000	(1.288)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	382.0000	377.0000	(1.309)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	486.0000	479.0000	(1.440)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	354.0000	349.0000	(1.412)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	398.0000	399.0000	0.251	0	0	0
26/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	526.0000	528.0000	0.380	0	0	0
26/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,468.0000	1,474.0000	0.409	0	0	0
26/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	382.0000	377.0000	(1.309)	0	0	0
26/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	120.0000	117.0000	(2.500)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	466.0000	460.0000	(1.288)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	309.0000	311.0000	0.647	0	0	0
26/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,556.0000	1,561.0000	0.321	0	0	0
26/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	935.0000	927.0000	(0.856)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	547.0000	540.0000	(1.280)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,215.0000	1,220.0000	0.412	0	0	0
26/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	93.0000	91.0000	(2.151)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	783.0000	775.0000	(1.022)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	429.0000	431.0000	0.466	0	0	0
26/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	493.0000	495.0000	0.406	0	0	0
26/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,468.0000	1,474.0000	0.409	0	0	0
26/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	570.0000	563.0000	(1.228)	0	0	0
26/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	106.0000	103.0000	(2.830)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	98.0000	97.0000	(1.020)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	282.0000	283.0000	0.355	0	0	0
26/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	271.0000	267.0000	(1.476)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	621.0000	614.0000	(1.127)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	257.0000	253.0000	(1.556)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	429.0000	431.0000	0.466	0	0	0
26/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	205.0000	201.0000	(1.951)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	397.0000	392.0000	(1.259)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	448.0000	442.0000	(1.339)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	525.0000	519.0000	(1.143)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	869.0000	873.0000	0.460	0	0	0
26/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	630.0000	633.0000	0.476	0	0	0
26/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	461.0000	462.0000	0.217	0	0	0
26/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	212.0000	212.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	286.0000	282.0000	(1.399)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	368.0000	363.0000	(1.359)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	230.0000	226.0000	(1.739)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	650.0000	642.0000	(1.231)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	799.0000	802.0000	0.375	0	0	0
26/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	505.0000	498.0000	(1.386)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	336.0000	331.0000	(1.488)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	942.0000	946.0000	0.425	0	0	0
26/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	493.0000	495.0000	0.406	0	0	0
26/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	367.0000	369.0000	0.545	0	0	0
26/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	731.0000	734.0000	0.410	0	0	0
26/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,018.0000	1,022.0000	0.393	0	0	0
26/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	560.0000	562.0000	0.357	0	0	0
26/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	302.0000	298.0000	(1.325)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	319.0000	314.0000	(1.567)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	699.0000	702.0000	0.429	0	0	0
26/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	430.0000	424.0000	(1.395)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	765.0000	768.0000	0.392	0	0	0
26/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	834.0000	837.0000	0.360	0	0	0
26/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	526.0000	528.0000	0.380	0	0	0
26/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,056.0000	1,060.0000	0.379	0	0	0
26/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	525.0000	519.0000	(1.143)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	337.0000	339.0000	0.593	0	0	0
26/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	336.0000	331.0000	(1.488)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	413.0000	408.0000	(1.211)	0	0	0
26/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,298.0000	1,303.0000	0.385	0	0	0
26/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	667.0000	669.0000	0.300	0	0	0
26/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	212.0000	212.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	834.0000	837.0000	0.360	0	0	0
26/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,135.0000	1,139.0000	0.352	0	0	0
26/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	765.0000	768.0000	0.392	0	0	0
26/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	354.0000	349.0000	(1.412)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	243.0000	239.0000	(1.646)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	172.0000	169.0000	(1.744)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	906.0000	909.0000	0.331	0	0	0
26/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	271.0000	267.0000	(1.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	650.0000	642.0000	(1.231)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	176.0000	175.0000	(0.568)	0	0	0
26/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	135.0000	133.0000	(1.481)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	153.0000	150.0000	(1.961)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	234.0000	234.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	172.0000	169.0000	(1.744)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	337.0000	339.0000	0.593	0	0	0
26/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	257.0000	258.0000	0.389	0	0	0
26/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	713.0000	705.0000	(1.122)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	595.0000	588.0000	(1.176)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,215.0000	1,220.0000	0.412	0	0	0
26/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	194.0000	190.0000	(2.062)	0	0	0
26/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,135.0000	1,139.0000	0.352	0	0	0
26/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,056.0000	1,060.0000	0.379	0	0	0
26/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	302.0000	298.0000	(1.325)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	133.0000	132.0000	(0.752)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	820.0000	812.0000	(0.976)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	108.0000	108.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	896.0000	887.0000	(1.004)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	192.0000	192.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	679.0000	671.0000	(1.178)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	160.0000	160.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	748.0000	740.0000	(1.070)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	820.0000	812.0000	(0.976)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	133.0000	132.0000	(0.752)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	857.0000	849.0000	(0.933)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	146.0000	146.0000	-	0	0	0
26/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	176.0000	175.0000	(0.568)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	713.0000	705.0000	(1.122)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	783.0000	775.0000	(1.022)	0	0	0
26/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	120.0000	120.0000	-	0	0	0
26/01/2009	ZAAD	2009/09/14			Currency Future	6.9283	6.9197	(0.124)	0.0000	0.0000	51
26/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	388.0000	384.0000	(1.031)	0	0	0
26/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	545.0000	547.0000	0.367	0	0	0
26/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	404.0000	400.0000	(0.990)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	576.0000	579.0000	0.521	0	0	0
26/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	673.0000	677.0000	0.594	0	0	0
26/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	909.0000	913.0000	0.440	0	0	0
26/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	976.0000	980.0000	0.410	0	0	0
26/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	641.0000	636.0000	(0.780)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	552.0000	547.0000	(0.906)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,010.0000	1,015.0000	0.495	0	0	0
26/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	437.0000	433.0000	(0.915)	0	0	0
26/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	586.0000	580.0000	(1.024)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	437.0000	433.0000	(0.915)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	845.0000	849.0000	0.473	0	0	0
26/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	337.0000	340.0000	0.890	0	0	0
26/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	455.0000	451.0000	(0.879)	0	0	0
26/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	576.0000	579.0000	0.521	0	0	0
26/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	608.0000	611.0000	0.493	0	0	0
26/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	641.0000	636.0000	(0.780)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	877.0000	881.0000	0.456	0	0	0
26/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	604.0000	598.0000	(0.993)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	536.0000	531.0000	(0.933)	0	0	0
26/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	608.0000	611.0000	0.493	0	0	0
26/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	777.0000	781.0000	0.515	0	0	0
26/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	421.0000	416.0000	(1.188)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	473.0000	468.0000	(1.057)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	707.0000	711.0000	0.566	0	0	0
26/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	506.0000	501.0000	(0.988)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	942.0000	947.0000	0.531	0	0	0
26/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	451.0000	455.0000	0.887	0	0	0
26/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	586.0000	580.0000	(1.024)	0	0	0
26/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	513.0000	516.0000	0.585	0	0	0
26/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	312.0000	314.0000	0.641	0	0	0
26/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	909.0000	913.0000	0.440	0	0	0
26/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	604.0000	598.0000	(0.993)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	742.0000	746.0000	0.539	0	0	0
26/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	623.0000	617.0000	(0.963)	0	0	0
26/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	473.0000	468.0000	(1.057)	0	0	0
26/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	275.0000	277.0000	0.727	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
26/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	520.0000	516.0000	(0.769)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	451.0000	455.0000	0.887	0	0	0
26/01/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	853.0000	846.0000	(0.821)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	679.0000	674.0000	(0.736)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	845.0000	849.0000	0.473	0	0	0
26/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	791.0000	784.0000	(0.885)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	506.0000	501.0000	(0.988)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	720.0000	714.0000	(0.833)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	312.0000	314.0000	0.641	0	0	0
26/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	513.0000	516.0000	0.585	0	0	0
26/01/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	640.0000	644.0000	0.625	0	0	0
26/01/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	391.0000	395.0000	1.023	0	0	0
26/01/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	742.0000	736.0000	(0.809)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	777.0000	781.0000	0.515	0	0	0
26/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	536.0000	531.0000	(0.933)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	660.0000	656.0000	(0.606)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	707.0000	711.0000	0.566	0	0	0
26/01/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	482.0000	486.0000	0.830	0	0	0
26/01/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	569.0000	563.0000	(1.054)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	679.0000	674.0000	(0.736)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	552.0000	547.0000	(0.906)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	766.0000	760.0000	(0.783)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	791.0000	784.0000	(0.885)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	673.0000	677.0000	0.594	0	0	0
26/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	520.0000	516.0000	(0.769)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	742.0000	746.0000	0.539	0	0	0
26/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	420.0000	424.0000	0.952	0	0	0
26/01/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	364.0000	366.0000	0.549	0	0	0
26/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	698.0000	693.0000	(0.716)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	698.0000	693.0000	(0.716)	0	0	0
26/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	420.0000	424.0000	0.952	0	0	0
26/01/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	491.0000	487.0000	(0.815)	0	0	0
26/01/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	813.0000	817.0000	0.492	0	0	0

Grand Total:

421,309