



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 21/01/2009

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
21/01/2009	\$ / R 2009/03/16			Currency Future	10.4457	10.2301	(2.064)	10.4700	10.1800	173,829
21/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	157.0000	214.0000	36.306	0	0	0
21/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	791.0000	930.0000	17.573	0	0	0
21/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	2,056.0000	1,845.0000	(10.263)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	619.0000	744.0000	20.194	0	0	0
21/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	354.0000	449.0000	26.836	0	0	0
21/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
21/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,768.0000	1,563.0000	(11.595)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,628.0000	1,426.0000	(12.408)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	23.0000	33.0000	43.478	0	0	0
21/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	308.0000	392.0000	27.273	0	0	0
21/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	720.0000	854.0000	18.611	0	0	0
21/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	85.0000	115.0000	35.294	0	0	0
21/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	2,007.0000	1,797.0000	(10.463)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,537.0000	1,338.0000	(12.947)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,675.0000	1,471.0000	(12.179)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	207.0000	273.0000	31.884	0	0	0
21/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	703.0000	572.0000	(18.634)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	41.0000	58.0000	41.463	0	0	0
21/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
21/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	853.0000	703.0000	(17.585)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	587.0000	708.0000	20.613	0	0	0
21/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	308.0000	392.0000	27.273	0	0	0
21/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	387.0000	310.0000	(19.897)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	12.0000	17.0000	41.667	0	0	0
21/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	2,007.0000	1,797.0000	(10.463)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,251.0000	2,038.0000	(9.462)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	57.0000	78.0000	36.842	0	0	0
21/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	465.0000	374.0000	(19.570)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	482.0000	388.0000	(19.502)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	436.0000	541.0000	24.083	0	0	0
21/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	29.0000	41.0000	41.379	0	0	0
21/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	2,104.0000	1,893.0000	(10.029)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	70.0000	95.0000	35.714	0	0	0
21/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	408.0000	510.0000	25.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,148.0000	967.0000	(15.767)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,959.0000	1,750.0000	(10.669)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
21/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,350.0000	2,136.0000	(9.106)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,402.0000	1,209.0000	(13.766)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	603.0000	490.0000	(18.740)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	465.0000	374.0000	(19.570)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	102.0000	137.0000	34.314	0	0	0
21/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	13.0000	20.0000	53.846	0	0	0
21/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,628.0000	1,426.0000	(12.408)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	57.0000	78.0000	36.842	0	0	0
21/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	760.0000	620.0000	(18.421)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	324.0000	260.0000	(19.753)	0	0	2,500
21/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	540.0000	436.0000	(19.259)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	582.0000	472.0000	(18.900)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,675.0000	1,471.0000	(12.179)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	33.0000	46.0000	39.394	0	0	0
21/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	29.0000	41.0000	41.379	0	0	0
21/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,582.0000	1,382.0000	(12.642)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	354.0000	449.0000	26.836	0	0	0
21/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	561.0000	453.0000	(19.251)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	416.0000	334.0000	(19.712)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	20.0000	29.0000	45.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,402.0000	1,209.0000	(13.766)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	466.0000	573.0000	22.961	0	0	0
21/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	495.0000	606.0000	22.424	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,548.0000	2,333.0000	(8.438)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	207.0000	273.0000	31.884	0	0	0
21/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	652.0000	780.0000	19.632	0	0	0
21/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,863.0000	1,656.0000	(11.111)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	703.0000	572.0000	(18.634)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	626.0000	509.0000	(18.690)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,911.0000	1,702.0000	(10.937)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	37.0000	52.0000	40.541	0	0	0
21/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	85.0000	115.0000	35.294	0	0	0
21/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,863.0000	1,656.0000	(11.111)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,230.0000	1,045.0000	(15.041)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	112.0000	150.0000	33.929	0	0	0
21/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	587.0000	708.0000	20.613	0	0	0
21/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
21/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	37.0000	52.0000	40.541	0	0	0
21/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	1,108.0000	930.0000	(16.065)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	381.0000	479.0000	25.722	0	0	0
21/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
21/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
21/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	853.0000	703.0000	(17.585)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	93.0000	126.0000	35.484	0	0	0
21/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	650.0000	529.0000	(18.615)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	501.0000	403.0000	(19.561)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	448.0000	360.0000	(19.643)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,189.0000	1,006.0000	(15.391)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	953.0000	794.0000	(16.684)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	261.0000	195.0000	(25.287)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,230.0000	1,045.0000	(15.041)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	919.0000	763.0000	(16.975)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	482.0000	388.0000	(19.502)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	122.0000	164.0000	34.426	0	0	0
21/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	555.0000	673.0000	21.261	0	0	0
21/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	249.0000	185.0000	(25.703)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
21/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	173.0000	233.0000	34.682	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	979.0000	1,130.0000	15.424	0	0	0
21/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	790.0000	647.0000	(18.101)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	286.0000	365.0000	27.622	0	0	0
21/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	919.0000	763.0000	(16.975)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,148.0000	967.0000	(15.767)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	244.0000	316.0000	29.508	0	0	0
21/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,215.0000	1,365.0000	12.346	0	0	0
21/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	173.0000	233.0000	34.682	0	0	0
21/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	102.0000	137.0000	34.314	0	0	0
21/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	265.0000	340.0000	28.302	0	0	0
21/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	524.0000	639.0000	21.947	0	0	0
21/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,816.0000	1,609.0000	(11.399)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	331.0000	420.0000	26.888	0	0	0
21/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	33.0000	46.0000	39.394	0	0	0
21/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,816.0000	1,609.0000	(11.399)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,315.0000	1,125.0000	(14.449)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	244.0000	316.0000	29.508	0	0	0
21/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	1,068.0000	894.0000	(16.292)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,153.0000	1,941.0000	(9.847)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	2,104.0000	1,893.0000	(10.029)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,399.0000	2,185.0000	(8.920)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	676.0000	550.0000	(18.639)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	991.0000	827.0000	(16.549)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	731.0000	595.0000	(18.605)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	20.0000	29.0000	45.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	46.0000	64.0000	39.130	0	0	0
21/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	145.0000	197.0000	35.862	0	0	0
21/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	360.0000	289.0000	(19.722)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,369.0000	1,528.0000	11.614	0	0	0
21/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
21/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,491.0000	1,294.0000	(13.213)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	520.0000	419.0000	(19.423)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	215.0000	158.0000	(26.512)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
21/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
21/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	790.0000	647.0000	(18.101)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	448.0000	360.0000	(19.643)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	626.0000	509.0000	(18.690)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	686.0000	817.0000	19.096	0	0	0
21/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	865.0000	1,009.0000	16.647	0	0	0
21/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	283.0000	216.0000	(23.675)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
21/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,300.0000	2,087.0000	(9.261)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,153.0000	1,941.0000	(9.847)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	336.0000	269.0000	(19.940)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	381.0000	479.0000	25.722	0	0	0
21/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	432.0000	347.0000	(19.676)	0	0	0
21/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	143.0000	102.0000	(28.671)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	940.0000	1,089.0000	15.851	0	0	0
21/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	348.0000	279.0000	(19.828)	0	0	2,500
21/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	821.0000	674.0000	(17.905)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	466.0000	573.0000	22.961	0	0	0
21/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,697.0000	1,871.0000	10.253	0	0	0
21/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	70.0000	95.0000	35.714	0	0	0
21/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,582.0000	1,382.0000	(12.642)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	293.0000	227.0000	(22.526)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	902.0000	1,049.0000	16.297	0	0	0
21/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	991.0000	827.0000	(16.549)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	619.0000	744.0000	20.194	0	0	0
21/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,613.0000	1,784.0000	10.601	0	0	0
21/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,315.0000	1,125.0000	(14.449)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,251.0000	2,038.0000	(9.462)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,018.0000	1,171.0000	15.029	0	0	0
21/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	756.0000	892.0000	17.989	0	0	0
21/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,253.0000	1,405.0000	12.131	0	0	0
21/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,202.0000	1,990.0000	(9.628)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	23.0000	33.0000	43.478	0	0	0
21/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	313.0000	251.0000	(19.808)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
21/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,350.0000	2,136.0000	(9.106)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,300.0000	2,087.0000	(9.261)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,768.0000	1,563.0000	(11.595)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,097.0000	1,247.0000	13.674	0	0	0
21/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	650.0000	529.0000	(18.615)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	676.0000	550.0000	(18.639)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,911.0000	1,702.0000	(10.937)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	3.0000	5.0000	66.667	0	0	0
21/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	1,029.0000	860.0000	(16.424)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,399.0000	2,185.0000	(8.920)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
21/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	189.0000	252.0000	33.333	0	0	1,550
21/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	495.0000	606.0000	22.424	0	0	0
21/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	561.0000	453.0000	(19.251)	0	0	5,000
21/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	159.0000	114.0000	(28.302)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
21/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	6.0000	10.0000	66.667	0	0	0
21/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
21/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	885.0000	733.0000	(17.175)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	540.0000	436.0000	(19.259)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	176.0000	127.0000	(27.841)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
21/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	324.0000	260.0000	(19.753)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,449.0000	2,235.0000	(8.738)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	274.0000	205.0000	(25.182)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	145.0000	197.0000	35.862	0	0	0
21/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	226.0000	167.0000	(26.106)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	582.0000	472.0000	(18.900)	0	0	2,500
21/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	331.0000	420.0000	26.888	0	0	0
21/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,137.0000	1,286.0000	13.105	0	0	0
21/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,530.0000	1,697.0000	10.915	0	0	0
21/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	225.0000	294.0000	30.667	0	0	0
21/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	828.0000	969.0000	17.029	0	0	0
21/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,530.0000	1,697.0000	10.915	0	0	0
21/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,721.0000	1,517.0000	(11.854)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	167.0000	120.0000	(28.144)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	373.0000	299.0000	(19.839)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	436.0000	541.0000	24.083	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	373.0000	299.0000	(19.839)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	237.0000	176.0000	(25.738)	0	0	0
21/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	26.0000	37.0000	42.308	0	0	0
21/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,489.0000	1,654.0000	11.081	0	0	0
21/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	828.0000	969.0000	17.029	0	0	0
21/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	821.0000	674.0000	(17.905)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	195.0000	142.0000	(27.179)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	185.0000	134.0000	(27.568)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	401.0000	322.0000	(19.701)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,449.0000	1,612.0000	11.249	0	0	0
21/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,409.0000	1,570.0000	11.427	0	0	0
21/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,291.0000	1,445.0000	11.929	0	0	0
21/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,178.0000	1,325.0000	12.479	0	0	0
21/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,330.0000	1,486.0000	11.729	0	0	0
21/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	205.0000	150.0000	(26.829)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,137.0000	1,286.0000	13.105	0	0	0
21/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	176.0000	127.0000	(27.841)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,057.0000	1,209.0000	14.380	0	0	0
21/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	303.0000	239.0000	(21.122)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	756.0000	892.0000	17.989	0	0	0
21/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	401.0000	322.0000	(19.701)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	283.0000	216.0000	(23.675)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,018.0000	1,171.0000	15.029	0	0	0
21/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	940.0000	1,089.0000	15.851	0	0	0
21/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	652.0000	780.0000	19.632	0	0	0
21/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	313.0000	251.0000	(19.808)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	336.0000	269.0000	(19.940)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	760.0000	620.0000	(18.421)	0	0	0
21/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,572.0000	1,740.0000	10.687	0	0	0
21/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	265.0000	340.0000	28.302	0	0	0
21/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	133.0000	180.0000	35.338	0	0	0
21/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	225.0000	294.0000	30.667	0	0	0
21/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,359.0000	1,167.0000	(14.128)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	63.0000	87.0000	38.095	0	0	0
21/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	133.0000	180.0000	35.338	0	0	0
21/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	1,029.0000	860.0000	(16.424)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	93.0000	126.0000	35.484	0	0	0
21/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,189.0000	1,006.0000	(15.391)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	387.0000	310.0000	(19.897)	0	0	0
21/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	791.0000	930.0000	17.573	0	0	0
21/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	979.0000	1,130.0000	15.424	0	0	0
21/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	112.0000	150.0000	33.929	0	0	0
21/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	77.0000	105.0000	36.364	0	0	0
21/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	1,108.0000	930.0000	(16.065)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,273.0000	1,085.0000	(14.768)	0	0	0
21/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	0.0000	794.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	0.0000	214.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/06/12			Currency Future	10.6460	10.4231	(2.094)	10.4700	10.4700	5,224
21/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	509.0000	604.0000	18.664	0	0	0
21/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	720.0000	617.0000	(14.306)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	388.0000	447.0000	15.206	0	0	0
21/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	148.0000	175.0000	18.243	0	0	0
21/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,813.0000	1,621.0000	(10.590)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,657.0000	1,471.0000	(11.225)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	388.0000	447.0000	15.206	0	0	0
21/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	580.0000	484.0000	(16.552)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	444.0000	523.0000	17.793	0	0	0
21/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,853.0000	1,659.0000	(10.470)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,581.0000	1,399.0000	(11.512)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,284.0000	1,411.0000	9.891	0	0	0
21/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	957.0000	1,081.0000	12.957	0	0	0
21/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	157.0000	186.0000	18.471	0	0	0
21/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	235.0000	276.0000	17.447	0	0	0
21/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	709.0000	819.0000	15.515	0	0	0
21/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	944.0000	829.0000	(12.182)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	957.0000	1,081.0000	12.957	0	0	0
21/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,634.0000	1,779.0000	8.874	0	0	0
21/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	100.0000	120.0000	20.000	0	0	0
21/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	905.0000	792.0000	(12.486)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	648.0000	756.0000	16.667	0	0	0
21/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	753.0000	654.0000	(13.147)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	430.0000	352.0000	(18.140)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,401.0000	1,228.0000	(12.348)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1,055.0000	927.0000	(12.133)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	370.0000	428.0000	15.676	0	0	0
21/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	1,009.0000	886.0000	(12.190)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,140.0000	996.0000	(12.632)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	305.0000	355.0000	16.393	0	0	0
21/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	924.0000	1,050.0000	13.636	0	0	0
21/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	770.0000	673.0000	(12.597)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,333.0000	1,163.0000	(12.753)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	924.0000	1,050.0000	13.636	0	0	0
21/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,547.0000	2,335.0000	(8.324)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,266.0000	1,101.0000	(13.033)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	536.0000	633.0000	18.097	0	0	0
21/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,234.0000	1,071.0000	(13.209)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	337.0000	390.0000	15.727	0	0	0
21/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	770.0000	673.0000	(12.597)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,367.0000	1,195.0000	(12.582)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	2,146.0000	1,943.0000	(9.459)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	51.0000	62.0000	21.569	0	0	0
21/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,508.0000	1,329.0000	(11.870)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	825.0000	721.0000	(12.606)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	563.0000	663.0000	17.762	0	0	0
21/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,024.0000	1,143.0000	11.621	0	0	0
21/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	199.0000	234.0000	17.588	0	0	0
21/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	93.0000	112.0000	20.430	0	0	0
21/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	1,032.0000	906.0000	(12.209)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	864.0000	756.0000	(12.500)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,234.0000	1,071.0000	(13.209)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	483.0000	576.0000	19.255	0	0	0
21/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	768.0000	883.0000	14.974	0	0	0
21/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,436.0000	1,261.0000	(12.187)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	177.0000	209.0000	18.079	0	0	0
21/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,189.0000	1,985.0000	(9.319)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	353.0000	409.0000	15.864	0	0	0
21/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	262.0000	306.0000	16.794	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	768.0000	883.0000	14.974	0	0	0
21/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	864.0000	756.0000	(12.500)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	321.0000	372.0000	15.888	0	0	0
21/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	60.0000	73.0000	21.667	0	0	0
21/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	424.0000	497.0000	17.217	0	0	0
21/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	987.0000	867.0000	(12.158)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	924.0000	811.0000	(12.229)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,187.0000	1,308.0000	10.194	0	0	0
21/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,456.0000	2,246.0000	(8.550)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,277.0000	2,070.0000	(9.091)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	678.0000	788.0000	16.224	0	0	0
21/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	633.0000	531.0000	(16.114)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,894.0000	1,699.0000	(10.296)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	81.0000	97.0000	19.753	0	0	0
21/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	353.0000	409.0000	15.864	0	0	0
21/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	860.0000	982.0000	14.186	0	0	0
21/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,695.0000	1,507.0000	(11.091)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,321.0000	2,114.0000	(8.919)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	290.0000	338.0000	16.552	0	0	0
21/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	131.0000	155.0000	18.321	0	0	0
21/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,366.0000	2,157.0000	(8.833)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
21/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,299.0000	1,132.0000	(12.856)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	829.0000	948.0000	14.355	0	0	0
21/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,977.0000	1,778.0000	(10.066)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,189.0000	1,985.0000	(9.319)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	75.0000	91.0000	21.333	0	0	0
21/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	753.0000	654.0000	(13.147)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	70.0000	84.0000	20.000	0	0	0
21/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	148.0000	175.0000	18.243	0	0	0
21/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,170.0000	1,020.0000	(12.821)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	486.0000	401.0000	(17.490)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	115.0000	137.0000	19.130	0	0	0
21/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,773.0000	1,582.0000	(10.773)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,894.0000	1,699.0000	(10.296)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	536.0000	633.0000	18.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	2,061.0000	1,860.0000	(9.753)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	93.0000	112.0000	20.430	0	0	0
21/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	44.0000	53.0000	20.455	0	0	0
21/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1,079.0000	949.0000	(12.048)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	806.0000	705.0000	(12.531)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,490.0000	1,627.0000	9.195	0	0	0
21/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,525.0000	1,665.0000	9.180	0	0	0
21/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	2,103.0000	1,901.0000	(9.605)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,502.0000	2,290.0000	(8.473)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	211.0000	248.0000	17.536	0	0	0
21/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	483.0000	576.0000	19.255	0	0	0
21/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	471.0000	388.0000	(17.622)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	107.0000	128.0000	19.626	0	0	0
21/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	736.0000	635.0000	(13.723)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	424.0000	497.0000	17.217	0	0	0
21/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	188.0000	222.0000	18.085	0	0	0
21/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,093.0000	1,208.0000	10.522	0	0	0
21/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,170.0000	1,020.0000	(12.821)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	157.0000	186.0000	18.471	0	0	0
21/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,321.0000	2,114.0000	(8.919)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	509.0000	604.0000	18.664	0	0	0
21/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1,079.0000	949.0000	(12.048)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	990.0000	1,112.0000	12.323	0	0	0
21/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,935.0000	1,738.0000	(10.181)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	75.0000	91.0000	21.333	0	0	0
21/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1,055.0000	927.0000	(12.133)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	678.0000	788.0000	16.224	0	0	0
21/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,299.0000	1,132.0000	(12.856)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	651.0000	547.0000	(15.975)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	122.0000	146.0000	19.672	0	0	0
21/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	65.0000	78.0000	20.000	0	0	0
21/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	107.0000	128.0000	19.626	0	0	0
21/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,058.0000	1,175.0000	11.059	0	0	0
21/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,202.0000	1,045.0000	(13.062)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,508.0000	1,329.0000	(11.870)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,411.0000	2,201.0000	(8.710)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,640.0000	2,426.0000	(8.106)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	321.0000	372.0000	15.888	0	0	0
21/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	704.0000	599.0000	(14.915)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	406.0000	472.0000	16.256	0	0	0
21/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,155.0000	1,274.0000	10.303	0	0	0
21/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	87.0000	104.0000	19.540	0	0	0
21/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,367.0000	1,195.0000	(12.582)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	670.0000	564.0000	(15.821)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	689.0000	581.0000	(15.675)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,233.0000	2,027.0000	(9.225)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	235.0000	276.0000	17.447	0	0	0
21/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	924.0000	811.0000	(12.229)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	944.0000	829.0000	(12.182)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,317.0000	1,446.0000	9.795	0	0	0
21/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	139.0000	165.0000	18.705	0	0	0
21/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,581.0000	1,399.0000	(11.512)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,124.0000	1,241.0000	10.409	0	0	0
21/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,385.0000	1,518.0000	9.603	0	0	0
21/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	2,103.0000	1,901.0000	(9.605)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,657.0000	1,471.0000	(11.225)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	443.0000	364.0000	(17.833)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	619.0000	725.0000	17.124	0	0	0
21/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	648.0000	756.0000	16.667	0	0	0
21/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	738.0000	851.0000	15.312	0	0	0
21/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	563.0000	469.0000	(16.696)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	500.0000	414.0000	(17.200)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	262.0000	306.0000	16.794	0	0	0
21/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	211.0000	248.0000	17.536	0	0	0
21/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	965.0000	848.0000	(12.124)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	844.0000	738.0000	(12.559)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	531.0000	441.0000	(16.949)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	115.0000	137.0000	19.130	0	0	0
21/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	334.0000	270.0000	(19.162)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	788.0000	689.0000	(12.563)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	844.0000	738.0000	(12.559)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	597.0000	499.0000	(16.415)	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
21/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,454.0000	1,590.0000	9.354	0	0	0
21/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,853.0000	1,659.0000	(10.470)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	2,146.0000	1,943.0000	(9.459)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	1,938.0000	2,097.0000	8.204	0	0	0
21/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,219.0000	1,342.0000	10.090	0	0	0
21/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,251.0000	1,376.0000	9.992	0	0	0
21/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	2,061.0000	1,860.0000	(9.753)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,860.0000	2,015.0000	8.333	0	0	0
21/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	615.0000	515.0000	(16.260)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	591.0000	693.0000	17.259	0	0	0
21/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	825.0000	721.0000	(12.606)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,977.0000	1,778.0000	(10.066)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,155.0000	1,274.0000	10.303	0	0	0
21/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	619.0000	725.0000	17.124	0	0	0
21/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	884.0000	774.0000	(12.443)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,317.0000	1,446.0000	9.795	0	0	0
21/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	563.0000	469.0000	(16.696)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	2,018.0000	1,819.0000	(9.861)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	167.0000	198.0000	18.563	0	0	0
21/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,734.0000	1,545.0000	(10.900)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	651.0000	547.0000	(15.975)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	1,109.0000	972.0000	(12.353)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	81.0000	97.0000	19.753	0	0	0
21/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	188.0000	222.0000	18.085	0	0	0
21/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	131.0000	155.0000	18.321	0	0	0
21/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	892.0000	1,016.0000	13.901	0	0	0
21/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	1,032.0000	906.0000	(12.209)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	798.0000	915.0000	14.662	0	0	0
21/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,734.0000	1,545.0000	(10.900)	0	0	0
21/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	100.0000	120.0000	20.000	0	0	0
21/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	965.0000	848.0000	(12.124)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	798.0000	915.0000	14.662	0	0	0
21/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	829.0000	948.0000	14.355	0	0	0
21/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,277.0000	2,070.0000	(9.091)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	1,009.0000	886.0000	(12.190)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,124.0000	1,241.0000	10.409	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	463.0000	549.0000	18.575	0	0	0
21/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	563.0000	663.0000	17.762	0	0	0
21/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,251.0000	1,376.0000	9.992	0	0	0
21/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	597.0000	499.0000	(16.415)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	356.0000	289.0000	(18.820)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	380.0000	309.0000	(18.684)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,746.0000	1,896.0000	8.591	0	0	0
21/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	368.0000	298.0000	(19.022)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,822.0000	1,975.0000	8.397	0	0	0
21/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	990.0000	1,112.0000	12.323	0	0	0
21/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	516.0000	427.0000	(17.248)	0	0	0
21/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	736.0000	635.0000	(13.723)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,420.0000	1,554.0000	9.437	0	0	0
21/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	670.0000	564.0000	(15.821)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	392.0000	319.0000	(18.622)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,784.0000	1,935.0000	8.464	0	0	0
21/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	380.0000	309.0000	(18.684)	0	0	0
21/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,784.0000	1,935.0000	8.464	0	0	0
21/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,671.0000	1,818.0000	8.797	0	0	0
21/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,597.0000	1,741.0000	9.017	0	0	0
21/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	417.0000	341.0000	(18.225)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	404.0000	330.0000	(18.317)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,708.0000	1,857.0000	8.724	0	0	0
21/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	457.0000	376.0000	(17.724)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,561.0000	1,703.0000	9.097	0	0	0
21/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	516.0000	427.0000	(17.248)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	444.0000	523.0000	17.793	0	0	0
21/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	547.0000	455.0000	(16.819)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,140.0000	996.0000	(12.632)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,420.0000	1,554.0000	9.437	0	0	0
21/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,351.0000	1,482.0000	9.697	0	0	0
21/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,472.0000	1,295.0000	(12.024)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	276.0000	322.0000	16.667	0	0	0
21/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,401.0000	1,228.0000	(12.348)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	248.0000	290.0000	16.935	0	0	0
21/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	305.0000	355.0000	16.393	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,544.0000	1,363.0000	(11.723)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	406.0000	472.0000	16.256	0	0	0
21/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,202.0000	1,045.0000	(13.062)	0	0	0
21/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	337.0000	390.0000	15.727	0	0	0
21/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,333.0000	1,163.0000	(12.753)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,284.0000	1,411.0000	9.891	0	0	0
21/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	580.0000	484.0000	(16.552)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	689.0000	581.0000	(15.675)	0	0	0
21/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,093.0000	1,208.0000	10.522	0	0	0
21/01/2009	\$ / R 2009/09/14			Currency Future	10.8362	10.6055	(2.129)	10.8000	10.7600	123
21/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1,082.0000	958.0000	(11.460)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,490.0000	1,307.0000	(12.282)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	604.0000	652.0000	7.947	0	0	0
21/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,200.0000	1,064.0000	(11.333)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,033.0000	1,136.0000	9.971	0	0	0
21/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,096.0000	1,202.0000	9.672	0	0	0
21/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1,159.0000	1,027.0000	(11.389)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	973.0000	1,072.0000	10.175	0	0	0
21/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	1,119.0000	992.0000	(11.349)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,550.0000	1,364.0000	(12.000)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	914.0000	1,009.0000	10.394	0	0	0
21/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	564.0000	609.0000	7.979	0	0	0
21/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	927.0000	798.0000	(13.916)	0	0	0
21/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,391.0000	1,492.0000	7.261	0	0	0
21/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	943.0000	1,040.0000	10.286	0	0	0
21/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	584.0000	630.0000	7.877	0	0	0
21/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,520.0000	1,336.0000	(12.105)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,179.0000	1,046.0000	(11.281)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,460.0000	1,279.0000	(12.397)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	762.0000	852.0000	11.811	0	0	0
21/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1,219.0000	1,084.0000	(11.075)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,298.0000	1,157.0000	(10.863)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	624.0000	674.0000	8.013	0	0	0
21/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,346.0000	1,196.0000	(11.144)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,581.0000	1,394.0000	(11.828)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	882.0000	978.0000	10.884	0	0	0
21/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	710.0000	790.0000	11.268	0	0	0
21/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,346.0000	1,196.0000	(11.144)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	507.0000	548.0000	8.087	0	0	0
21/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	438.0000	473.0000	7.991	0	0	0
21/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,644.0000	1,453.0000	(11.618)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,402.0000	1,236.0000	(11.840)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,774.0000	1,578.0000	(11.048)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	584.0000	630.0000	7.877	0	0	0
21/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,520.0000	1,336.0000	(12.105)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	666.0000	731.0000	9.760	0	0	0
21/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	821.0000	917.0000	11.693	0	0	0
21/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,257.0000	1,122.0000	(10.740)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	545.0000	588.0000	7.890	0	0	0
21/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	688.0000	760.0000	10.465	0	0	0
21/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,374.0000	1,216.0000	(11.499)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	791.0000	884.0000	11.757	0	0	0
21/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,277.0000	1,140.0000	(10.728)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1,238.0000	1,103.0000	(10.905)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	710.0000	790.0000	11.268	0	0	0
21/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	821.0000	917.0000	11.693	0	0	0
21/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	851.0000	947.0000	11.281	0	0	0
21/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,096.0000	1,202.0000	9.672	0	0	0
21/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,257.0000	1,122.0000	(10.740)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,298.0000	1,157.0000	(10.863)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,581.0000	1,394.0000	(11.828)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,708.0000	1,515.0000	(11.300)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	472.0000	510.0000	8.051	0	0	0
21/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,644.0000	1,453.0000	(11.618)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	507.0000	548.0000	8.087	0	0	0
21/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	545.0000	588.0000	7.890	0	0	0
21/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	762.0000	852.0000	11.811	0	0	0
21/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	978.0000	852.0000	(12.883)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	791.0000	884.0000	11.757	0	0	0
21/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,292.0000	1,397.0000	8.127	0	0	0
21/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	1,082.0000	958.0000	(11.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,612.0000	1,423.0000	(11.725)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	489.0000	529.0000	8.180	0	0	0
21/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,676.0000	1,484.0000	(11.456)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,160.0000	1,270.0000	9.483	0	0	0
21/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	454.0000	491.0000	8.150	0	0	0
21/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	1,046.0000	925.0000	(11.568)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,741.0000	1,546.0000	(11.200)	0	0	0
21/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	526.0000	568.0000	7.985	0	0	0
21/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,431.0000	1,258.0000	(12.089)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,374.0000	1,216.0000	(11.499)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,277.0000	1,140.0000	(10.728)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	733.0000	821.0000	12.005	0	0	0
21/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,319.0000	1,176.0000	(10.842)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	688.0000	760.0000	10.465	0	0	0
21/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	645.0000	702.0000	8.837	0	0	0
21/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	666.0000	731.0000	9.760	0	0	0
21/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,402.0000	1,236.0000	(11.840)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,179.0000	1,046.0000	(11.281)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1,139.0000	1,009.0000	(11.414)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	943.0000	1,040.0000	10.286	0	0	0
21/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,003.0000	1,104.0000	10.070	0	0	0
21/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,225.0000	1,335.0000	8.980	0	0	0
21/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1,100.0000	974.0000	(11.455)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,064.0000	1,169.0000	9.868	0	0	0
21/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,127.0000	1,236.0000	9.672	0	0	0
21/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	1,064.0000	941.0000	(11.560)	0	0	0
21/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,192.0000	1,304.0000	9.396	0	0	0
21/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	1,028.0000	910.0000	(11.479)	0	0	0
21/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	1,011.0000	890.0000	(11.968)	0	0	0
21/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,064.0000	1,169.0000	9.868	0	0	0
21/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	0.0000	1,335.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	0.0000	890.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	0.0000	1,064.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	0.0000	1,009.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	1,100.0000	974.0000	(11.455)	0	0	0
21/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	0.0000	1,460.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	0.0000	815.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/12/14			Currency Future	10.9914	10.7549	(2.152)	0.0000	0.0000	0
21/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,394.0000	1,496.0000	7.317	0	0	0
21/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,236.0000	1,101.0000	(10.922)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,297.0000	1,394.0000	7.479	0	0	0
21/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,648.0000	1,481.0000	(10.133)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	757.0000	826.0000	9.115	0	0	0
21/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	900.0000	974.0000	8.222	0	0	0
21/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,232.0000	1,328.0000	7.792	0	0	0
21/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	987.0000	1,067.0000	8.105	0	0	0
21/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,671.0000	1,503.0000	(10.054)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,541.0000	1,379.0000	(10.513)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	730.0000	798.0000	9.315	0	0	0
21/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,360.0000	1,218.0000	(10.441)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,324.0000	1,183.0000	(10.650)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,169.0000	1,263.0000	8.041	0	0	0
21/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,169.0000	1,263.0000	8.041	0	0	0
21/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,107.0000	1,198.0000	8.220	0	0	0
21/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,494.0000	1,600.0000	7.095	0	0	0
21/01/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,138.0000	1,231.0000	8.172	0	0	0
21/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,427.0000	1,531.0000	7.288	0	0	0
21/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,288.0000	1,149.0000	(10.792)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,219.0000	1,085.0000	(10.993)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	703.0000	771.0000	9.673	0	0	0
21/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,695.0000	1,526.0000	(9.971)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,186.0000	1,055.0000	(11.046)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	1,094.0000	972.0000	(11.152)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,379.0000	1,236.0000	(10.370)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,702.0000	1,817.0000	6.757	0	0	0
21/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,398.0000	1,252.0000	(10.443)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,253.0000	1,117.0000	(10.854)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,478.0000	1,322.0000	(10.555)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,362.0000	1,462.0000	7.342	0	0	0
21/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,016.0000	1,099.0000	8.169	0	0	0
21/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1,123.0000	999.0000	(11.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,458.0000	1,304.0000	(10.562)	0	0	9,530
21/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	958.0000	1,036.0000	8.142	0	0	0
21/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,223.0000	2,356.0000	5.983	0	0	0
21/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,499.0000	1,341.0000	(10.540)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	914.0000	811.0000	(11.269)	0	0	10,100
21/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,632.0000	1,744.0000	6.863	0	0	0
21/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,360.0000	1,218.0000	(10.441)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,046.0000	1,132.0000	8.222	0	0	0
21/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,438.0000	1,287.0000	(10.501)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	310.0000	345.0000	11.290	0	0	0
21/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,301.0000	2,100.0000	(8.735)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,076.0000	1,164.0000	8.178	0	0	0
21/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	177.0000	201.0000	13.559	0	0	0
21/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	757.0000	826.0000	9.115	0	0	0
21/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,907.0000	1,722.0000	(9.701)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1,038.0000	922.0000	(11.175)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,562.0000	1,398.0000	(10.499)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	515.0000	567.0000	10.097	0	0	0
21/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	783.0000	693.0000	(11.494)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,418.0000	1,269.0000	(10.508)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	870.0000	943.0000	8.391	0	0	0
21/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,648.0000	1,481.0000	(10.133)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	365.0000	411.0000	12.603	0	0	0
21/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,604.0000	1,439.0000	(10.287)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,262.0000	2,396.0000	5.924	0	0	0
21/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	774.0000	685.0000	(11.499)	0	0	9,530
21/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	813.0000	884.0000	8.733	0	0	0
21/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,741.0000	2,889.0000	5.399	0	0	0
21/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,459.0000	2,599.0000	5.693	0	0	0
21/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,242.0000	3,402.0000	4.935	0	0	0
21/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,768.0000	2,556.0000	(7.659)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	683.0000	607.0000	(11.127)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	850.0000	754.0000	(11.294)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	2,124.0000	1,933.0000	(8.992)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,154.0000	1,026.0000	(11.092)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	903.0000	801.0000	(11.296)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,563.0000	1,672.0000	6.974	0	0	0
21/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	1,051.0000	934.0000	(11.132)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,451.0000	2,245.0000	(8.405)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	3,021.0000	2,804.0000	(7.183)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,031.0000	3,186.0000	5.114	0	0	0
21/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,810.0000	1,929.0000	6.575	0	0	0
21/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	3,152.0000	2,932.0000	(6.980)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,461.0000	1,565.0000	7.118	0	0	0
21/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,070.0000	2,198.0000	6.184	0	0	0
21/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	418.0000	465.0000	11.244	0	0	0
21/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	756.0000	670.0000	(11.376)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	677.0000	744.0000	9.897	0	0	0
21/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1,024.0000	910.0000	(11.133)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,539.0000	2,681.0000	5.593	0	0	0
21/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,718.0000	1,548.0000	(9.895)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,920.0000	2,043.0000	6.406	0	0	0
21/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	226.0000	254.0000	12.389	0	0	0
21/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,883.0000	2,005.0000	6.479	0	0	0
21/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,864.0000	3,015.0000	5.272	0	0	0
21/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,567.0000	2,359.0000	(8.103)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,687.0000	2,477.0000	(7.815)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	123.0000	141.0000	14.634	0	0	0
21/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	196.0000	222.0000	13.265	0	0	0
21/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,846.0000	1,967.0000	6.555	0	0	0
21/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,228.0000	2,032.0000	(8.797)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	260.0000	290.0000	11.538	0	0	0
21/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	961.0000	853.0000	(11.238)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	400.0000	447.0000	11.750	0	0	0
21/01/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,340.0000	2,477.0000	5.855	0	0	0
21/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	722.0000	641.0000	(11.219)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	130.0000	149.0000	14.615	0	0	0
21/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	557.0000	615.0000	10.413	0	0	0
21/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	2,091.0000	1,901.0000	(9.087)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	117.0000	134.0000	14.530	0	0	0
21/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	337.0000	377.0000	11.869	0	0	0
21/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,451.0000	2,245.0000	(8.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	881.0000	782.0000	(11.237)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	3,108.0000	2,889.0000	(7.046)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,848.0000	1,670.0000	(9.632)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	144.0000	165.0000	14.583	0	0	0
21/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	110.0000	127.0000	15.455	0	0	0
21/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1,011.0000	898.0000	(11.177)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,936.0000	2,720.0000	(7.357)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	205.0000	232.0000	13.171	0	0	0
21/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	260.0000	290.0000	11.538	0	0	0
21/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	3,065.0000	2,846.0000	(7.145)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	436.0000	484.0000	11.009	0	0	0
21/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	237.0000	266.0000	12.236	0	0	0
21/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	2,157.0000	1,966.0000	(8.855)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,528.0000	2,321.0000	(8.188)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	2,989.0000	3,143.0000	5.152	0	0	0
21/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,370.0000	3,533.0000	4.837	0	0	0
21/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,464.0000	3,239.0000	(6.495)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	2,091.0000	1,901.0000	(9.087)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	248.0000	278.0000	12.097	0	0	0
21/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	648.0000	572.0000	(11.728)	0	0	0
21/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	73.0000	84.0000	15.068	0	0	0
21/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	400.0000	447.0000	11.750	0	0	0
21/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,490.0000	2,283.0000	(8.313)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	1,011.0000	898.0000	(11.177)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,202.0000	1,070.0000	(10.982)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	1,065.0000	946.0000	(11.174)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	2,059.0000	1,870.0000	(9.179)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	455.0000	503.0000	10.549	0	0	0
21/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,774.0000	1,892.0000	6.652	0	0	0
21/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,767.0000	1,596.0000	(9.677)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,782.0000	2,931.0000	5.356	0	0	0
21/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,200.0000	3,358.0000	4.938	0	0	0
21/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	382.0000	429.0000	12.304	0	0	0
21/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,647.0000	2,437.0000	(7.934)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,742.0000	1,572.0000	(9.759)	0	0	10,184
21/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	272.0000	303.0000	11.397	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	662.0000	588.0000	(11.178)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	937.0000	831.0000	(11.313)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	730.0000	648.0000	(11.233)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,223.0000	2,356.0000	5.983	0	0	0
21/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,920.0000	2,043.0000	6.406	0	0	0
21/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	691.0000	613.0000	(11.288)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,146.0000	2,277.0000	6.104	0	0	0
21/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	949.0000	842.0000	(11.275)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	914.0000	811.0000	(11.269)	0	0	84
21/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	792.0000	702.0000	(11.364)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,792.0000	1,620.0000	(9.598)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,820.0000	1,645.0000	(9.615)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	651.0000	717.0000	10.138	0	0	0
21/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,456.0000	3,618.0000	4.688	0	0	0
21/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,700.0000	2,847.0000	5.444	0	0	0
21/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	811.0000	718.0000	(11.467)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	351.0000	394.0000	12.251	0	0	0
21/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	2,028.0000	1,839.0000	(9.320)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	365.0000	411.0000	12.603	0	0	0
21/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	2,192.0000	1,999.0000	(8.805)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	284.0000	316.0000	11.268	0	0	0
21/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,864.0000	3,015.0000	5.272	0	0	0
21/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	216.0000	243.0000	12.500	0	0	0
21/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,108.0000	2,237.0000	6.120	0	0	0
21/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,375.0000	2,171.0000	(8.589)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,379.0000	2,517.0000	5.801	0	0	0
21/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	579.0000	640.0000	10.535	0	0	0
21/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,997.0000	1,808.0000	(9.464)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	676.0000	600.0000	(11.243)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,264.0000	1,361.0000	7.674	0	0	0
21/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,846.0000	1,967.0000	6.555	0	0	0
21/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,607.0000	2,398.0000	(8.017)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,306.0000	1,166.0000	(10.720)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	1,038.0000	922.0000	(11.175)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	2,157.0000	1,966.0000	(8.855)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,667.0000	1,780.0000	6.779	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,285.0000	3,445.0000	4.871	0	0	0
21/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,619.0000	2,763.0000	5.498	0	0	0
21/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1,108.0000	985.0000	(11.101)	0	0	0
21/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,419.0000	3,195.0000	(6.552)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	601.0000	665.0000	10.649	0	0	0
21/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,115.0000	3,272.0000	5.040	0	0	0
21/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,543.0000	3,699.0000	4.403	0	0	0
21/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,413.0000	2,208.0000	(8.496)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,375.0000	2,171.0000	(8.589)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,329.0000	1,428.0000	7.449	0	0	0
21/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	152.0000	174.0000	14.474	0	0	0
21/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	871.0000	772.0000	(11.366)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,271.0000	1,133.0000	(10.858)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,228.0000	2,032.0000	(8.797)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,894.0000	2,679.0000	(7.429)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	756.0000	670.0000	(11.376)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	626.0000	691.0000	10.383	0	0	0
21/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	3,196.0000	2,975.0000	(6.915)	0	0	0
21/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	78.0000	90.0000	15.385	0	0	0
21/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	475.0000	523.0000	10.105	0	0	0
21/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	706.0000	627.0000	(11.190)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,070.0000	2,198.0000	6.184	0	0	0
21/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	284.0000	316.0000	11.268	0	0	0
21/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,738.0000	1,854.0000	6.674	0	0	0
21/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,966.0000	1,778.0000	(9.563)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1,079.0000	959.0000	(11.121)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	2,947.0000	3,100.0000	5.192	0	0	0
21/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	801.0000	710.0000	(11.361)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	830.0000	736.0000	(11.325)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,660.0000	2,805.0000	5.451	0	0	0
21/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	104.0000	120.0000	15.385	0	0	0
21/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,619.0000	2,763.0000	5.498	0	0	0
21/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	926.0000	821.0000	(11.339)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	961.0000	853.0000	(11.238)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,184.0000	2,316.0000	6.044	0	0	0
21/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	337.0000	377.0000	11.869	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,521.0000	1,360.0000	(10.585)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	739.0000	655.0000	(11.367)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	634.0000	554.0000	(12.618)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	929.0000	1,005.0000	8.181	0	0	0
21/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	1,994.0000	2,120.0000	6.319	0	0	0
21/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	986.0000	875.0000	(11.258)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,301.0000	2,436.0000	5.867	0	0	0
21/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	892.0000	791.0000	(11.323)	0	0	0
21/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	811.0000	718.0000	(11.467)	0	0	0
21/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	83.0000	95.0000	14.458	0	0	0
21/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,494.0000	1,600.0000	7.095	0	0	0
21/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,186.0000	1,055.0000	(11.046)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	160.0000	183.0000	14.375	0	0	0
21/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,851.0000	2,638.0000	(7.471)	0	0	0
21/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,374.0000	3,150.0000	(6.639)	0	0	0
21/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	785.0000	855.0000	8.917	0	0	0
21/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,626.0000	1,460.0000	(10.209)	0	0	0
21/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	495.0000	544.0000	9.899	0	0	0
21/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,936.0000	1,748.0000	(9.711)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,170.0000	1,041.0000	(11.026)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	998.0000	886.0000	(11.222)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,528.0000	1,636.0000	7.068	0	0	0
21/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	860.0000	763.0000	(11.279)	0	0	0
21/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	1,957.0000	2,081.0000	6.336	0	0	0
21/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,419.0000	2,558.0000	5.746	0	0	0
21/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	296.0000	329.0000	11.149	0	0	0
21/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	168.0000	192.0000	14.286	0	0	0
21/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,883.0000	2,005.0000	6.479	0	0	0
21/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,338.0000	2,134.0000	(8.725)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,810.0000	2,597.0000	(7.580)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	655.0000	582.0000	(11.145)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,413.0000	3,577.0000	4.805	0	0	0
21/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	1,024.0000	910.0000	(11.133)	0	0	0
21/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	272.0000	303.0000	11.397	0	0	0
21/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,413.0000	2,208.0000	(8.496)	0	0	0
21/01/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	669.0000	594.0000	(11.211)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	0.0000	3,782.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	0.0000	537.0000	100.000	0	0	0
21/01/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,327.0000	3,489.0000	4.869	0	0	0
21/01/2009	\$ / R 2010/03/15			Currency Future	11.7337	11.4801	(2.161)	0.0000	0.0000	0
21/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,819.0000	1,662.0000	(8.631)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,328.0000	1,427.0000	7.455	0	0	0
21/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,726.0000	1,571.0000	(8.980)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,690.0000	1,535.0000	(9.172)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,418.0000	1,516.0000	6.911	0	0	0
21/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,456.0000	1,555.0000	6.799	0	0	0
21/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,712.0000	1,556.0000	(9.112)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,762.0000	1,607.0000	(8.797)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,878.0000	1,717.0000	(8.573)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,144.0000	1,237.0000	8.129	0	0	0
21/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,114.0000	1,206.0000	8.259	0	0	0
21/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,085.0000	1,175.0000	8.295	0	0	0
21/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	838.0000	914.0000	9.069	0	0	0
21/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	1,989.0000	2,108.0000	5.983	0	0	0
21/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,439.0000	2,244.0000	(7.995)	0	0	27,500
21/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,919.0000	1,756.0000	(8.494)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	556.0000	614.0000	10.432	0	0	0
21/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,422.0000	1,288.0000	(9.423)	0	0	27,500
21/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,487.0000	1,588.0000	6.792	0	0	0
21/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	2,121.0000	1,944.0000	(8.345)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,898.0000	1,736.0000	(8.535)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,781.0000	1,626.0000	(8.703)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,616.0000	1,722.0000	6.559	0	0	0
21/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,297.0000	1,396.0000	7.633	0	0	0
21/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,599.0000	1,452.0000	(9.193)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,392.0000	1,491.0000	7.112	0	0	0
21/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,671.0000	1,518.0000	(9.156)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,174.0000	1,269.0000	8.092	0	0	0
21/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,235.0000	1,332.0000	7.854	0	0	0
21/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,858.0000	1,699.0000	(8.558)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,653.0000	1,501.0000	(9.195)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,048.0000	3,198.0000	4.921	0	0	0
21/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,519.0000	1,621.0000	6.715	0	0	0
21/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,221.0000	2,038.0000	(8.240)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	689.0000	757.0000	9.869	0	0	0
21/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,781.0000	2,552.0000	(8.234)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,273.0000	2,087.0000	(8.183)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	643.0000	707.0000	9.953	0	0	0
21/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,892.0000	2,660.0000	(8.022)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	737.0000	808.0000	9.634	0	0	0
21/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	2,005.0000	1,836.0000	(8.429)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	787.0000	860.0000	9.276	0	0	0
21/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	358.0000	380.0000	6.145	0	0	0
21/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	2,170.0000	1,990.0000	(8.295)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	972.0000	1,056.0000	8.642	0	0	0
21/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,167.0000	2,292.0000	5.768	0	0	0
21/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,351.0000	1,222.0000	(9.548)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,327.0000	2,138.0000	(8.122)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1,082.0000	978.0000	(9.612)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,961.0000	1,795.0000	(8.465)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	599.0000	660.0000	10.184	0	0	0
21/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,028.0000	1,115.0000	8.463	0	0	0
21/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,838.0000	1,680.0000	(8.596)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,165.0000	1,053.0000	(9.614)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	917.0000	998.0000	8.833	0	0	0
21/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	514.0000	569.0000	10.700	0	0	0
21/01/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	1,816.0000	1,929.0000	6.222	0	0	0
21/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,731.0000	2,873.0000	5.200	0	0	0
21/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,498.0000	2,300.0000	(7.926)	0	0	0
21/01/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	999.0000	885.0000	(11.411)	0	0	0
21/01/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,415.0000	3,554.0000	4.070	0	0	0
21/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	2,051.0000	1,878.0000	(8.435)	0	0	0
21/01/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	1,500.0000	1,359.0000	(9.400)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	333.0000	354.0000	6.306	0	0	0
21/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,838.0000	1,680.0000	(8.596)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,967.0000	2,734.0000	(7.853)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	439.0000	466.0000	6.150	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,204.0000	1,300.0000	7.973	0	0	0
21/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,672.0000	2,446.0000	(8.458)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,809.0000	2,954.0000	5.162	0	0	0
21/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,204.0000	1,300.0000	7.973	0	0	0
21/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,266.0000	1,365.0000	7.820	0	0	0
21/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,799.0000	1,645.0000	(8.560)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,519.0000	1,621.0000	6.715	0	0	0
21/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,762.0000	1,607.0000	(8.797)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,653.0000	1,501.0000	(9.195)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,251.0000	3,402.0000	4.645	0	0	0
21/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,143.0000	1,034.0000	(9.536)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	1,034.0000	932.0000	(9.865)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	535.0000	591.0000	10.467	0	0	0
21/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	397.0000	422.0000	6.297	0	0	0
21/01/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	2,469.0000	2,271.0000	(8.019)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,940.0000	1,775.0000	(8.505)	0	0	0
21/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,056.0000	1,145.0000	8.428	0	0	0
21/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,744.0000	1,589.0000	(8.888)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,681.0000	1,790.0000	6.484	0	0	0
21/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,360.0000	1,459.0000	7.279	0	0	0
21/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,681.0000	1,790.0000	6.484	0	0	0
21/01/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	1,532.0000	1,389.0000	(9.334)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	1,748.0000	1,859.0000	6.350	0	0	0
21/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,382.0000	2,190.0000	(8.060)	0	0	0
21/01/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,565.0000	1,420.0000	(9.265)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,382.0000	2,190.0000	(8.060)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	599.0000	660.0000	10.184	0	0	0
21/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,709.0000	1,553.0000	(9.128)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1,112.0000	1,005.0000	(9.622)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	1,043.0000	944.0000	(9.492)	0	0	0
21/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,532.0000	2,328.0000	(8.057)	0	0	0
21/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,210.0000	3,364.0000	4.798	0	0	0
21/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	499.0000	548.0000	9.820	0	0	0
21/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,425.0000	1,523.0000	6.877	0	0	0
21/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,583.0000	1,688.0000	6.633	0	0	0
21/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	2,928.0000	3,075.0000	5.020	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	371.0000	394.0000	6.199	0	0	0
21/01/2009	\$ / R	2010/03/15	9.25	Call	Currency Future	2,854.0000	2,624.0000	(8.059)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,360.0000	1,459.0000	7.279	0	0	0
21/01/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	1,744.0000	1,589.0000	(8.888)	0	0	0
21/01/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1,132.0000	1,024.0000	(9.541)	0	0	0
21/01/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	1,983.0000	1,815.0000	(8.472)	0	0	0
21/01/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	2,849.0000	2,994.0000	5.090	0	0	0
21/01/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	999.0000	1,085.0000	8.609	0	0	0
21/01/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	1,940.0000	1,775.0000	(8.505)	0	0	0
21/01/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,056.0000	1,145.0000	8.428	0	0	0
21/01/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	1,617.0000	1,468.0000	(9.215)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,649.0000	1,756.0000	6.489	0	0	0
21/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,582.0000	1,436.0000	(9.229)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,565.0000	1,420.0000	(9.265)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,551.0000	1,654.0000	6.641	0	0	0
21/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,635.0000	1,484.0000	(9.235)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,328.0000	1,427.0000	7.455	0	0	0
21/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,582.0000	1,436.0000	(9.229)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,649.0000	1,756.0000	6.489	0	0	0
21/01/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	1,548.0000	1,404.0000	(9.302)	0	0	0
21/01/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	1,715.0000	1,824.0000	6.356	0	0	0
21/01/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	1,025.0000	920.0000	(10.244)	0	0	0
21/01/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	3,292.0000	3,440.0000	4.496	0	0	0
21/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,129.0000	3,281.0000	4.858	0	0	0
21/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	1,062.0000	961.0000	(9.510)	0	0	0
21/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,602.0000	2,386.0000	(8.301)	0	0	0
21/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	468.0000	506.0000	8.120	0	0	0
21/01/2009	£ / R	2009/03/16			Currency Future	14.5382	14.1622	(2.586)	14.4000	14.2000	13,656
21/01/2009	£ / R	2009/03/16	17.85	Put	Currency Future	3,371.0000	3,721.0000	10.383	0	0	0
21/01/2009	£ / R	2009/03/16	14.55	Put	Currency Future	718.0000	931.0000	29.666	0	0	0
21/01/2009	£ / R	2009/03/16	15.20	Call	Currency Future	497.0000	362.0000	(27.163)	0	0	0
21/01/2009	£ / R	2009/03/16	19.15	Put	Currency Future	4,628.0000	4,996.0000	7.952	0	0	0
21/01/2009	£ / R	2009/03/16	18.35	Put	Currency Future	3,849.0000	4,208.0000	9.327	0	0	0
21/01/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,411.0000	1,664.0000	17.931	0	0	0
21/01/2009	£ / R	2009/03/16	16.10	Put	Currency Future	1,827.0000	2,113.0000	15.654	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	0
21/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	1,068.0000	811.0000	(24.064)	0	0	0
21/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,483.0000	1,742.0000	17.465	0	0	0
21/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	15.0000	7.0000	(53.333)	0	0	0
21/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	345.0000	235.0000	(31.884)	0	0	0
21/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,240.0000	2,551.0000	13.884	0	0	0
21/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,657.0000	4,012.0000	9.707	0	0	0
21/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	747.0000	575.0000	(23.025)	0	0	0
21/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	428.0000	299.0000	(30.140)	0	0	0
21/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	245.0000	161.0000	(34.286)	0	0	0
21/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,530.0000	4,897.0000	8.102	0	0	0
21/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,139.0000	4,502.0000	8.770	0	0	0
21/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	399.0000	276.0000	(30.827)	0	0	0
21/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	24.0000	12.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	60.0000	34.0000	(43.333)	0	0	0
21/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	706.0000	544.0000	(22.946)	0	0	0
21/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	457.0000	612.0000	33.917	0	0	0
21/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	380.0000	499.0000	31.316	0	0	0
21/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,340.0000	1,586.0000	18.358	0	0	0
21/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,727.0000	5,095.0000	7.785	0	0	0
21/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,183.0000	3,529.0000	10.870	0	0	0
21/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	371.0000	255.0000	(31.267)	0	0	0
21/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	418.0000	554.0000	32.536	0	0	0
21/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,907.0000	2,199.0000	15.312	0	0	0
21/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,122.0000	1,364.0000	21.569	0	0	0
21/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	17.0000	8.0000	(52.941)	0	0	0
21/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	25.0000	13.0000	(48.000)	0	0	0
21/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	510.0000	376.0000	(26.275)	0	0	0
21/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	265.0000	175.0000	(33.962)	0	0	0
21/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	72.0000	41.0000	(43.056)	0	0	0
21/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	945.0000	724.0000	(23.386)	0	0	0
21/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	552.0000	420.0000	(23.913)	0	0	0
21/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,432.0000	4,798.0000	8.258	0	0	0
21/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,557.0000	1,823.0000	17.084	0	0	0
21/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,632.0000	1,904.0000	16.667	0	0	0
21/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	286.0000	191.0000	(33.217)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	227.0000	147.0000	(35.242)	0	0	0
21/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,334.0000	4,699.0000	8.422	0	0	0
21/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,122.0000	1,364.0000	21.569	0	0	0
21/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	320.0000	216.0000	(32.500)	0	0	0
21/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	478.0000	642.0000	34.310	0	0	0
21/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,748.0000	2,029.0000	16.076	0	0	0
21/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	30.0000	16.0000	(46.667)	0	0	0
21/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,196.0000	1,436.0000	20.067	0	0	0
21/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	28.0000	14.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	1,006.0000	766.0000	(23.857)	0	0	0
21/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	916.0000	704.0000	(23.144)	0	0	0
21/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,305.0000	1,548.0000	18.621	0	0	0
21/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,014.0000	1,258.0000	24.063	0	0	0
21/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
21/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	780.0000	1,002.0000	28.462	0	0	0
21/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,139.0000	4,502.0000	8.770	0	0	0
21/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,158.0000	1,400.0000	20.898	0	0	0
21/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,326.0000	2,641.0000	13.543	0	0	0
21/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	484.0000	349.0000	(27.893)	0	0	0
21/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	178.0000	113.0000	(36.517)	0	0	0
21/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	443.0000	310.0000	(30.023)	0	0	0
21/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,530.0000	4,897.0000	8.102	0	0	0
21/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,237.0000	4,601.0000	8.591	0	0	0
21/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,632.0000	1,904.0000	16.667	0	0	0
21/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	164.0000	103.0000	(37.195)	0	0	0
21/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	668.0000	514.0000	(23.054)	0	0	0
21/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	37.0000	20.0000	(45.946)	0	0	0
21/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,483.0000	1,742.0000	17.465	0	0	0
21/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,748.0000	2,029.0000	16.076	0	0	0
21/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	37.0000	20.0000	(45.946)	0	0	0
21/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	844.0000	1,074.0000	27.251	0	0	0
21/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,989.0000	2,285.0000	14.882	0	0	0
21/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	510.0000	376.0000	(26.275)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,432.0000	4,798.0000	8.258	0	0	0
21/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,849.0000	4,208.0000	9.327	0	0	0
21/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	659.0000	863.0000	30.956	0	0	0
21/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	371.0000	255.0000	(31.267)	0	0	0
21/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,042.0000	4,404.0000	8.956	0	0	0
21/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,705.0000	4,061.0000	9.609	0	0	0
21/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	28.0000	14.0000	(50.000)	0	0	0
21/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	632.0000	486.0000	(23.101)	0	0	0
21/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	34.0000	18.0000	(47.059)	0	0	0
21/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	39.0000	21.0000	(46.154)	0	0	0
21/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	399.0000	526.0000	31.830	0	0	0
21/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	524.0000	390.0000	(25.573)	0	0	0
21/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	30.0000	16.0000	(46.667)	0	0	0
21/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,801.0000	4,159.0000	9.419	0	0	0
21/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,233.0000	1,473.0000	19.465	0	0	0
21/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	687.0000	529.0000	(22.999)	0	0	0
21/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	615.0000	473.0000	(23.089)	0	0	0
21/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,334.0000	4,699.0000	8.422	0	0	0
21/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,042.0000	4,404.0000	8.956	0	0	0
21/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,466.0000	3,818.0000	10.156	0	0	0
21/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	35.0000	19.0000	(45.714)	0	0	0
21/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	26.0000	14.0000	(46.154)	0	0	0
21/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	320.0000	216.0000	(32.500)	0	0	0
21/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	54.0000	30.0000	(44.444)	0	0	0
21/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,897.0000	4,257.0000	9.238	0	0	0
21/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	1,037.0000	788.0000	(24.012)	0	0	0
21/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,085.0000	1,328.0000	22.396	0	0	0
21/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,945.0000	4,306.0000	9.151	0	0	0
21/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,050.0000	1,293.0000	23.143	0	0	0
21/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	43.0000	23.0000	(46.512)	0	0	0
21/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	979.0000	1,224.0000	25.026	0	0	0
21/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	286.0000	191.0000	(33.217)	0	0	0
21/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	877.0000	1,111.0000	26.682	0	0	0
21/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	0
21/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,286.0000	4,650.0000	8.493	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	471.0000	335.0000	(28.875)	0	0	0
21/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	583.0000	448.0000	(23.156)	0	0	0
21/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,945.0000	4,306.0000	9.151	0	0	0
21/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,609.0000	3,964.0000	9.837	0	0	0
21/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	567.0000	436.0000	(23.104)	0	0	0
21/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	877.0000	1,111.0000	26.682	0	0	0
21/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	615.0000	473.0000	(23.089)	0	0	0
21/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,594.0000	1,863.0000	16.876	0	0	0
21/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	32.0000	17.0000	(46.875)	0	0	0
21/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	650.0000	500.0000	(23.077)	0	0	0
21/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,753.0000	4,110.0000	9.512	0	0	0
21/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	333.0000	225.0000	(32.432)	0	0	0
21/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	812.0000	1,038.0000	27.833	0	0	0
21/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,657.0000	4,012.0000	9.707	0	0	0
21/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	538.0000	405.0000	(24.721)	0	0	0
21/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	749.0000	966.0000	28.972	0	0	0
21/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	888.0000	684.0000	(22.973)	0	0	0
21/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	749.0000	966.0000	28.972	0	0	0
21/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,787.0000	2,071.0000	15.893	0	0	0
21/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	41.0000	22.0000	(46.341)	0	0	0
21/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,994.0000	4,355.0000	9.039	0	0	0
21/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	687.0000	529.0000	(22.999)	0	0	0
21/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	600.0000	797.0000	32.833	0	0	0
21/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	945.0000	1,186.0000	25.503	0	0	0
21/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	945.0000	1,186.0000	25.503	0	0	0
21/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	668.0000	514.0000	(23.054)	0	0	0
21/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	275.0000	183.0000	(33.455)	0	0	0
21/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,188.0000	4,551.0000	8.668	0	0	0
21/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	112.0000	67.0000	(40.179)	0	0	0
21/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	309.0000	207.0000	(33.010)	0	0	0
21/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	133.0000	82.0000	(38.346)	0	0	0
21/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	538.0000	405.0000	(24.721)	0	0	0
21/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	544.0000	733.0000	34.743	0	0	0
21/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,447.0000	1,703.0000	17.692	0	0	0
21/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	583.0000	448.0000	(23.156)	0	0	0
21/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	94.0000	56.0000	(40.426)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,670.0000	1,945.0000	16.467	0	0	0
21/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	47.0000	26.0000	(44.681)	0	0	0
21/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	718.0000	931.0000	29.666	0	0	0
21/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	780.0000	1,002.0000	28.462	0	0	0
21/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	21.0000	11.0000	(47.619)	0	0	0
21/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	218.0000	141.0000	(35.321)	0	0	0
21/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,050.0000	1,293.0000	23.143	0	0	0
21/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	788.0000	609.0000	(22.716)	0	0	0
21/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	385.0000	265.0000	(31.169)	0	0	0
21/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	23.0000	12.0000	(47.826)	0	0	0
21/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,030.0000	2,329.0000	14.729	0	0	0
21/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,545.0000	2,869.0000	12.731	0	0	0
21/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	499.0000	672.0000	34.669	0	0	0
21/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,383.0000	4,749.0000	8.350	0	0	0
21/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,948.0000	2,242.0000	15.092	0	0	0
21/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	832.0000	645.0000	(22.476)	0	0	0
21/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	358.0000	245.0000	(31.564)	0	0	0
21/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,906.0000	3,243.0000	11.597	0	0	0
21/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	706.0000	544.0000	(22.946)	0	0	0
21/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,907.0000	2,199.0000	15.312	0	0	0
21/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	186.0000	118.0000	(36.559)	0	0	0
21/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	60.0000	34.0000	(43.333)	0	0	0
21/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	599.0000	460.0000	(23.205)	0	0	0
21/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	385.0000	265.0000	(31.169)	0	0	0
21/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,166.0000	897.0000	(23.070)	0	0	0
21/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,369.0000	2,686.0000	13.381	0	0	0
21/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,197.0000	2,506.0000	14.065	0	0	0
21/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,371.0000	3,721.0000	10.383	0	0	0
21/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	911.0000	1,148.0000	26.015	0	0	0
21/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	911.0000	1,148.0000	26.015	0	0	0
21/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,447.0000	1,703.0000	17.692	0	0	0
21/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	157.0000	98.0000	(37.580)	0	0	0
21/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	34.0000	18.0000	(47.059)	0	0	0
21/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,113.0000	2,417.0000	14.387	0	0	0
21/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,277.0000	3,625.0000	10.619	0	0	0
21/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	245.0000	161.0000	(34.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	281.0000	377.0000	34.164	0	0	0
21/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	236.0000	154.0000	(34.746)	0	0	0
21/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,501.0000	2,823.0000	12.875	0	0	0
21/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	65.0000	37.0000	(43.077)	0	0	0
21/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,200.0000	927.0000	(22.750)	0	0	0
21/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	107.0000	64.0000	(40.187)	0	0	0
21/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,183.0000	3,529.0000	10.870	0	0	0
21/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	599.0000	460.0000	(23.205)	0	0	0
21/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	312.0000	415.0000	33.013	0	0	0
21/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	139.0000	86.0000	(38.129)	0	0	0
21/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,769.0000	3,102.0000	12.026	0	0	0
21/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,827.0000	2,113.0000	15.654	0	0	0
21/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,520.0000	1,782.0000	17.237	0	0	0
21/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,270.0000	989.0000	(22.126)	0	0	0
21/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	178.0000	113.0000	(36.517)	0	0	0
21/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	139.0000	86.0000	(38.129)	0	0	0
21/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,341.0000	1,053.0000	(21.477)	0	0	0
21/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,456.0000	2,777.0000	13.070	0	0	0
21/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,240.0000	2,551.0000	13.884	0	0	0
21/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	253.0000	341.0000	34.783	0	0	0
21/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	151.0000	94.0000	(37.748)	0	0	0
21/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,197.0000	2,506.0000	14.065	0	0	0
21/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,411.0000	1,664.0000	17.931	0	0	0
21/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,413.0000	2,732.0000	13.220	0	0	0
21/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	186.0000	118.0000	(36.559)	0	0	0
21/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	171.0000	108.0000	(36.842)	0	0	0
21/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,632.0000	1,904.0000	16.667	0	0	0
21/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	145.0000	90.0000	(37.931)	0	0	0
21/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	320.0000	216.0000	(32.500)	0	0	0
21/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	413.0000	287.0000	(30.508)	0	0	0
21/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,100.0000	839.0000	(23.727)	0	0	0
21/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,557.0000	1,823.0000	17.084	0	0	0
21/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,375.0000	1,625.0000	18.182	0	0	0
21/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	345.0000	456.0000	32.174	0	0	0
21/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,283.0000	2,596.0000	13.710	0	0	0
21/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	443.0000	310.0000	(30.023)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	201.0000	129.0000	(35.821)	0	0	0
21/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	345.0000	235.0000	(31.884)	0	0	0
21/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	255.0000	168.0000	(34.118)	0	0	0
21/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,670.0000	1,945.0000	16.467	0	0	0
21/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,305.0000	1,548.0000	18.621	0	0	0
21/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	122.0000	74.0000	(39.344)	0	0	0
21/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	49.0000	27.0000	(44.898)	0	0	0
21/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	309.0000	207.0000	(33.010)	0	0	0
21/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	459.0000	323.0000	(29.630)	0	0	0
21/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,634.0000	2,962.0000	12.453	0	0	0
21/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,271.0000	1,511.0000	18.883	0	0	0
21/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,561.0000	3,915.0000	9.941	0	0	0
21/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	103.0000	61.0000	(40.777)	0	0	0
21/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,814.0000	3,149.0000	11.905	0	0	0
21/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,867.0000	2,156.0000	15.479	0	0	0
21/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,724.0000	3,055.0000	12.151	0	0	0
21/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	309.0000	207.0000	(33.010)	0	0	0
21/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	333.0000	225.0000	(32.432)	0	0	0
21/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	328.0000	435.0000	32.622	0	0	0
21/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,100.0000	839.0000	(23.727)	0	0	0
21/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	265.0000	175.0000	(33.962)	0	0	0
21/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	399.0000	276.0000	(30.827)	0	0	0
21/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,670.0000	1,945.0000	16.467	0	0	0
21/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	362.0000	477.0000	31.768	0	0	0
21/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	82.0000	48.0000	(41.463)	0	0	0
21/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	437.0000	583.0000	33.410	0	0	0
21/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,044.0000	3,386.0000	11.235	0	0	0
21/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,137.0000	3,481.0000	10.966	0	0	0
21/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,594.0000	1,863.0000	16.876	0	0	0
21/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,155.0000	2,461.0000	14.200	0	0	0
21/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	75.0000	43.0000	(42.667)	0	0	0
21/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	975.0000	745.0000	(23.590)	0	0	0
21/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	193.0000	123.0000	(36.269)	0	0	0
21/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	810.0000	627.0000	(22.593)	0	0	0
21/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,679.0000	3,009.0000	12.318	0	0	0
21/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	459.0000	323.0000	(29.630)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,305.0000	1,020.0000	(21.839)	0	0	0
21/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	629.0000	830.0000	31.955	0	0	0
21/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	78.0000	46.0000	(41.026)	0	0	0
21/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	117.0000	71.0000	(39.316)	0	0	0
21/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	471.0000	335.0000	(28.875)	0	0	0
21/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	267.0000	358.0000	34.082	0	0	0
21/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	767.0000	592.0000	(22.816)	0	0	0
21/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,090.0000	3,433.0000	11.100	0	0	0
21/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,271.0000	1,511.0000	18.883	0	0	0
21/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,235.0000	958.0000	(22.429)	0	0	0
21/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	572.0000	765.0000	33.741	0	0	0
21/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	72.0000	41.0000	(43.056)	0	0	0
21/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,589.0000	2,916.0000	12.630	0	0	0
21/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,233.0000	1,473.0000	19.465	0	0	0
21/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	726.0000	559.0000	(23.003)	0	0	0
21/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	127.0000	78.0000	(38.583)	0	0	0
21/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	859.0000	664.0000	(22.701)	0	0	0
21/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	29.0000	15.0000	(48.276)	0	0	0
21/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,501.0000	2,823.0000	12.875	0	0	0
21/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	688.0000	897.0000	30.378	0	0	0
21/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,091.0000	4,453.0000	8.849	0	0	0
21/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	145.0000	90.0000	(37.931)	0	0	0
21/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,456.0000	2,777.0000	13.070	0	0	0
21/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,071.0000	2,373.0000	14.582	0	0	0
21/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,030.0000	2,329.0000	14.729	0	0	0
21/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	218.0000	141.0000	(35.321)	0	0	0
21/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	572.0000	765.0000	33.741	0	0	0
21/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,989.0000	2,285.0000	14.882	0	0	0
21/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	521.0000	702.0000	34.741	0	0	0
21/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,133.0000	868.0000	(23.389)	0	0	0
21/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	296.0000	395.0000	33.446	0	0	0
21/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	151.0000	94.0000	(37.748)	0	0	0
21/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	209.0000	135.0000	(35.407)	0	0	0
21/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	810.0000	627.0000	(22.593)	0	0	0
21/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	209.0000	135.0000	(35.407)	0	0	0
21/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	362.0000	477.0000	31.768	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R	2009/03/16	17.40	Call	Currency Future	90.0000	53.0000	(41.111)	0	0	0
21/01/2009	£ / R	2009/03/16	17.40	Put	Currency Future	2,952.0000	3,291.0000	11.484	0	0	0
21/01/2009	£ / R	2009/03/16	17.60	Call	Currency Future	75.0000	43.0000	(42.667)	0	0	0
21/01/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,413.0000	2,732.0000	13.220	0	0	0
21/01/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,137.0000	3,481.0000	10.966	0	0	0
21/01/2009	£ / R	2009/03/16	18.00	Call	Currency Future	52.0000	29.0000	(44.231)	0	0	0
21/01/2009	£ / R	2009/03/16	17.70	Call	Currency Future	68.0000	39.0000	(42.647)	0	0	0
21/01/2009	£ / R	2009/03/16	18.00	Put	Currency Future	3,514.0000	3,867.0000	10.046	0	0	0
21/01/2009	£ / R	2009/03/16	17.10	Call	Currency Future	117.0000	71.0000	(39.316)	0	0	0
21/01/2009	£ / R	2009/03/16	17.90	Put	Currency Future	3,419.0000	3,770.0000	10.266	0	0	0
21/01/2009	£ / R	2009/03/16	17.80	Put	Currency Future	3,324.0000	3,673.0000	10.499	0	0	0
21/01/2009	£ / R	2009/03/16	17.90	Call	Currency Future	57.0000	32.0000	(43.860)	0	0	0
21/01/2009	£ / R	2009/03/16	17.70	Put	Currency Future	3,230.0000	3,577.0000	10.743	0	0	0
21/01/2009	£ / R	2009/03/16	17.80	Call	Currency Future	62.0000	35.0000	(43.548)	0	0	0
21/01/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,679.0000	3,009.0000	12.318	0	0	0
21/01/2009	£ / R	2009/03/16	17.30	Call	Currency Future	98.0000	58.0000	(40.816)	0	0	0
21/01/2009	£ / R	2009/03/16	17.30	Put	Currency Future	2,860.0000	3,196.0000	11.748	0	0	0
21/01/2009	£ / R	2009/03/16	16.40	Put	Currency Future	2,071.0000	2,373.0000	14.582	0	0	0
21/01/2009	£ / R	2009/03/16	15.95	Call	Currency Future	297.0000	199.0000	(32.997)	0	0	0
21/01/2009	£ / R	2009/03/16	16.30	Call	Currency Future	227.0000	147.0000	(35.242)	0	0	0
21/01/2009	£ / R	2009/03/16	15.95	Put	Currency Future	1,709.0000	1,987.0000	16.267	0	0	0
21/01/2009	£ / R	2009/03/16	16.05	Call	Currency Future	275.0000	183.0000	(33.455)	0	0	0
21/01/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,787.0000	2,071.0000	15.893	0	0	0
21/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,085.0000	1,328.0000	22.396	0	0	0
21/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,867.0000	2,156.0000	15.479	0	0	0
21/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	524.0000	390.0000	(25.573)	0	0	0
21/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	255.0000	168.0000	(34.118)	0	0	0
21/01/2009	£ / R	2009/06/12			Currency Future	14.8078	14.4303	(2.549)	0.0000	0.0000	88
21/01/2009	£ / R	2009/06/12	14.15	Put	Currency Future	756.0000	907.0000	19.974	0	0	0
21/01/2009	£ / R	2009/06/12	17.00	Call	Currency Future	456.0000	355.0000	(22.149)	0	0	0
21/01/2009	£ / R	2009/06/12	15.35	Call	Currency Future	932.0000	772.0000	(17.167)	0	0	0
21/01/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,271.0000	1,491.0000	17.309	0	0	0
21/01/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,143.0000	1,351.0000	18.198	0	0	0
21/01/2009	£ / R	2009/06/12	15.80	Call	Currency Future	783.0000	630.0000	(19.540)	0	0	0
21/01/2009	£ / R	2009/06/12	15.25	Put	Currency Future	1,406.0000	1,626.0000	15.647	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
21/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,440.0000	1,659.0000	15.208	0	0	0
21/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,157.0000	2,407.0000	11.590	0	0	0
21/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	979.0000	824.0000	(15.832)	0	0	0
21/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,682.0000	1,419.0000	(15.636)	0	0	0
21/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	963.0000	807.0000	(16.199)	0	0	0
21/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	948.0000	789.0000	(16.772)	0	0	0
21/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,649.0000	2,924.0000	10.381	0	0	0
21/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,475.0000	1,692.0000	14.712	0	0	0
21/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,338.0000	1,562.0000	16.741	0	0	0
21/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	615.0000	487.0000	(20.813)	0	0	0
21/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,876.0000	2,108.0000	12.367	0	0	0
21/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	230.0000	171.0000	(25.652)	0	0	0
21/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,442.0000	1,207.0000	(16.297)	0	0	0
21/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,121.0000	2,369.0000	11.693	0	0	0
21/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	918.0000	755.0000	(17.756)	0	0	0
21/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,775.0000	2,000.0000	12.676	0	0	0
21/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	478.0000	373.0000	(21.967)	0	0	0
21/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,174.0000	1,386.0000	18.058	0	0	0
21/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	672.0000	536.0000	(20.238)	0	0	0
21/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	168.0000	123.0000	(26.786)	0	0	0
21/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	224.0000	166.0000	(25.893)	0	0	0
21/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,414.0000	1,187.0000	(16.054)	0	0	0
21/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,111.0000	1,317.0000	18.542	0	0	0
21/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,822.0000	4,141.0000	8.346	0	0	0
21/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	182.0000	134.0000	(26.374)	0	0	0
21/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	525.0000	411.0000	(21.714)	0	0	0
21/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,545.0000	1,758.0000	13.786	0	0	0
21/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,082.0000	916.0000	(15.342)	0	0	0
21/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,014.0000	2,256.0000	12.016	0	0	0
21/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,044.0000	4,369.0000	8.037	0	0	0
21/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,304.0000	1,109.0000	(14.954)	0	0	0
21/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,570.0000	2,842.0000	10.584	0	0	0
21/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,510.0000	1,725.0000	14.238	0	0	0
21/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	202.0000	149.0000	(26.238)	0	0	0
21/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	846.0000	1,029.0000	21.631	0	0	0
21/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,278.0000	1,090.0000	(14.710)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,612.0000	1,826.0000	13.275	0	0	0
21/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,406.0000	4,739.0000	7.558	0	0	0
21/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	490.0000	382.0000	(22.041)	0	0	0
21/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,955.0000	4,277.0000	8.142	0	0	0
21/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,842.0000	2,072.0000	12.486	0	0	0
21/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,500.0000	1,253.0000	(16.467)	0	0	0
21/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,417.0000	2,681.0000	10.923	0	0	0
21/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	903.0000	738.0000	(18.272)	0	0	0
21/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,119.0000	948.0000	(15.282)	0	0	0
21/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,361.0000	4,693.0000	7.613	0	0	0
21/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,866.0000	4,186.0000	8.277	0	0	0
21/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	692.0000	823.0000	18.931	0	0	0
21/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	629.0000	499.0000	(20.668)	0	0	0
21/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	995.0000	842.0000	(15.377)	0	0	0
21/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,532.0000	2,802.0000	10.664	0	0	0
21/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	236.0000	176.0000	(25.424)	0	0	0
21/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,331.0000	1,129.0000	(15.177)	0	0	0
21/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	734.0000	876.0000	19.346	0	0	0
21/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	783.0000	630.0000	(19.540)	0	0	0
21/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	182.0000	134.0000	(26.374)	0	0	0
21/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,848.0000	3,132.0000	9.972	0	0	0
21/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,224.0000	4,553.0000	7.789	0	0	0
21/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	750.0000	602.0000	(19.733)	0	0	0
21/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	651.0000	777.0000	19.355	0	0	0
21/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	1,139.0000	964.0000	(15.364)	0	0	0
21/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	870.0000	706.0000	(18.851)	0	0	0
21/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,929.0000	3,217.0000	9.833	0	0	0
21/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	734.0000	588.0000	(19.891)	0	0	0
21/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	156.0000	113.0000	(27.564)	0	0	0
21/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,371.0000	1,594.0000	16.265	0	0	0
21/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,559.0000	1,307.0000	(16.164)	0	0	0
21/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	501.0000	392.0000	(21.756)	0	0	0
21/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,775.0000	2,000.0000	12.676	0	0	0
21/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	334.0000	255.0000	(23.653)	0	0	0
21/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	750.0000	602.0000	(19.733)	0	0	0
21/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,690.0000	4,005.0000	8.537	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,430.0000	3,737.0000	8.950	0	0	0
21/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,100.0000	932.0000	(15.273)	0	0	0
21/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	612.0000	732.0000	19.608	0	0	0
21/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,386.0000	1,168.0000	(15.729)	0	0	0
21/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,842.0000	2,072.0000	12.486	0	0	0
21/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,093.0000	3,388.0000	9.538	0	0	0
21/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,842.0000	2,072.0000	12.486	0	0	0
21/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	248.0000	185.0000	(25.403)	0	0	0
21/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	870.0000	706.0000	(18.851)	0	0	0
21/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,559.0000	1,307.0000	(16.164)	0	0	0
21/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	718.0000	575.0000	(19.916)	0	0	0
21/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,475.0000	1,692.0000	14.712	0	0	0
21/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,029.0000	871.0000	(15.355)	0	0	0
21/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	164.0000	120.0000	(26.829)	0	0	0
21/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	574.0000	689.0000	20.035	0	0	0
21/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,493.0000	2,761.0000	10.750	0	0	0
21/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	750.0000	602.0000	(19.733)	0	0	0
21/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,224.0000	4,553.0000	7.789	0	0	0
21/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,979.0000	2,218.0000	12.077	0	0	0
21/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	187.0000	137.0000	(26.738)	0	0	0
21/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,620.0000	1,362.0000	(15.926)	0	0	0
21/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	601.0000	476.0000	(20.799)	0	0	0
21/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,581.0000	1,792.0000	13.346	0	0	0
21/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	687.0000	549.0000	(20.087)	0	0	0
21/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	870.0000	1,059.0000	21.724	0	0	0
21/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,194.0000	2,446.0000	11.486	0	0	0
21/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	995.0000	842.0000	(15.377)	0	0	0
21/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	948.0000	789.0000	(16.772)	0	0	0
21/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	387.0000	297.0000	(23.256)	0	0	0
21/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,199.0000	1,016.0000	(15.263)	0	0	0
21/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,910.0000	2,145.0000	12.304	0	0	0
21/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,510.0000	1,725.0000	14.238	0	0	0
21/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	351.0000	268.0000	(23.647)	0	0	0
21/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,179.0000	4,507.0000	7.849	0	0	0
21/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	823.0000	999.0000	21.385	0	0	0
21/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	778.0000	938.0000	20.566	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,338.0000	1,562.0000	16.741	0	0	0
21/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	197.0000	145.0000	(26.396)	0	0	0
21/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,676.0000	1,895.0000	13.067	0	0	0
21/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	288.0000	218.0000	(24.306)	0	0	0
21/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	629.0000	499.0000	(20.668)	0	0	0
21/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,089.0000	4,415.0000	7.973	0	0	0
21/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	368.0000	282.0000	(23.370)	0	0	0
21/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	834.0000	675.0000	(19.065)	0	0	0
21/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,341.0000	2,602.0000	11.149	0	0	0
21/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	178.0000	130.0000	(26.966)	0	0	0
21/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,011.0000	3,302.0000	9.665	0	0	0
21/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,044.0000	4,369.0000	8.037	0	0	0
21/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	991.0000	1,185.0000	19.576	0	0	0
21/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	549.0000	432.0000	(21.311)	0	0	0
21/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	932.0000	772.0000	(17.167)	0	0	0
21/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,000.0000	4,323.0000	8.075	0	0	0
21/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,498.0000	4,833.0000	7.448	0	0	0
21/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	261.0000	196.0000	(24.904)	0	0	0
21/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,612.0000	1,826.0000	13.275	0	0	0
21/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,081.0000	1,284.0000	18.779	0	0	0
21/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,121.0000	2,369.0000	11.693	0	0	0
21/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	207.0000	153.0000	(26.087)	0	0	0
21/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,778.0000	4,095.0000	8.391	0	0	0
21/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,603.0000	3,915.0000	8.659	0	0	0
21/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,029.0000	871.0000	(15.355)	0	0	0
21/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	889.0000	722.0000	(18.785)	0	0	0
21/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,911.0000	4,232.0000	8.208	0	0	0
21/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	1,064.0000	901.0000	(15.320)	0	0	0
21/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	224.0000	166.0000	(25.893)	0	0	0
21/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	651.0000	777.0000	19.355	0	0	0
21/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,143.0000	1,351.0000	18.198	0	0	0
21/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	615.0000	487.0000	(20.813)	0	0	0
21/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	218.0000	162.0000	(25.688)	0	0	0
21/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,176.0000	3,474.0000	9.383	0	0	0
21/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,206.0000	1,420.0000	17.745	0	0	0
21/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	406.0000	313.0000	(22.906)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,866.0000	4,186.0000	8.277	0	0	0
21/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,111.0000	1,317.0000	18.542	0	0	0
21/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,082.0000	916.0000	(15.342)	0	0	0
21/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	202.0000	149.0000	(26.238)	0	0	0
21/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	918.0000	755.0000	(17.756)	0	0	0
21/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,270.0000	4,600.0000	7.728	0	0	0
21/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,134.0000	4,461.0000	7.910	0	0	0
21/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,157.0000	2,407.0000	11.590	0	0	0
21/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,271.0000	1,491.0000	17.309	0	0	0
21/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,304.0000	1,526.0000	17.025	0	0	0
21/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,944.0000	2,181.0000	12.191	0	0	0
21/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	192.0000	141.0000	(26.563)	0	0	0
21/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	173.0000	127.0000	(26.590)	0	0	0
21/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,440.0000	1,659.0000	15.208	0	0	0
21/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	657.0000	523.0000	(20.396)	0	0	0
21/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	213.0000	158.0000	(25.822)	0	0	0
21/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,119.0000	948.0000	(15.282)	0	0	0
21/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,100.0000	932.0000	(15.273)	0	0	0
21/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	817.0000	660.0000	(19.217)	0	0	0
21/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,174.0000	1,386.0000	18.058	0	0	0
21/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	702.0000	562.0000	(19.943)	0	0	0
21/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,603.0000	3,915.0000	8.659	0	0	0
21/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,012.0000	857.0000	(15.316)	0	0	0
21/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,012.0000	857.0000	(15.316)	0	0	0
21/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	160.0000	116.0000	(27.500)	0	0	0
21/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,050.0000	2,293.0000	11.854	0	0	0
21/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,315.0000	4,646.0000	7.671	0	0	0
21/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	267.0000	201.0000	(24.719)	0	0	0
21/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,808.0000	2,036.0000	12.611	0	0	0
21/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	549.0000	432.0000	(21.311)	0	0	0
21/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,590.0000	4,927.0000	7.342	0	0	0
21/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,050.0000	1,251.0000	19.143	0	0	0
21/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,970.0000	3,259.0000	9.731	0	0	0
21/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	870.0000	1,059.0000	21.724	0	0	0
21/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	152.0000	110.0000	(27.632)	0	0	0
21/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	1,158.0000	981.0000	(15.285)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,560.0000	3,871.0000	8.736	0	0	0
21/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	991.0000	1,185.0000	19.576	0	0	0
21/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,304.0000	1,526.0000	17.025	0	0	0
21/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	254.0000	190.0000	(25.197)	0	0	0
21/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,278.0000	1,090.0000	(14.710)	0	0	0
21/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	446.0000	346.0000	(22.422)	0	0	0
21/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,452.0000	4,786.0000	7.502	0	0	0
21/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,199.0000	1,016.0000	(15.263)	0	0	0
21/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,647.0000	3,960.0000	8.582	0	0	0
21/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	766.0000	616.0000	(19.582)	0	0	0
21/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	672.0000	536.0000	(20.238)	0	0	0
21/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,544.0000	4,880.0000	7.394	0	0	0
21/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,728.0000	3,007.0000	10.227	0	0	0
21/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	446.0000	346.0000	(22.422)	0	0	0
21/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	931.0000	1,121.0000	20.408	0	0	0
21/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,473.0000	3,782.0000	8.897	0	0	0
21/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	718.0000	575.0000	(19.916)	0	0	0
21/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,688.0000	2,966.0000	10.342	0	0	0
21/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	148.0000	107.0000	(27.703)	0	0	0
21/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	435.0000	337.0000	(22.529)	0	0	0
21/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,910.0000	2,145.0000	12.304	0	0	0
21/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,688.0000	2,966.0000	10.342	0	0	0
21/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,767.0000	3,049.0000	10.192	0	0	0
21/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,014.0000	2,256.0000	12.016	0	0	0
21/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,929.0000	3,217.0000	9.833	0	0	0
21/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,979.0000	2,218.0000	12.077	0	0	0
21/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,341.0000	2,602.0000	11.149	0	0	0
21/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	425.0000	329.0000	(22.588)	0	0	0
21/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,808.0000	2,036.0000	12.611	0	0	0
21/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	501.0000	392.0000	(21.756)	0	0	0
21/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,676.0000	1,895.0000	13.067	0	0	0
21/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,570.0000	2,842.0000	10.584	0	0	0
21/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,493.0000	2,761.0000	10.750	0	0	0
21/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	478.0000	373.0000	(21.967)	0	0	0
21/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	360.0000	275.0000	(23.611)	0	0	0
21/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	387.0000	297.0000	(23.256)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	800.0000	969.0000	21.125	0	0	0
21/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,052.0000	3,345.0000	9.600	0	0	0
21/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,093.0000	3,388.0000	9.538	0	0	0
21/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	834.0000	675.0000	(19.065)	0	0	0
21/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	657.0000	523.0000	(20.396)	0	0	0
21/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,304.0000	2,562.0000	11.198	0	0	0
21/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,644.0000	1,860.0000	13.139	0	0	0
21/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,358.0000	1,150.0000	(15.317)	0	0	0
21/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,178.0000	998.0000	(15.280)	0	0	0
21/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,767.0000	3,049.0000	10.192	0	0	0
21/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,303.0000	3,605.0000	9.143	0	0	0
21/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	351.0000	268.0000	(23.647)	0	0	0
21/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,709.0000	1,930.0000	12.932	0	0	0
21/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,379.0000	2,641.0000	11.013	0	0	0
21/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,267.0000	2,523.0000	11.292	0	0	0
21/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	396.0000	305.0000	(22.980)	0	0	0
21/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,807.0000	3,090.0000	10.082	0	0	0
21/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	852.0000	690.0000	(19.014)	0	0	0
21/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	311.0000	235.0000	(24.437)	0	0	0
21/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,888.0000	3,175.0000	9.938	0	0	0
21/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	766.0000	616.0000	(19.582)	0	0	0
21/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	713.0000	846.0000	18.654	0	0	0
21/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,970.0000	3,259.0000	9.731	0	0	0
21/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	799.0000	645.0000	(19.274)	0	0	0
21/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	671.0000	799.0000	19.076	0	0	0
21/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	562.0000	443.0000	(21.174)	0	0	0
21/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	377.0000	290.0000	(23.077)	0	0	0
21/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,238.0000	1,455.0000	17.528	0	0	0
21/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,609.0000	2,883.0000	10.502	0	0	0
21/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	415.0000	321.0000	(22.651)	0	0	0
21/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,644.0000	1,860.0000	13.139	0	0	0
21/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1,046.0000	886.0000	(15.296)	0	0	0
21/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,728.0000	3,007.0000	10.227	0	0	0
21/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,471.0000	1,227.0000	(16.587)	0	0	0
21/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,532.0000	2,802.0000	10.664	0	0	0
21/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	425.0000	329.0000	(22.588)	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
21/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	687.0000	549.0000	(20.087)	0	0	0
21/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	490.0000	382.0000	(22.041)	0	0	0
21/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	435.0000	337.0000	(22.529)	0	0	0
21/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,742.0000	1,965.0000	12.801	0	0	0
21/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,020.0000	1,218.0000	19.412	0	0	0
21/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	467.0000	364.0000	(22.056)	0	0	0
21/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,529.0000	1,280.0000	(16.285)	0	0	0
21/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,238.0000	1,052.0000	(15.024)	0	0	0
21/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,379.0000	2,641.0000	11.013	0	0	0
21/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	852.0000	690.0000	(19.014)	0	0	0
21/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	537.0000	422.0000	(21.415)	0	0	0
21/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,050.0000	2,293.0000	11.854	0	0	0
21/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	575.0000	453.0000	(21.217)	0	0	0
21/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	296.0000	223.0000	(24.662)	0	0	0
21/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,455.0000	2,721.0000	10.835	0	0	0
21/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,471.0000	1,227.0000	(16.587)	0	0	0
21/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	513.0000	401.0000	(21.832)	0	0	0
21/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,406.0000	4,739.0000	7.558	0	0	0
21/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,589.0000	1,334.0000	(16.048)	0	0	0
21/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	588.0000	465.0000	(20.918)	0	0	0
21/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	713.0000	846.0000	18.654	0	0	0
21/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,194.0000	2,446.0000	11.486	0	0	0
21/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	281.0000	212.0000	(24.555)	0	0	0
21/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	961.0000	1,153.0000	19.979	0	0	0
21/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,230.0000	2,484.0000	11.390	0	0	0
21/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,258.0000	1,070.0000	(14.944)	0	0	0
21/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	261.0000	196.0000	(24.904)	0	0	0
21/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,388.0000	3,693.0000	9.002	0	0	0
21/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,218.0000	1,033.0000	(15.189)	0	0	0
21/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	601.0000	476.0000	(20.799)	0	0	0
21/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	961.0000	1,153.0000	19.979	0	0	0
21/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,345.0000	3,649.0000	9.088	0	0	0
21/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	537.0000	422.0000	(21.415)	0	0	0
21/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	296.0000	223.0000	(24.662)	0	0	0
21/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	593.0000	710.0000	19.730	0	0	0
21/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,218.0000	1,033.0000	(15.189)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R	2009/06/12	17.95	Call	Currency Future	288.0000	218.0000	(24.306)	0	0	0
21/01/2009	£ / R	2009/06/12	17.60	Call	Currency Future	343.0000	261.0000	(23.907)	0	0	0
21/01/2009	£ / R	2009/06/12	13.85	Put	Currency Future	631.0000	754.0000	19.493	0	0	0
21/01/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,417.0000	2,681.0000	10.923	0	0	0
21/01/2009	£ / R	2009/06/12	14.45	Put	Currency Future	900.0000	1,090.0000	21.111	0	0	0
21/01/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,430.0000	3,737.0000	8.950	0	0	0
21/01/2009	£ / R	2009/06/12	17.40	Call	Currency Future	377.0000	290.0000	(23.077)	0	0	0
21/01/2009	£ / R	2009/06/12	18.05	Call	Currency Future	274.0000	206.0000	(24.818)	0	0	0
21/01/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,388.0000	3,693.0000	9.002	0	0	0
21/01/2009	£ / R	2009/06/12	17.60	Put	Currency Future	3,135.0000	3,431.0000	9.442	0	0	0
21/01/2009	£ / R	2009/06/12	18.05	Put	Currency Future	3,516.0000	3,826.0000	8.817	0	0	0
21/01/2009	£ / R	2009/06/12	13.75	Call	Currency Future	1,651.0000	1,391.0000	(15.748)	0	0	0
21/01/2009	£ / R	2009/06/12	17.70	Put	Currency Future	3,218.0000	3,518.0000	9.323	0	0	0
21/01/2009	£ / R	2009/06/12	19.05	Call	Currency Future	164.0000	120.0000	(26.829)	0	0	0
21/01/2009	£ / R	2009/06/12	17.70	Call	Currency Future	326.0000	248.0000	(23.926)	0	0	0
21/01/2009	£ / R	2009/06/12	17.85	Call	Currency Future	303.0000	229.0000	(24.422)	0	0	0
21/01/2009	£ / R	2009/06/12	19.35	Call	Currency Future	140.0000	101.0000	(27.857)	0	0	0
21/01/2009	£ / R	2009/06/12	19.30	Put	Currency Future	4,636.0000	4,974.0000	7.291	0	0	0
21/01/2009	£ / R	2009/06/12	19.40	Call	Currency Future	136.0000	98.0000	(27.941)	0	0	0
21/01/2009	£ / R	2009/06/12	19.40	Put	Currency Future	4,728.0000	5,068.0000	7.191	0	0	0
21/01/2009	£ / R	2009/06/12	19.30	Call	Currency Future	144.0000	104.0000	(27.778)	0	0	0
21/01/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,270.0000	4,600.0000	7.728	0	0	0
21/01/2009	£ / R	2009/06/12	18.90	Call	Currency Future	178.0000	130.0000	(26.966)	0	0	0
21/01/2009	£ / R	2009/06/12	19.55	Put	Currency Future	4,868.0000	5,210.0000	7.025	0	0	0
21/01/2009	£ / R	2009/06/12	19.35	Put	Currency Future	4,682.0000	5,021.0000	7.240	0	0	0
21/01/2009	£ / R	2009/06/12	19.45	Call	Currency Future	133.0000	96.0000	(27.820)	0	0	0
21/01/2009	£ / R	2009/06/12	19.55	Call	Currency Future	126.0000	90.0000	(28.571)	0	0	0
21/01/2009	£ / R	2009/06/12	19.45	Put	Currency Future	4,775.0000	5,115.0000	7.120	0	0	0
21/01/2009	£ / R	2009/06/12	16.70	Call	Currency Future	525.0000	411.0000	(21.714)	0	0	0
21/01/2009	£ / R	2009/06/12	16.25	Call	Currency Future	643.0000	511.0000	(20.529)	0	0	0
21/01/2009	£ / R	2009/06/12	16.25	Put	Currency Future	2,085.0000	2,331.0000	11.799	0	0	0
21/01/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,230.0000	2,484.0000	11.390	0	0	0
21/01/2009	£ / R	2009/06/12	16.45	Call	Currency Future	588.0000	465.0000	(20.918)	0	0	0
21/01/2009	£ / R	2009/09/14			Currency Future	15.0682	14.6873	(2.528)	0.0000	0.0000	8
21/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,600.0000	1,812.0000	13.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,001.0000	2,206.0000	10.245	0	0	0
21/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,642.0000	1,438.0000	(12.424)	0	0	0
21/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,772.0000	1,536.0000	(13.318)	0	0	0
21/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,169.0000	993.0000	(15.056)	0	0	0
21/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,271.0000	1,096.0000	(13.769)	0	0	0
21/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,368.0000	1,199.0000	(12.354)	0	0	0
21/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,302.0000	1,133.0000	(12.980)	0	0	0
21/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,240.0000	1,061.0000	(14.435)	0	0	0
21/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,734.0000	1,945.0000	12.168	0	0	0
21/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,174.0000	1,351.0000	15.077	0	0	0
21/01/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,054.0000	1,199.0000	13.757	0	0	0
21/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,802.0000	2,009.0000	11.487	0	0	0
21/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,286.0000	1,114.0000	(13.375)	0	0	0
21/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,872.0000	2,074.0000	10.791	0	0	0
21/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	1,115.0000	945.0000	(15.247)	0	0	0
21/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,064.0000	2,274.0000	10.174	0	0	0
21/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,318.0000	1,151.0000	(12.671)	0	0	0
21/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	1,097.0000	929.0000	(15.314)	0	0	0
21/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,255.0000	1,079.0000	(14.024)	0	0	0
21/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,101.0000	1,260.0000	14.441	0	0	0
21/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,129.0000	2,342.0000	10.005	0	0	0
21/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,471.0000	1,675.0000	13.868	0	0	0
21/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	1,133.0000	961.0000	(15.181)	0	0	0
21/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,476.0000	1,295.0000	(12.263)	0	0	0
21/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,938.0000	2,140.0000	10.423	0	0	0
21/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,719.0000	1,497.0000	(12.914)	0	0	0
21/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,001.0000	2,206.0000	10.245	0	0	0
21/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,206.0000	1,027.0000	(14.842)	0	0	0
21/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,938.0000	2,140.0000	10.423	0	0	0
21/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,335.0000	1,170.0000	(12.360)	0	0	0
21/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,149.0000	1,320.0000	14.883	0	0	0
21/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,408.0000	1,607.0000	14.134	0	0	0
21/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,666.0000	1,882.0000	12.965	0	0	0
21/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,837.0000	2,041.0000	11.105	0	0	0
21/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	878.0000	1,001.0000	14.009	0	0	0
21/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,746.0000	1,517.0000	(13.116)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,206.0000	1,027.0000	(14.842)	0	0	0
21/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,439.0000	1,262.0000	(12.300)	0	0	0
21/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,077.0000	1,230.0000	14.206	0	0	0
21/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,169.0000	993.0000	(15.056)	0	0	0
21/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,996.0000	1,738.0000	(12.926)	0	0	0
21/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,097.0000	2,308.0000	10.062	0	0	0
21/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,351.0000	1,185.0000	(12.287)	0	0	0
21/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,938.0000	1,684.0000	(13.106)	0	0	0
21/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	920.0000	1,047.0000	13.804	0	0	0
21/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,969.0000	2,173.0000	10.361	0	0	0
21/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,633.0000	1,847.0000	13.105	0	0	0
21/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	964.0000	1,095.0000	13.589	0	0	0
21/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	1,151.0000	977.0000	(15.117)	0	0	0
21/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,668.0000	1,457.0000	(12.650)	0	0	0
21/01/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,032.0000	2,240.0000	10.236	0	0	0
21/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,008.0000	1,144.0000	13.492	0	0	0
21/01/2009	£ / R 2009/09/14	15.85	Call	Currency Future	1,187.0000	1,010.0000	(14.912)	0	0	0
21/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,700.0000	1,914.0000	12.588	0	0	0
21/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,826.0000	1,581.0000	(13.417)	0	0	0
21/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,910.0000	1,658.0000	(13.194)	0	0	0
21/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,228.0000	1,413.0000	15.065	0	0	0
21/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,882.0000	1,632.0000	(13.284)	0	0	0
21/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,768.0000	1,977.0000	11.821	0	0	0
21/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	942.0000	1,071.0000	13.694	0	0	0
21/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,555.0000	1,364.0000	(12.283)	0	0	0
21/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,907.0000	2,107.0000	10.488	0	0	0
21/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,799.0000	1,556.0000	(13.508)	0	0	0
21/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,458.0000	1,278.0000	(12.346)	0	0	0
21/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,286.0000	1,114.0000	(13.375)	0	0	0
21/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,555.0000	1,364.0000	(12.283)	0	0	0
21/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,439.0000	1,641.0000	14.038	0	0	0
21/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,439.0000	1,641.0000	14.038	0	0	0
21/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,225.0000	1,044.0000	(14.776)	0	0	0
21/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,351.0000	1,185.0000	(12.287)	0	0	0
21/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,768.0000	1,977.0000	11.821	0	0	0
21/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,031.0000	1,169.0000	13.385	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,666.0000	1,882.0000	12.965	0	0	0
21/01/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,596.0000	1,400.0000	(12.281)	0	0	0
21/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,335.0000	1,170.0000	(12.360)	0	0	0
21/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,368.0000	1,199.0000	(12.354)	0	0	0
21/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,287.0000	1,476.0000	14.685	0	0	0
21/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,287.0000	1,476.0000	14.685	0	0	0
21/01/2009	£ / R	2009/09/14	14.00	Put	Currency Future	899.0000	1,024.0000	13.904	0	0	0
21/01/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,515.0000	1,329.0000	(12.277)	0	0	0
21/01/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,967.0000	1,711.0000	(13.015)	0	0	0
21/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,347.0000	1,541.0000	14.402	0	0	0
21/01/2009	£ / R	2009/09/14	15.20	Call	Currency Future	1,403.0000	1,230.0000	(12.331)	0	0	0
21/01/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,535.0000	1,743.0000	13.550	0	0	0
21/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,600.0000	1,812.0000	13.250	0	0	0
21/01/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,854.0000	1,606.0000	(13.376)	0	0	0
21/01/2009	£ / R	2009/09/14	15.15	Call	Currency Future	1,421.0000	1,246.0000	(12.315)	0	0	0
21/01/2009	£ / R	2009/09/14	14.20	Put	Currency Future	986.0000	1,119.0000	13.489	0	0	0
21/01/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,377.0000	1,574.0000	14.306	0	0	0
21/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,031.0000	1,169.0000	13.385	0	0	0
21/01/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,257.0000	1,444.0000	14.877	0	0	0
21/01/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,693.0000	1,477.0000	(12.758)	0	0	0
21/01/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,575.0000	1,382.0000	(12.254)	0	0	0
21/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,799.0000	1,556.0000	(13.508)	0	0	0
21/01/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,199.0000	1,382.0000	15.263	0	0	0
21/01/2009	£ / R	2009/09/14	14.50	Put	Currency Future	1,125.0000	1,290.0000	14.667	0	0	0
21/01/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,535.0000	1,346.0000	(12.313)	0	0	0
21/01/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,316.0000	1,509.0000	14.666	0	0	0
21/01/2009	£ / R	2009/09/14	14.95	Call	Currency Future	1,495.0000	1,311.0000	(12.308)	0	0	0
21/01/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,503.0000	1,709.0000	13.706	0	0	0
21/01/2009	£ / R	2009/09/14	15.25	Call	Currency Future	1,386.0000	1,215.0000	(12.338)	0	0	0
21/01/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,567.0000	1,777.0000	13.401	0	0	0
21/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,617.0000	1,419.0000	(12.245)	0	0	0
21/01/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,458.0000	1,278.0000	(12.346)	0	0	0
21/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,633.0000	1,847.0000	13.105	0	0	0
21/01/2009	€ / R	2009/03/16			Currency Future	13.4646	13.2397	(1.670)	13.3200	13.3200	5,945
21/01/2009	€ / R	2009/03/16	15.00	Call	Currency Future	299.0000	235.0000	(21.405)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	484.0000	559.0000	15.496	0	0	0
21/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
21/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,178.0000	2,350.0000	7.897	0	0	0
21/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	276.0000	216.0000	(21.739)	0	0	0
21/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	848.0000	699.0000	(17.571)	0	0	0
21/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	170.0000	131.0000	(22.941)	0	0	0
21/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	100.0000	72.0000	(28.000)	0	0	0
21/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	801.0000	656.0000	(18.102)	0	0	0
21/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,702.0000	2,483.0000	(8.105)	0	0	0
21/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,116.0000	1,244.0000	11.470	0	0	0
21/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,636.0000	3,832.0000	5.391	0	0	0
21/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,305.0000	1,444.0000	10.651	0	0	0
21/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,834.0000	1,995.0000	8.779	0	0	0
21/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	713.0000	580.0000	(18.654)	0	0	0
21/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,805.0000	2,991.0000	6.631	0	0	0
21/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,578.0000	2,760.0000	7.060	0	0	0
21/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	242.0000	189.0000	(21.901)	0	0	0
21/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	387.0000	453.0000	17.054	0	0	0
21/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	17.0000	22.0000	29.412	0	0	0
21/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	654.0000	530.0000	(18.960)	0	0	0
21/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	648.0000	741.0000	14.352	0	0	0
21/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	480.0000	384.0000	(20.000)	0	0	0
21/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	980.0000	818.0000	(16.531)	0	0	0
21/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,170.0000	1,950.0000	(10.138)	0	0	0
21/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	377.0000	299.0000	(20.690)	0	0	0
21/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	1,962.0000	2,127.0000	8.410	0	0	0
21/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,897.0000	3,085.0000	6.489	0	0	0
21/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
21/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	365.0000	428.0000	17.260	0	0	0
21/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,502.0000	1,651.0000	9.920	0	0	0
21/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	183.0000	142.0000	(22.404)	0	0	0
21/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	116.0000	84.0000	(27.586)	0	0	0
21/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,605.0000	2,386.0000	(8.407)	0	0	0
21/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	357.0000	283.0000	(20.728)	0	0	0
21/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
21/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	618.0000	499.0000	(19.256)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,481.0000	3,262.0000	(6.291)	0	0	0
21/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,679.0000	4,890.0000	4.510	0	0	0
21/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,451.0000	3,644.0000	5.593	0	0	0
21/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	771.0000	875.0000	13.489	0	0	0
21/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,385.0000	3,165.0000	(6.499)	0	0	0
21/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,543.0000	1,694.0000	9.786	0	0	0
21/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,897.0000	2,677.0000	(7.594)	0	0	0
21/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	419.0000	333.0000	(20.525)	0	0	0
21/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	44.0000	30.0000	(31.818)	0	0	0
21/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	219.0000	171.0000	(21.918)	0	0	0
21/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	636.0000	514.0000	(19.182)	0	0	0
21/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,288.0000	3,067.0000	(6.721)	0	0	0
21/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	262.0000	205.0000	(21.756)	0	0	0
21/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	365.0000	428.0000	17.260	0	0	0
21/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
21/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	536.0000	617.0000	15.112	0	0	0
21/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	48.0000	54.0000	12.500	0	0	0
21/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,075.0000	1,853.0000	(10.699)	0	0	0
21/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	24.0000	27.0000	12.500	0	0	0
21/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,122.0000	1,902.0000	(10.368)	0	0	0
21/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,462.0000	1,609.0000	10.055	0	0	0
21/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,362.0000	2,143.0000	(9.272)	0	0	0
21/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,354.0000	2,531.0000	7.519	0	0	0
21/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,267.0000	3,458.0000	5.846	0	0	0
21/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	193.0000	149.0000	(22.798)	0	0	0
21/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	367.0000	291.0000	(20.708)	0	0	0
21/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	803.0000	910.0000	13.325	0	0	0
21/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	203.0000	240.0000	18.227	0	0	0
21/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	740.0000	840.0000	13.514	0	0	0
21/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	972.0000	1,091.0000	12.243	0	0	0
21/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
21/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,047.0000	2,215.0000	8.207	0	0	0
21/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	3,963.0000	4,165.0000	5.097	0	0	0
21/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	146.0000	112.0000	(23.288)	0	0	0
21/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	60.0000	64.0000	6.667	0	0	0
21/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,266.0000	1,403.0000	10.821	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
21/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,081.0000	3,273.0000	6.232	0	0	0
21/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	161.0000	124.0000	(22.981)	0	0	0
21/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,091.0000	2,260.0000	8.082	0	0	0
21/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,750.0000	1,908.0000	9.029	0	0	0
21/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,134.0000	2,305.0000	8.013	0	0	0
21/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,267.0000	1,080.0000	(14.759)	0	0	0
21/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,174.0000	3,366.0000	6.049	0	0	0
21/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	537.0000	431.0000	(19.739)	0	0	0
21/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	431.0000	343.0000	(20.418)	0	0	0
21/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	142.0000	109.0000	(23.239)	0	0	0
21/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	314.0000	248.0000	(21.019)	0	0	0
21/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	37.0000	44.0000	18.919	0	0	0
21/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	81.0000	57.0000	(29.630)	0	0	0
21/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
21/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,623.0000	2,806.0000	6.977	0	0	0
21/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,666.0000	1,822.0000	9.364	0	0	0
21/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	139.0000	105.0000	(24.460)	0	0	0
21/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,191.0000	2,969.0000	(6.957)	0	0	0
21/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,919.0000	2,083.0000	8.546	0	0	0
21/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	494.0000	395.0000	(20.040)	0	0	0
21/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	952.0000	793.0000	(16.702)	0	0	0
21/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	28.0000	30.0000	7.143	0	0	0
21/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	208.0000	162.0000	(22.115)	0	0	0
21/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
21/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	284.0000	222.0000	(21.831)	0	0	0
21/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,079.0000	1,205.0000	11.677	0	0	0
21/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,142.0000	2,920.0000	(7.066)	0	0	0
21/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,443.0000	2,622.0000	7.327	0	0	0
21/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	636.0000	514.0000	(19.182)	0	0	0
21/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,971.0000	3,748.0000	(5.616)	0	0	0
21/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	188.0000	145.0000	(22.872)	0	0	0
21/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	331.0000	262.0000	(20.846)	0	0	0
21/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	771.0000	875.0000	13.489	0	0	0
21/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,507.0000	2,289.0000	(8.696)	0	0	0
21/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	135.0000	102.0000	(24.444)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,916.0000	4,117.0000	5.133	0	0	0
21/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,655.0000	1,453.0000	(12.205)	0	0	0
21/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
21/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,488.0000	2,668.0000	7.235	0	0	0
21/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	925.0000	768.0000	(16.973)	0	0	0
21/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	120.0000	87.0000	(27.500)	0	0	0
21/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
21/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	150.0000	182.0000	21.333	0	0	0
21/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	78.0000	55.0000	(29.487)	0	0	0
21/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,153.0000	1,283.0000	11.275	0	0	0
21/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,314.0000	2,095.0000	(9.464)	0	0	0
21/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	455.0000	363.0000	(20.220)	0	0	0
21/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,128.0000	3,320.0000	6.138	0	0	0
21/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	980.0000	818.0000	(16.531)	0	0	0
21/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,221.0000	3,412.0000	5.930	0	0	0
21/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	467.0000	373.0000	(20.128)	0	0	0
21/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
21/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	778.0000	636.0000	(18.252)	0	0	0
21/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	90.0000	113.0000	25.556	0	0	0
21/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,190.0000	1,323.0000	11.176	0	0	0
21/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,415.0000	1,221.0000	(13.710)	0	0	200
21/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	249.0000	194.0000	(22.088)	0	0	0
21/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	3,093.0000	2,871.0000	(7.177)	0	0	0
21/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	563.0000	646.0000	14.742	0	0	0
21/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	188.0000	145.0000	(22.872)	0	0	0
21/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,411.0000	2,192.0000	(9.083)	0	0	0
21/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,043.0000	1,167.0000	11.889	0	0	0
21/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
21/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,623.0000	2,806.0000	6.977	0	0	0
21/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	198.0000	153.0000	(22.727)	0	0	0
21/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	508.0000	406.0000	(20.079)	0	0	0
21/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,792.0000	1,952.0000	8.929	0	0	0
21/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	410.0000	479.0000	16.829	0	0	0
21/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	269.0000	211.0000	(21.561)	0	0	0
21/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	132.0000	98.0000	(25.758)	0	0	0
21/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	104.0000	75.0000	(27.885)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,163.0000	985.0000	(15.305)	0	0	0
21/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,004.0000	2,171.0000	8.333	0	0	0
21/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,191.0000	2,969.0000	(6.957)	0	0	0
21/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,851.0000	3,038.0000	6.559	0	0	0
21/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	139.0000	169.0000	21.583	0	0	0
21/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,433.0000	3,214.0000	(6.379)	0	0	0
21/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,533.0000	2,714.0000	7.146	0	0	0
21/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	165.0000	128.0000	(22.424)	0	0	0
21/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,714.0000	2,898.0000	6.780	0	0	0
21/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	255.0000	200.0000	(21.569)	0	0	0
21/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	203.0000	158.0000	(22.167)	0	0	0
21/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,453.0000	1,258.0000	(13.421)	0	0	0
21/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	179.0000	138.0000	(22.905)	0	0	0
21/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,627.0000	3,406.0000	(6.093)	0	0	0
21/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	693.0000	563.0000	(18.759)	0	0	0
21/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,589.0000	3,785.0000	5.461	0	0	0
21/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	249.0000	295.0000	18.474	0	0	0
21/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,497.0000	3,691.0000	5.548	0	0	0
21/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	387.0000	307.0000	(20.672)	0	0	0
21/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,556.0000	2,338.0000	(8.529)	0	0	0
21/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	118.0000	145.0000	22.881	0	0	0
21/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	112.0000	81.0000	(27.679)	0	0	0
21/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,130.0000	955.0000	(15.487)	0	0	0
21/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	230.0000	180.0000	(21.739)	0	0	0
21/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	678.0000	773.0000	14.012	0	0	0
21/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	57.0000	39.0000	(31.579)	0	0	0
21/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	283.0000	336.0000	18.728	0	0	0
21/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,759.0000	2,945.0000	6.742	0	0	0
21/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,266.0000	2,440.0000	7.679	0	0	0
21/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	306.0000	241.0000	(21.242)	0	0	0
21/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	76.0000	87.0000	14.474	0	0	0
21/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	174.0000	134.0000	(22.989)	0	0	0
21/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,584.0000	1,736.0000	9.596	0	0	0
21/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	41.0000	48.0000	17.073	0	0	0
21/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,790.0000	1,577.0000	(11.899)	0	0	0
21/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	153.0000	118.0000	(22.876)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,343.0000	4,550.0000	4.766	0	0	0
21/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	70.0000	72.0000	2.857	0	0	0
21/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,877.0000	2,039.0000	8.631	0	0	0
21/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,676.0000	3,455.0000	(6.012)	0	0	0
21/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,697.0000	1,494.0000	(11.962)	0	0	0
21/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,405.0000	3,597.0000	5.639	0	0	0
21/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,946.0000	2,725.0000	(7.502)	0	0	0
21/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
21/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	82.0000	104.0000	26.829	0	0	0
21/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	266.0000	315.0000	18.421	0	0	0
21/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
21/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	2,989.0000	3,178.0000	6.323	0	0	0
21/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,613.0000	1,413.0000	(12.399)	0	0	0
21/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,669.0000	2,852.0000	6.857	0	0	0
21/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,163.0000	985.0000	(15.305)	0	0	0
21/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	26.0000	28.0000	7.692	0	0	0
21/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,897.0000	2,677.0000	(7.594)	0	0	0
21/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	3,044.0000	2,823.0000	(7.260)	0	0	0
21/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	249.0000	295.0000	18.474	0	0	0
21/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,459.0000	2,240.0000	(8.906)	0	0	0
21/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	348.0000	276.0000	(20.690)	0	0	0
21/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,532.0000	1,334.0000	(12.924)	0	0	0
21/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,385.0000	3,165.0000	(6.499)	0	0	0
21/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,098.0000	926.0000	(15.665)	0	0	0
21/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	44.0000	51.0000	15.909	0	0	0
21/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,800.0000	2,580.0000	(7.857)	0	0	0
21/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	99.0000	123.0000	24.242	0	0	0
21/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
21/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,170.0000	1,950.0000	(10.138)	0	0	0
21/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,337.0000	3,116.0000	(6.623)	0	0	0
21/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,098.0000	926.0000	(15.665)	0	0	0
21/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,266.0000	2,046.0000	(9.709)	0	0	0
21/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	193.0000	149.0000	(22.798)	0	0	0
21/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
21/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	30.0000	33.0000	10.000	0	0	0
21/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	291.0000	228.0000	(21.649)	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
21/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
21/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
21/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,228.0000	1,363.0000	10.993	0	0	0
21/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	18.0000	24.0000	33.333	0	0	0
21/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	442.0000	352.0000	(20.362)	0	0	0
21/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,579.0000	3,358.0000	(6.175)	0	0	0
21/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,266.0000	1,403.0000	10.821	0	0	0
21/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	249.0000	194.0000	(22.088)	0	0	0
21/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
21/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,134.0000	2,305.0000	8.013	0	0	0
21/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	431.0000	343.0000	(20.418)	0	0	0
21/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,708.0000	1,865.0000	9.192	0	0	0
21/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,422.0000	1,567.0000	10.197	0	0	0
21/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	283.0000	336.0000	18.728	0	0	0
21/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	322.0000	255.0000	(20.807)	0	0	0
21/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	33.0000	37.0000	12.121	0	0	0
21/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	836.0000	945.0000	13.038	0	0	0
21/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	39.0000	46.0000	17.949	0	0	0
21/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,502.0000	1,651.0000	9.920	0	0	0
21/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	1,037.0000	870.0000	(16.104)	0	0	0
21/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	213.0000	166.0000	(22.066)	0	0	0
21/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,774.0000	3,552.0000	(5.882)	0	0	0
21/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,885.0000	1,662.0000	(11.830)	0	0	0
21/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
21/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
21/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	1,008.0000	844.0000	(16.270)	0	0	0
21/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	323.0000	381.0000	17.957	0	0	0
21/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,399.0000	2,577.0000	7.420	0	0	0
21/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	601.0000	485.0000	(19.301)	0	0	0
21/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,995.0000	2,774.0000	(7.379)	0	0	0
21/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	344.0000	404.0000	17.442	0	0	0
21/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	165.0000	128.0000	(22.424)	0	0	0
21/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,218.0000	1,998.0000	(9.919)	0	0	0
21/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,851.0000	3,038.0000	6.559	0	0	0
21/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	53.0000	58.0000	9.434	0	0	0
21/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,241.0000	3,018.0000	(6.881)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	31.0000	34.0000	9.677	0	0	0
21/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	367.0000	291.0000	(20.708)	0	0	0
21/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	1,008.0000	844.0000	(16.270)	0	0	0
21/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,578.0000	2,760.0000	7.060	0	0	0
21/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,697.0000	1,494.0000	(11.962)	0	0	0
21/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,314.0000	3,504.0000	5.733	0	0	0
21/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	157.0000	121.0000	(22.930)	0	0	0
21/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	93.0000	66.0000	(29.032)	0	0	0
21/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	124.0000	91.0000	(26.613)	0	0	0
21/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	203.0000	240.0000	18.227	0	0	0
21/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	60.0000	64.0000	6.667	0	0	0
21/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	13.0000	17.0000	30.769	0	0	0
21/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,267.0000	1,080.0000	(14.759)	0	0	0
21/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	873.0000	722.0000	(17.297)	0	0	0
21/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	2,943.0000	3,131.0000	6.388	0	0	0
21/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	79.0000	95.0000	20.253	0	0	0
21/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	344.0000	404.0000	17.442	0	0	0
21/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	459.0000	532.0000	15.904	0	0	0
21/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,848.0000	2,628.0000	(7.725)	0	0	0
21/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,075.0000	1,853.0000	(10.699)	0	0	0
21/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	236.0000	184.0000	(22.034)	0	0	0
21/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
21/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,222.0000	2,395.0000	7.786	0	0	0
21/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,744.0000	1,535.0000	(11.984)	0	0	0
21/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,848.0000	2,628.0000	(7.725)	0	0	0
21/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
21/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,200.0000	4,405.0000	4.881	0	0	0
21/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,360.0000	3,551.0000	5.685	0	0	0
21/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,885.0000	1,662.0000	(11.830)	0	0	0
21/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	64.0000	45.0000	(29.688)	0	0	0
21/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	552.0000	443.0000	(19.746)	0	0	0
21/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,247.0000	4,453.0000	4.850	0	0	0
21/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,153.0000	1,283.0000	11.275	0	0	0
21/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	937.0000	1,054.0000	12.487	0	0	0
21/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	236.0000	184.0000	(22.034)	0	0	0
21/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	467.0000	373.0000	(20.128)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	480.0000	384.0000	(20.000)	0	0	0
21/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,222.0000	2,395.0000	7.786	0	0	0
21/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	189.0000	224.0000	18.519	0	0	0
21/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	97.0000	69.0000	(28.866)	0	0	0
21/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,303.0000	1,114.0000	(14.505)	0	0	0
21/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,682.0000	3,879.0000	5.350	0	0	0
21/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	82.0000	104.0000	26.829	0	0	0
21/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	40.0000	47.0000	17.500	0	0	0
21/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	937.0000	1,054.0000	12.487	0	0	0
21/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,130.0000	955.0000	(15.487)	0	0	0
21/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,605.0000	2,386.0000	(8.407)	0	0	0
21/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	266.0000	315.0000	18.421	0	0	0
21/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,729.0000	3,927.0000	5.310	0	0	0
21/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	756.0000	617.0000	(18.386)	0	0	0
21/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	552.0000	443.0000	(19.746)	0	0	0
21/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,116.0000	1,244.0000	11.470	0	0	0
21/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	129.0000	94.0000	(27.132)	0	0	0
21/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	899.0000	745.0000	(17.130)	0	0	0
21/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	591.0000	677.0000	14.552	0	0	0
21/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	434.0000	505.0000	16.359	0	0	0
21/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	70.0000	72.0000	2.857	0	0	0
21/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	62.0000	43.0000	(30.645)	0	0	0
21/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,497.0000	3,691.0000	5.548	0	0	0
21/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	903.0000	1,017.0000	12.625	0	0	0
21/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	112.0000	81.0000	(27.679)	0	0	0
21/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	568.0000	457.0000	(19.542)	0	0	0
21/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,653.0000	2,435.0000	(8.217)	0	0	0
21/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,343.0000	1,485.0000	10.573	0	0	0
21/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	654.0000	530.0000	(18.960)	0	0	0
21/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	740.0000	840.0000	13.514	0	0	0
21/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	408.0000	324.0000	(20.588)	0	0	0
21/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	397.0000	315.0000	(20.655)	0	0	0
21/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,383.0000	1,526.0000	10.340	0	0	0
21/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	618.0000	499.0000	(19.256)	0	0	0
21/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	734.0000	598.0000	(18.529)	0	0	0
21/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	302.0000	358.0000	18.543	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	673.0000	546.0000	(18.871)	0	0	0
21/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	584.0000	470.0000	(19.521)	0	0	0
21/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	869.0000	981.0000	12.888	0	0	0
21/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	1,067.0000	898.0000	(15.839)	0	0	0
21/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	619.0000	709.0000	14.540	0	0	0
21/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	591.0000	677.0000	14.552	0	0	0
21/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	803.0000	910.0000	13.325	0	0	0
21/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	709.0000	807.0000	13.822	0	0	0
21/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	756.0000	617.0000	(18.386)	0	0	0
21/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	459.0000	532.0000	15.904	0	0	0
21/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	873.0000	722.0000	(17.297)	0	0	0
21/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,573.0000	1,373.0000	(12.715)	0	0	0
21/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	108.0000	133.0000	23.148	0	0	0
21/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,744.0000	1,535.0000	(11.984)	0	0	0
21/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	73.0000	79.0000	8.219	0	0	0
21/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	79.0000	95.0000	20.253	0	0	0
21/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	175.0000	209.0000	19.429	0	0	0
21/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,340.0000	1,149.0000	(14.254)	0	0	0
21/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,838.0000	1,619.0000	(11.915)	0	0	0
21/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,932.0000	1,710.0000	(11.491)	0	0	0
21/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	233.0000	275.0000	18.026	0	0	0
21/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
21/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,197.0000	1,015.0000	(15.205)	0	0	0
21/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	62.0000	66.0000	6.452	0	0	0
21/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	2,027.0000	1,805.0000	(10.952)	0	0	0
21/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,493.0000	1,296.0000	(13.195)	0	0	0
21/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,377.0000	1,185.0000	(13.943)	0	0	0
21/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	175.0000	209.0000	19.429	0	0	0
21/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,340.0000	1,149.0000	(14.254)	0	0	0
21/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,979.0000	1,757.0000	(11.218)	0	0	0
21/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,303.0000	1,114.0000	(14.505)	0	0	0
21/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	189.0000	224.0000	18.519	0	0	0
21/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	139.0000	169.0000	21.583	0	0	0
21/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,453.0000	1,258.0000	(13.421)	0	0	0
21/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	118.0000	145.0000	22.881	0	0	0
21/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	162.0000	195.0000	20.370	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,532.0000	1,334.0000	(12.924)	0	0	0
21/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,232.0000	1,046.0000	(15.097)	0	0	0
21/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,655.0000	1,453.0000	(12.205)	0	0	0
21/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	128.0000	156.0000	21.875	0	0	0
21/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	90.0000	113.0000	25.556	0	0	0
21/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,493.0000	1,296.0000	(13.195)	0	0	0
21/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	217.0000	257.0000	18.433	0	0	0
21/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	128.0000	156.0000	21.875	0	0	0
21/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	65.0000	68.0000	4.615	0	0	0
21/01/2009	€ / R 2009/06/12			Currency Future	13.6993	13.4752	(1.636)	0.0000	0.0000	2,585
21/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,132.0000	2,258.0000	5.910	0	0	0
21/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,064.0000	934.0000	(12.218)	0	0	0
21/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	791.0000	666.0000	(15.803)	0	0	0
21/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,184.0000	1,045.0000	(11.740)	0	0	0
21/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	531.0000	433.0000	(18.456)	0	0	0
21/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,191.0000	1,289.0000	8.228	0	0	0
21/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,542.0000	1,641.0000	6.420	0	0	0
21/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,206.0000	2,336.0000	5.893	0	0	0
21/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	991.0000	864.0000	(12.815)	0	0	0
21/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,204.0000	1,065.0000	(11.545)	0	0	0
21/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,416.0000	1,508.0000	6.497	0	0	0
21/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,184.0000	1,045.0000	(11.740)	0	0	0
21/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	481.0000	390.0000	(18.919)	0	0	0
21/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	854.0000	940.0000	10.070	0	0	0
21/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	506.0000	411.0000	(18.775)	0	0	0
21/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	824.0000	908.0000	10.194	0	0	0
21/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,282.0000	2,414.0000	5.784	0	0	0
21/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,164.0000	1,025.0000	(11.942)	0	0	0
21/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,250.0000	1,103.0000	(11.760)	0	0	0
21/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,359.0000	2,494.0000	5.723	0	0	0
21/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	944.0000	1,031.0000	9.216	0	0	0
21/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,064.0000	1,159.0000	8.929	0	0	0
21/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,332.0000	1,162.0000	(12.763)	0	0	0
21/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	733.0000	787.0000	7.367	0	0	0
21/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	801.0000	878.0000	9.613	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	846.0000	716.0000	(15.366)	0	0	0
21/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,355.0000	1,444.0000	6.568	0	0	0
21/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	865.0000	733.0000	(15.260)	0	0	0
21/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	884.0000	751.0000	(15.045)	0	0	0
21/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,447.0000	1,541.0000	6.496	0	0	0
21/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	904.0000	769.0000	(14.934)	0	0	0
21/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	647.0000	690.0000	6.646	0	0	0
21/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	458.0000	369.0000	(19.432)	0	0	0
21/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,058.0000	2,181.0000	5.977	0	0	0
21/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,574.0000	1,675.0000	6.417	0	0	0
21/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,510.0000	1,607.0000	6.424	0	0	0
21/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	1,008.0000	884.0000	(12.302)	0	0	0
21/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	756.0000	634.0000	(16.138)	0	0	0
21/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	557.0000	456.0000	(18.133)	0	0	0
21/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	885.0000	970.0000	9.605	0	0	0
21/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	739.0000	619.0000	(16.238)	0	0	0
21/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,478.0000	1,574.0000	6.495	0	0	0
21/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	809.0000	682.0000	(15.698)	0	0	0
21/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	885.0000	970.0000	9.605	0	0	0
21/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,774.0000	1,885.0000	6.257	0	0	0
21/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	924.0000	787.0000	(14.827)	0	0	0
21/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,159.0000	1,259.0000	8.628	0	0	0
21/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,639.0000	1,743.0000	6.345	0	0	0
21/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,843.0000	1,957.0000	6.186	0	0	0
21/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	643.0000	532.0000	(17.263)	0	0	0
21/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,127.0000	1,225.0000	8.696	0	0	0
21/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,103.0000	969.0000	(12.149)	0	0	0
21/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	739.0000	619.0000	(16.238)	0	0	0
21/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,843.0000	1,957.0000	6.186	0	0	0
21/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,003.0000	1,094.0000	9.073	0	0	0
21/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,510.0000	1,607.0000	6.424	0	0	0
21/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	531.0000	433.0000	(18.456)	0	0	0
21/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,325.0000	1,412.0000	6.566	0	0	0
21/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,949.0000	2,068.0000	6.106	0	0	0
21/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	846.0000	716.0000	(15.366)	0	0	0
21/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	674.0000	560.0000	(16.914)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	773.0000	650.0000	(15.912)	0	0	0
21/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	809.0000	682.0000	(15.698)	0	0	0
21/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	599.0000	493.0000	(17.696)	0	0	0
21/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,447.0000	1,541.0000	6.496	0	0	0
21/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,304.0000	1,142.0000	(12.423)	0	0	0
21/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	904.0000	769.0000	(14.934)	0	0	0
21/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,143.0000	1,006.0000	(11.986)	0	0	0
21/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,878.0000	1,994.0000	6.177	0	0	0
21/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,447.0000	1,265.0000	(12.578)	0	0	0
21/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,914.0000	2,031.0000	6.113	0	0	0
21/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,224.0000	1,084.0000	(11.438)	0	0	0
21/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	628.0000	519.0000	(17.357)	0	0	0
21/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,639.0000	1,743.0000	6.345	0	0	0
21/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	914.0000	1,000.0000	9.409	0	0	0
21/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	585.0000	481.0000	(17.778)	0	0	0
21/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,607.0000	1,709.0000	6.347	0	0	0
21/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,026.0000	901.0000	(12.183)	0	0	0
21/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	674.0000	560.0000	(16.914)	0	0	0
21/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,740.0000	1,849.0000	6.264	0	0	0
21/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,132.0000	2,258.0000	5.910	0	0	0
21/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	755.0000	816.0000	8.079	0	0	0
21/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	613.0000	506.0000	(17.455)	0	0	0
21/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,123.0000	988.0000	(12.021)	0	0	0
21/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,809.0000	1,921.0000	6.191	0	0	0
21/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,774.0000	1,885.0000	6.257	0	0	0
21/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	974.0000	1,062.0000	9.035	0	0	0
21/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	658.0000	546.0000	(17.021)	0	0	0
21/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,385.0000	1,476.0000	6.570	0	0	0
21/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	1,985.0000	2,105.0000	6.045	0	0	0
21/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	827.0000	699.0000	(15.478)	0	0	0
21/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	689.0000	574.0000	(16.691)	0	0	0
21/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	643.0000	532.0000	(17.263)	0	0	0
21/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	355.0000	377.0000	6.197	0	0	0
21/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,266.0000	2,057.0000	(9.223)	0	0	0
21/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	255.0000	270.0000	5.882	0	0	0
21/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	302.0000	320.0000	5.960	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,152.0000	1,945.0000	(9.619)	0	0	0
21/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,631.0000	1,441.0000	(11.649)	0	0	0
21/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,305.0000	2,095.0000	(9.111)	0	0	0
21/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,291.0000	1,381.0000	6.971	0	0	0
21/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	607.0000	647.0000	6.590	0	0	0
21/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	940.0000	806.0000	(14.255)	0	0	0
21/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,506.0000	1,322.0000	(12.218)	0	0	0
21/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	531.0000	566.0000	6.591	0	0	0
21/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,355.0000	1,444.0000	6.568	0	0	0
21/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	267.0000	282.0000	5.618	0	0	0
21/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	627.0000	668.0000	6.539	0	0	0
21/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,599.0000	1,411.0000	(11.757)	0	0	0
21/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	2,189.0000	1,982.0000	(9.456)	0	0	0
21/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,476.0000	1,294.0000	(12.331)	0	0	0
21/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,631.0000	1,441.0000	(11.649)	0	0	0
21/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,933.0000	1,733.0000	(10.347)	0	0	0
21/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	940.0000	806.0000	(14.255)	0	0	0
21/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,568.0000	1,381.0000	(11.926)	0	0	0
21/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	384.0000	407.0000	5.990	0	0	0
21/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	278.0000	294.0000	5.755	0	0	0
21/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	2,004.0000	1,802.0000	(10.080)	0	0	0
21/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,227.0000	2,019.0000	(9.340)	0	0	0
21/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,096.0000	1,192.0000	8.759	0	0	0
21/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
21/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,291.0000	1,381.0000	6.971	0	0	0
21/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	462.0000	491.0000	6.277	0	0	0
21/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,476.0000	1,294.0000	(12.331)	0	0	0
21/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,152.0000	1,945.0000	(9.619)	0	0	0
21/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1,045.0000	917.0000	(12.249)	0	0	0
21/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	302.0000	320.0000	5.960	0	0	0
21/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,360.0000	1,183.0000	(13.015)	0	0	0
21/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	2,077.0000	1,873.0000	(9.822)	0	0	0
21/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,277.0000	1,122.0000	(12.138)	0	0	0
21/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	513.0000	546.0000	6.433	0	0	0
21/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	711.0000	758.0000	6.610	0	0	0
21/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,663.0000	1,472.0000	(11.485)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	733.0000	787.0000	7.367	0	0	0
21/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	328.0000	348.0000	6.098	0	0	0
21/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	627.0000	668.0000	6.539	0	0	0
21/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	755.0000	816.0000	8.079	0	0	0
21/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,761.0000	1,566.0000	(11.073)	0	0	0
21/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	568.0000	606.0000	6.690	0	0	0
21/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	778.0000	847.0000	8.869	0	0	0
21/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	341.0000	362.0000	6.158	0	0	0
21/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	711.0000	758.0000	6.610	0	0	0
21/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	315.0000	334.0000	6.032	0	0	0
21/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,360.0000	1,183.0000	(13.015)	0	0	0
21/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,304.0000	1,142.0000	(12.423)	0	0	0
21/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,969.0000	1,767.0000	(10.259)	0	0	0
21/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,332.0000	1,162.0000	(12.763)	0	0	0
21/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	369.0000	392.0000	6.233	0	0	0
21/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	531.0000	566.0000	6.591	0	0	0
21/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,761.0000	1,566.0000	(11.073)	0	0	0
21/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	429.0000	456.0000	6.294	0	0	0
21/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,829.0000	1,632.0000	(10.771)	0	0	0
21/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	2,114.0000	1,909.0000	(9.697)	0	0	0
21/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	462.0000	491.0000	6.277	0	0	0
21/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	290.0000	307.0000	5.862	0	0	0
21/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,388.0000	1,210.0000	(12.824)	0	0	0
21/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	689.0000	735.0000	6.676	0	0	0
21/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	2,041.0000	1,837.0000	(9.995)	0	0	0
21/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,447.0000	1,265.0000	(12.578)	0	0	0
21/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	647.0000	690.0000	6.646	0	0	0
21/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,224.0000	1,319.0000	7.761	0	0	0
21/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,325.0000	1,412.0000	6.566	0	0	0
21/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	974.0000	845.0000	(13.244)	0	0	0
21/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,706.0000	1,813.0000	6.272	0	0	0
21/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,506.0000	1,322.0000	(12.218)	0	0	0
21/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,257.0000	1,350.0000	7.399	0	0	0
21/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,385.0000	1,476.0000	6.570	0	0	0
21/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	722.0000	603.0000	(16.482)	0	0	0
21/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,673.0000	1,778.0000	6.276	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	607.0000	647.0000	6.590	0	0	0
21/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	957.0000	825.0000	(13.793)	0	0	0
21/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,127.0000	1,225.0000	8.696	0	0	0
21/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	884.0000	751.0000	(15.045)	0	0	0
21/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,026.0000	901.0000	(12.183)	0	0	0
21/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	706.0000	589.0000	(16.572)	0	0	0
21/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,034.0000	1,126.0000	8.897	0	0	0
21/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,103.0000	969.0000	(12.149)	0	0	0
21/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,003.0000	1,094.0000	9.073	0	0	0
21/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	924.0000	787.0000	(14.827)	0	0	0
21/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	668.0000	712.0000	6.587	0	0	0
21/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,191.0000	1,289.0000	8.228	0	0	0
21/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	991.0000	864.0000	(12.815)	0	0	0
21/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,083.0000	952.0000	(12.096)	0	0	0
21/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,034.0000	1,126.0000	8.897	0	0	0
21/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,064.0000	934.0000	(12.218)	0	0	0
21/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,224.0000	1,084.0000	(11.438)	0	0	0
21/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,083.0000	952.0000	(12.096)	0	0	0
21/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	974.0000	1,062.0000	9.035	0	0	0
21/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	824.0000	908.0000	10.194	0	0	0
21/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,123.0000	988.0000	(12.021)	0	0	0
21/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,064.0000	1,159.0000	8.929	0	0	0
21/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,417.0000	1,238.0000	(12.632)	0	0	0
21/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	479.0000	509.0000	6.263	0	0	0
21/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,728.0000	1,534.0000	(11.227)	0	0	0
21/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,898.0000	1,699.0000	(10.485)	0	0	0
21/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	399.0000	423.0000	6.015	0	0	0
21/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,933.0000	1,733.0000	(10.347)	0	0	0
21/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	369.0000	392.0000	6.233	0	0	0
21/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,969.0000	1,767.0000	(10.259)	0	0	0
21/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,795.0000	1,599.0000	(10.919)	0	0	0
21/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,537.0000	1,351.0000	(12.101)	0	0	0
21/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	587.0000	626.0000	6.644	0	0	0
21/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	384.0000	407.0000	5.990	0	0	0
21/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	2,004.0000	1,802.0000	(10.080)	0	0	0
21/01/2009	€ / R 2009/06/12	12.50	Put	Currency Future	496.0000	528.0000	6.452	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,695.0000	1,503.0000	(11.327)	0	0	0
21/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,863.0000	1,665.0000	(10.628)	0	0	0
21/01/2009	€ / R 2009/06/12	12.25	Put	Currency Future	414.0000	440.0000	6.280	0	0	0
21/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	513.0000	546.0000	6.433	0	0	0
21/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,663.0000	1,472.0000	(11.485)	0	0	0
21/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	355.0000	377.0000	6.197	0	0	0
21/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	445.0000	474.0000	6.517	0	0	0
21/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,829.0000	1,632.0000	(10.771)	0	0	0
21/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	429.0000	456.0000	6.294	0	0	0
21/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,795.0000	1,599.0000	(10.919)	0	0	0
21/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,599.0000	1,411.0000	(11.757)	0	0	0
21/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
21/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	445.0000	474.0000	6.517	0	0	0
21/01/2009	€ / R 2009/09/14			Currency Future	13.9267	13.7026	(1.609)	0.0000	0.0000	0
21/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,188.0000	1,254.0000	5.556	0	0	0
21/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,435.0000	1,283.0000	(10.592)	0	0	0
21/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,630.0000	1,699.0000	4.233	0	0	0
21/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,515.0000	1,357.0000	(10.429)	0	0	0
21/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,396.0000	1,247.0000	(10.673)	0	0	0
21/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,812.0000	1,889.0000	4.249	0	0	0
21/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,256.0000	1,102.0000	(12.261)	0	0	0
21/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,401.0000	1,478.0000	5.496	0	0	0
21/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,750.0000	1,825.0000	4.286	0	0	0
21/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,188.0000	1,254.0000	5.556	0	0	0
21/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,308.0000	1,380.0000	5.505	0	0	0
21/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,689.0000	1,761.0000	4.263	0	0	0
21/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,324.0000	1,181.0000	(10.801)	0	0	0
21/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,515.0000	1,357.0000	(10.429)	0	0	0
21/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,370.0000	1,445.0000	5.474	0	0	0
21/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,497.0000	1,578.0000	5.411	0	0	0
21/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,216.0000	1,064.0000	(12.500)	0	0	0
21/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,256.0000	1,102.0000	(12.261)	0	0	0
21/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,378.0000	1,230.0000	(10.740)	0	0	0
21/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,216.0000	1,064.0000	(12.500)	0	0	0
21/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1,138.0000	992.0000	(12.830)	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
21/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1,177.0000	1,027.0000	(12.744)	0	0	0
21/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,689.0000	1,761.0000	4.263	0	0	0
21/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,630.0000	1,699.0000	4.233	0	0	0
21/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	987.0000	1,021.0000	3.445	0	0	0
21/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,034.0000	1,070.0000	3.482	0	0	0
21/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,660.0000	1,472.0000	(11.325)	0	0	0
21/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,081.0000	1,134.0000	4.903	0	0	0
21/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,660.0000	1,472.0000	(11.325)	0	0	0
21/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,608.0000	1,437.0000	(10.634)	0	0	0
21/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	854.0000	882.0000	3.279	0	0	0
21/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,824.0000	1,629.0000	(10.691)	0	0	0
21/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	897.0000	927.0000	3.344	0	0	0
21/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,713.0000	1,523.0000	(11.092)	0	0	0
21/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,881.0000	1,684.0000	(10.473)	0	0	0
21/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,939.0000	1,741.0000	(10.211)	0	0	0
21/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	812.0000	838.0000	3.202	0	0	0
21/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,998.0000	1,798.0000	(10.010)	0	0	0
21/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	772.0000	795.0000	2.979	0	0	0
21/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,034.0000	1,070.0000	3.482	0	0	0
21/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	1,047.0000	907.0000	(13.372)	0	0	0
21/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,971.0000	2,054.0000	4.211	0	0	0
21/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,290.0000	1,141.0000	(11.550)	0	0	0
21/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,396.0000	1,247.0000	(10.673)	0	0	0
21/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,563.0000	1,638.0000	4.798	0	0	0
21/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,370.0000	1,445.0000	5.474	0	0	0
21/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,339.0000	1,412.0000	5.452	0	0	0
21/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,308.0000	1,380.0000	5.505	0	0	0
21/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,768.0000	1,576.0000	(10.860)	0	0	0
21/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,324.0000	1,181.0000	(10.801)	0	0	0
21/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,435.0000	1,283.0000	(10.592)	0	0	0
21/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,497.0000	1,578.0000	5.411	0	0	0
21/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	941.0000	973.0000	3.401	0	0	0
21/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,360.0000	1,213.0000	(10.809)	0	0	0
21/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,433.0000	1,511.0000	5.443	0	0	0
21/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,415.0000	1,265.0000	(10.601)	0	0	0
21/01/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,557.0000	1,396.0000	(10.340)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,474.0000	1,319.0000	(10.516)	0	0	0
21/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,131.0000	1,194.0000	5.570	0	0	0
21/01/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,247.0000	1,316.0000	5.533	0	0	0
21/01/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,159.0000	1,224.0000	5.608	0	0	0
21/01/2009	€ / R	2009/09/14	13.55	Call	Currency Future	1,536.0000	1,377.0000	(10.352)	0	0	0
21/01/2009	€ / R	2009/09/14	13.45	Put	Currency Future	1,106.0000	1,164.0000	5.244	0	0	0
21/01/2009	€ / R	2009/09/14	13.45	Call	Currency Future	1,583.0000	1,417.0000	(10.486)	0	0	0
21/01/2009	€ / R	2009/09/14	13.65	Call	Currency Future	1,494.0000	1,338.0000	(10.442)	0	0	0
21/01/2009	€ / R	2009/09/14	14.25	Call	Currency Future	1,273.0000	1,121.0000	(11.940)	0	0	0
21/01/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,218.0000	1,285.0000	5.501	0	0	0
21/01/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,278.0000	1,348.0000	5.477	0	0	0
21/01/2009	€ / R	2009/09/14	14.15	Put	Currency Future	1,530.0000	1,608.0000	5.098	0	0	0
21/01/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1,454.0000	1,301.0000	(10.523)	0	0	0
21/01/2009	€ / R	2009/09/14	14.15	Call	Currency Future	1,307.0000	1,161.0000	(11.171)	0	0	0
21/01/2009	€ / R	2009/09/14	14.05	Call	Currency Future	1,342.0000	1,197.0000	(10.805)	0	0	0
21/01/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,465.0000	1,544.0000	5.392	0	0	0
21/01/2009	€ / R	2009/09/14	14.25	Put	Currency Future	1,596.0000	1,669.0000	4.574	0	0	0
21/01/2009	ALBI	2009/02/05			Index Future	292.9550	293.8790	0.315	0.0000	0.0000	604
21/01/2009	ALBI	2009/05/07			Index Future	300.9900	301.9390	0.315	0.0000	0.0000	0
21/01/2009	ALBI	2009/08/06			Index Future	307.6850	308.6570	0.316	0.0000	0.0000	0
21/01/2009	CRD1	2009/02/05			Index Future	123.6480	124.0310	0.310	0.0000	0.0000	0
21/01/2009	CRD1	2009/05/07			Index Future	127.0240	127.4190	0.311	0.0000	0.0000	0
21/01/2009	CRD1	2009/08/06			Index Future	130.1270	130.5390	0.317	0.0000	0.0000	2
21/01/2009	GOVI	2009/02/05			jGovi	294.7805	295.7130	0.316	0.0000	0.0000	507
21/01/2009	GOVI	2009/05/07			jGovi	302.8290	303.7920	0.318	0.0000	0.0000	0
21/01/2009	GOVI	2009/08/06			jGovi	310.2270	311.2305	0.323	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
21/01/2009	ILBI	2009/02/05			Index Future	336.4160	336.4160	-	0.0000	0.0000	2
21/01/2009	ILBI	2009/05/07			Index Future	346.2930	346.2930	-	0.0000	0.0000	0
21/01/2009	J153	2010/08/31			jSwap	9.2900	9.2330	(0.614)	0.0000	0.0000	0
21/01/2009	J157	2015/09/15			jSwap	8.7050	8.6270	(0.896)	0.0000	0.0000	0
21/01/2009	J186	2026/12/21			jSwap	7.8820	7.8090	(0.926)	0.0000	0.0000	0
21/01/2009	J201	2014/12/22			jSwap	8.5080	8.4210	(1.023)	0.0000	0.0000	0
21/01/2009	J203	2017/09/15			jSwap	8.6920	8.6000	(1.058)	0.0000	0.0000	0
21/01/2009	J204	2018/12/21			jSwap	8.5040	8.4240	(0.941)	0.0000	0.0000	0
21/01/2009	J207	2020/01/15			jSwap	8.4150	8.3440	(0.844)	0.0000	0.0000	0
21/01/2009	JBAR	2005/12/21			jBar	11.4080	11.3750	(0.289)	0.0000	0.0000	0
21/01/2009	JFRA	2009/02/05			jFra	10.9910	11.0090	0.164	0.0000	0.0000	0
21/01/2009	JFRA	2009/05/07			jFra	8.9960	8.9070	(0.989)	0.0000	0.0000	0
21/01/2009	JFRA	2009/08/06			jFra	7.6450	7.5440	(1.321)	0.0000	0.0000	0
21/01/2009	JFRA	2009/11/05			jFra	7.2820	7.2030	(1.085)	0.0000	0.0000	0
21/01/2009	JN02	2009/02/05			jNote	8.1780	8.1080	(0.856)	0.0000	0.0000	0
21/01/2009	JN02	2009/05/07			jNote	7.7810	7.6910	(1.157)	0.0000	0.0000	0
21/01/2009	JN02	2009/08/06			jNote	7.6620	7.5660	(1.253)	0.0000	0.0000	0
21/01/2009	JN05	2009/02/05			jNote	8.3070	8.2090	(1.180)	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
21/01/2009	JN05	2009/05/07			jNote	8.1510	8.0500	(1.239)	0.0000	0.0000	0
21/01/2009	JN05	2009/08/06			jNote	8.1190	8.0210	(1.207)	0.0000	0.0000	0
21/01/2009	JN10	2009/02/05			jNote	8.3540	8.2750	(0.946)	0.0000	0.0000	0
21/01/2009	JN10	2009/05/07			jNote	8.2440	8.1640	(0.970)	0.0000	0.0000	0
21/01/2009	JN10	2009/08/06			jNote	8.2040	8.1270	(0.939)	0.0000	0.0000	0
21/01/2009	JROD	2009/01/30			jRod	11.5050	11.5040	(0.009)	0.0000	0.0000	0
21/01/2009	JROD	2009/02/27			jRod	11.4030	11.4000	(0.026)	0.0000	0.0000	0
21/01/2009	JROD	2009/03/31			jRod	11.4000	11.4000	-	0.0000	0.0000	0
21/01/2009	JROD	2009/04/30			jRod	11.4140	11.4170	0.026	0.0000	0.0000	0
21/01/2009	JROD	2009/05/29			jRod	11.1830	11.1890	0.054	0.0000	0.0000	0
21/01/2009	JROD	2009/06/30			jRod	10.8650	10.8720	0.064	0.0000	0.0000	0
21/01/2009	OTH1	2009/02/05			Index Future	283.2230	284.0770	0.302	0.0000	0.0000	0
21/01/2009	OTH1	2009/05/07			Index Future	290.9560	291.8380	0.303	0.0000	0.0000	0
21/01/2009	OTH1	2009/08/06			Index Future	298.0640	298.9830	0.308	0.0000	0.0000	3
21/01/2009	R153	2009/02/05			Bond Future	7.2590	7.1640	(1.309)	0.0000	0.0000	8,514
21/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,067.0000	4,212.0000	3.565	0	0	0
21/01/2009	R153	2009/05/07			Bond Future	6.5990	6.3500	(3.773)	0.0000	0.0000	4,782
21/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,554.0000	3,839.0000	8.019	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	185.0000	146.0000	(21.081)	0	0	0
21/01/2009	R153	2009/08/06			Bond Future	5.9050	5.2080	(11.804)	0.0000	0.0000	0
21/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	538.0000	409.0000	(23.978)	0	0	0
21/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,751.0000	5,364.0000	12.903	0	0	0
21/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	590.0000	451.0000	(23.559)	0	0	0
21/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,553.0000	5,157.0000	13.266	0	0	0
21/01/2009	R153	2009/11/05			Bond Future	4.9920	3.5250	(29.387)	0.0000	0.0000	0
21/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,595.0000	3,391.0000	30.674	0	0	0
21/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,368.0000	946.0000	(30.848)	0	0	0
21/01/2009	R157	2009/02/05			Bond Future	7.6650	7.5850	(1.044)	0.0000	0.0000	16,308
21/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	3,774.0000	4,165.0000	10.360	0	0	1,350
21/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	301.0000	209.0000	(30.565)	0	0	0
21/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	13,160.0000	13,644.0000	3.678	0	0	0
21/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	6,396.0000	6,859.0000	7.239	0	0	600
21/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	51.0000	30.0000	(41.176)	0	0	0
21/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	9,138.0000	9,619.0000	5.264	0	0	0
21/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	850
21/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	10,496.0000	10,980.0000	4.611	0	0	600
21/01/2009	R157	2009/05/07			Bond Future	7.5120	7.4380	(0.985)	0.0000	0.0000	1,777
21/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	829.0000	750.0000	(9.530)	0	0	0
21/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,297.0000	1,399.0000	7.864	0	0	0
21/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	7,437.0000	7,102.0000	(4.505)	0	0	0
21/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,220.0000	9,577.0000	3.872	0	0	0
21/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	2,815.0000	2,996.0000	6.430	0	0	386
21/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,370.0000	4,114.0000	(5.858)	0	0	0
21/01/2009	R157	2009/08/06			Bond Future	7.4100	7.3620	(0.648)	0.0000	0.0000	5,000
21/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	10,004.0000	10,274.0000	2.699	0	0	0
21/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	32.0000	27.0000	(15.625)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	R157	2009/11/05			Bond Future	7.3320	7.3200	(0.164)	0.0000	0.0000	0
21/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	1,884.0000	1,852.0000	(1.699)	0	0	0
21/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	2,807.0000	2,841.0000	1.211	0	0	0
21/01/2009	R186	2009/02/05			Bond Future	7.9600	7.9140	(0.578)	0.0000	0.0000	9,323
21/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	49.0000	32.0000	(34.694)	0	0	0
21/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,221.0000	13,716.0000	3.744	0	0	0
21/01/2009	R186	2009/05/07			Bond Future	7.8690	7.8280	(0.521)	0.0000	0.0000	0
21/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,424.0000	18,033.0000	(2.122)	0	0	0
21/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,135.0000	5,904.0000	(3.765)	0	0	0
21/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,679.0000	1,746.0000	3.990	0	0	97
21/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	7,583.0000	7,810.0000	2.994	0	0	2,500
21/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,179.0000	14,512.0000	2.349	0	0	0
21/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,460.0000	2,335.0000	(5.081)	0	0	0
21/01/2009	R186	2009/08/06			Bond Future	7.8180	7.7820	(0.460)	0.0000	0.0000	2,500
21/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,819.0000	4,689.0000	(2.698)	0	0	0
21/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,015.0000	17,286.0000	1.593	0	0	0
21/01/2009	R186	2009/11/05			Bond Future	7.7730	7.7520	(0.270)	0.0000	0.0000	0
21/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,679.0000	13,544.0000	(0.987)	0	0	0
21/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,158.0000	19,304.0000	0.762	0	0	0
21/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,558.0000	6,471.0000	(1.327)	0	0	5,000
21/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10,594.0000	10,692.0000	0.925	0	0	5,000
21/01/2009	R196	2009/02/05			Bond Future	11.3420	11.3250	(0.150)	0.0000	0.0000	0
21/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	421.0000	408.0000	(3.088)	0	0	0
21/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	451.0000	437.0000	(3.104)	0	0	0
21/01/2009	R196	2009/05/07			Bond Future	11.9710	11.9890	0.150	0.0000	0.0000	0
21/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	301.0000	306.0000	1.661	0	0	0
21/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
21/01/2009	R201	2009/02/05			Bond Future	7.7280	7.6460	(1.061)	0.0000	0.0000	2
21/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	6,971.0000	7,364.0000	5.638	0	0	0

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21/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R201	2009/05/07			Bond Future	7.5310	7.4580	(0.969)	0.0000	0.0000	0
21/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,652.0000	7,992.0000	4.443	0	0	0
21/01/2009	R201	2009/08/06			Bond Future	7.4060	7.3410	(0.878)	0.0000	0.0000	0
21/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,961.0000	8,250.0000	3.630	0	0	0
21/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
21/01/2009	R201	2009/11/05			Bond Future	7.2860	7.2480	(0.522)	0.0000	0.0000	0
21/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,436.0000	2,531.0000	3.900	0	0	0
21/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	1,507.0000	1,436.0000	(4.711)	0	0	0
21/01/2009	R203	2009/02/05			Bond Future	7.9000	7.8250	(0.949)	0.0000	0.0000	38
21/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	7,995.0000	8,464.0000	5.866	0	0	0
21/01/2009	R203	2009/05/07			Bond Future	7.7610	7.6940	(0.863)	0.0000	0.0000	0
21/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	7,303.0000	7,717.0000	5.669	0	0	0
21/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/01/2009	R203	2009/08/06			Bond Future	7.6760	7.6150	(0.795)	0.0000	0.0000	0
21/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	9,036.0000	9,404.0000	4.073	0	0	0
21/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
21/01/2009	R203	2009/11/05			Bond Future	7.6040	7.5630	(0.539)	0.0000	0.0000	0
21/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	2,197.0000	2,063.0000	(6.099)	0	0	0
21/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,574.0000	1,686.0000	7.116	0	0	0
21/01/2009	R204	2009/02/05			Bond Future	7.9130	7.8380	(0.948)	0.0000	0.0000	9
21/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	8,563.0000	9,074.0000	5.968	0	0	0
21/01/2009	R204	2009/05/07			Bond Future	7.7890	7.7210	(0.873)	0.0000	0.0000	0
21/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	7,756.0000	8,215.0000	5.918	0	0	0

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21/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/01/2009	R204	2009/08/06			Bond Future	7.7170	7.6540	(0.816)	0.0000	0.0000	0
21/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,585.0000	10,004.0000	4.371	0	0	0
21/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
21/01/2009	R204	2009/11/05			Bond Future	7.6520	7.6070	(0.588)	0.0000	0.0000	0
21/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,419.0000	1,545.0000	8.879	0	0	0
21/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	2,424.0000	2,254.0000	(7.013)	0	0	0
21/01/2009	R206	2009/02/05			Bond Future	7.7540	7.6820	(0.929)	0.0000	0.0000	1,730
21/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	5,780.0000	6,069.0000	5.000	0	0	0
21/01/2009	R206	2009/05/07			Bond Future	7.5360	7.4760	(0.796)	0.0000	0.0000	0
21/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,509.0000	5,737.0000	4.139	0	0	0
21/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
21/01/2009	R206	2009/08/06			Bond Future	7.3930	7.3430	(0.676)	0.0000	0.0000	0
21/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,683.0000	6,863.0000	2.693	0	0	0
21/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	46.0000	40.0000	(13.043)	0	0	0
21/01/2009	R206	2009/11/05			Bond Future	7.2510	7.2340	(0.234)	0.0000	0.0000	0
21/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,301.0000	2,334.0000	1.434	0	0	0
21/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	1,417.0000	1,389.0000	(1.976)	0	0	0
21/01/2009	R207	2009/02/05			Bond Future	8.0260	8.0010	(0.311)	0.0000	0.0000	0
21/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	7,997.0000	8,170.0000	2.163	0	0	0
21/01/2009	R207	2009/05/07			Bond Future	7.9190	7.9010	(0.227)	0.0000	0.0000	0
21/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	7,091.0000	7,215.0000	1.749	0	0	0
21/01/2009	R207	2009/08/06			Bond Future	7.8580	7.8470	(0.140)	0.0000	0.0000	0
21/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,931.0000	9,005.0000	0.829	0	0	0

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21/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
21/01/2009	R207	2009/11/05			Bond Future	7.8020	7.8090	0.090	0.0000	0.0000	0
21/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	2,992.0000	3,021.0000	0.969	0	0	0
21/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	920.0000	902.0000	(1.957)	0	0	0
21/01/2009	R208	2009/02/05			Bond Future	8.1330	8.1440	0.135	0.0000	0.0000	0
21/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	4,231.0000	4,153.0000	(1.844)	0	0	0
21/01/2009	R208	2009/05/07			Bond Future	8.0310	8.0420	0.137	0.0000	0.0000	0
21/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
21/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,922.0000	4,846.0000	(1.544)	0	0	0
21/01/2009	R208	2009/08/06			Bond Future	7.9770	7.9870	0.125	0.0000	0.0000	0
21/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,405.0000	8,335.0000	(0.833)	0	0	0
21/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
21/01/2009	R208	2009/11/05			Bond Future	7.9900	8.0010	0.138	0.0000	0.0000	0
21/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	2,619.0000	2,666.0000	1.795	0	0	0
21/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	934.0000	905.0000	(3.105)	0	0	0
21/01/2009	R209	2009/02/05			Bond Future	7.6630	7.5960	(0.874)	0.0000	0.0000	5,545
21/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	11,712.0000	12,378.0000	5.686	0	0	0
21/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R209	2009/05/07			Bond Future	7.5880	7.5250	(0.830)	0.0000	0.0000	0
21/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	12,440.0000	13,074.0000	5.096	0	0	0
21/01/2009	R209	2009/08/06			Bond Future	7.5430	7.4840	(0.782)	0.0000	0.0000	0
21/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	10,898.0000	11,495.0000	5.478	0	0	0
21/01/2009	R209	2009/11/05			Bond Future	7.5050	7.4550	(0.666)	0.0000	0.0000	0
21/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	579.0000	718.0000	24.007	0	0	0

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21/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	0.0000	5,063.0000	100.000	0	0	0
21/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	3,221.0000	2,852.0000	(11.456)	0	0	0
21/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	0.0000	212.0000	100.000	31	31	5,000
21/01/2009	TRT1	2009/02/05			Index Future	291.0110	291.9300	0.316	0.0000	0.0000	0
21/01/2009	TRT1	2009/05/07			Index Future	298.9570	299.9060	0.317	0.0000	0.0000	0
21/01/2009	TRT1	2009/08/06			Index Future	306.2600	307.2490	0.323	0.0000	0.0000	100
21/01/2009	ZAAD	2009/03/16			Currency Future	6.8651	6.6782	(2.722)	0.0000	0.0000	8,548
21/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,146.0000	1,309.0000	14.223	0	0	0
21/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,102.0000	1,263.0000	14.610	0	0	0
21/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	406.0000	529.0000	30.296	0	0	0
21/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	340.0000	455.0000	33.824	0	0	0
21/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	440.0000	338.0000	(23.182)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	134.0000	205.0000	52.985	0	0	0
21/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,235.0000	1,402.0000	13.522	0	0	0
21/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	271.0000	207.0000	(23.616)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	198.0000	289.0000	45.960	0	0	0
21/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	50.0000	30.0000	(40.000)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	255.0000	195.0000	(23.529)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	288.0000	219.0000	(23.958)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	345.0000	263.0000	(23.768)	0	0	0
21/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	56.0000	33.0000	(41.071)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	305.0000	233.0000	(23.607)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	413.0000	317.0000	(23.245)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	440.0000	338.0000	(23.182)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	280.0000	385.0000	37.500	0	0	0
21/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	310.0000	419.0000	35.161	0	0	0
21/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,190.0000	1,355.0000	13.866	0	0	0
21/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	440.0000	567.0000	28.864	0	0	0
21/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	241.0000	180.0000	(25.311)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	389.0000	298.0000	(23.393)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	372.0000	491.0000	31.989	0	0	0
21/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	175.0000	260.0000	48.571	0	0	0

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21/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	325.0000	247.0000	(24.000)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	74.0000	46.0000	(37.838)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	476.0000	602.0000	26.471	0	0	0
21/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	67.0000	41.0000	(38.806)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	215.0000	152.0000	(29.302)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	366.0000	280.0000	(23.497)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	499.0000	383.0000	(23.246)	0	0	0
21/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	46.0000	27.0000	(41.304)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	931.0000	1,083.0000	16.327	0	0	0
21/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,281.0000	1,449.0000	13.115	0	0	0
21/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	96.0000	61.0000	(36.458)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	251.0000	352.0000	40.239	0	0	0
21/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	440.0000	567.0000	28.864	0	0	0
21/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	38.0000	22.0000	(42.105)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	850.0000	996.0000	17.176	0	0	0
21/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	224.0000	320.0000	42.857	0	0	0
21/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	986.0000	814.0000	(17.444)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	255.0000	195.0000	(23.529)	0	0	0
21/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,372.0000	1,544.0000	12.536	0	0	0
21/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	67.0000	41.0000	(38.806)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	224.0000	320.0000	42.857	0	0	0
21/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	568.0000	436.0000	(23.239)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,059.0000	1,217.0000	14.920	0	0	0
21/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	389.0000	298.0000	(23.393)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	340.0000	455.0000	33.824	0	0	0
21/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	103.0000	158.0000	53.398	0	0	0
21/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	973.0000	1,127.0000	15.827	0	0	0
21/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	115.0000	74.0000	(35.652)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	305.0000	233.0000	(23.607)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	117.0000	180.0000	53.846	0	0	0
21/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	568.0000	436.0000	(23.239)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	88.0000	56.0000	(36.364)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	174.0000	118.0000	(32.184)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	810.0000	954.0000	17.778	0	0	0
21/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	175.0000	260.0000	48.571	0	0	0
21/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	532.0000	409.0000	(23.120)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	512.0000	638.0000	24.609	0	0	0
21/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,102.0000	1,263.0000	14.610	0	0	0
21/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	896.0000	728.0000	(18.750)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	469.0000	359.0000	(23.454)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	724.0000	569.0000	(21.409)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	61.0000	37.0000	(39.344)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	588.0000	712.0000	21.088	0	0	0
21/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	733.0000	870.0000	18.690	0	0	0
21/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	21.0000	35.0000	66.667	0	0	0
21/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	153.0000	231.0000	50.980	0	0	0
21/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	103.0000	158.0000	53.398	0	0	0
21/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	148.0000	98.0000	(33.784)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	31.0000	50.0000	61.290	0	0	0
21/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	280.0000	385.0000	37.500	0	0	0
21/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	59.0000	90.0000	52.542	0	0	0
21/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	203.0000	140.0000	(31.034)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	125.0000	82.0000	(34.400)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	659.0000	789.0000	19.727	0	0	0
21/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	372.0000	491.0000	31.989	0	0	0
21/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	550.0000	674.0000	22.545	0	0	0
21/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	413.0000	317.0000	(23.245)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	851.0000	686.0000	(19.389)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	695.0000	829.0000	19.281	0	0	0
21/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	765.0000	607.0000	(20.654)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	198.0000	289.0000	45.960	0	0	0
21/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	160.0000	108.0000	(32.500)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	59.0000	90.0000	52.542	0	0	0
21/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	345.0000	263.0000	(23.768)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	50.0000	78.0000	56.000	0	0	0
21/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	43.0000	68.0000	58.140	0	0	0
21/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	288.0000	219.0000	(23.958)	0	0	0
21/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	26.0000	42.0000	61.538	0	0	0
21/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	808.0000	646.0000	(20.050)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	188.0000	128.0000	(31.915)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	724.0000	569.0000	(21.409)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	50.0000	78.0000	56.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	227.0000	166.0000	(26.872)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	765.0000	607.0000	(20.654)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	160.0000	108.0000	(32.500)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	550.0000	674.0000	22.545	0	0	0
21/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	215.0000	152.0000	(29.302)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	36.0000	58.0000	61.111	0	0	0
21/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	941.0000	770.0000	(18.172)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	695.0000	829.0000	19.281	0	0	0
21/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	623.0000	750.0000	20.385	0	0	0
21/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	153.0000	231.0000	50.980	0	0	0
21/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	227.0000	166.0000	(26.872)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	469.0000	359.0000	(23.454)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	476.0000	602.0000	26.471	0	0	0
21/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	241.0000	180.0000	(25.311)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	117.0000	180.0000	53.846	0	0	0
21/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	532.0000	409.0000	(23.120)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	683.0000	532.0000	(22.108)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	605.0000	466.0000	(22.975)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	68.0000	104.0000	52.941	0	0	0
21/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	90.0000	138.0000	53.333	0	0	0
21/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	512.0000	638.0000	24.609	0	0	0
21/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	78.0000	120.0000	53.846	0	0	0
21/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	136.0000	90.0000	(33.824)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	771.0000	912.0000	18.288	0	0	0
21/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,016.0000	1,172.0000	15.354	0	0	0
21/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	81.0000	50.0000	(38.272)	0	0	0
21/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	644.0000	498.0000	(22.671)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	890.0000	1,039.0000	16.742	0	0	0
21/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	623.0000	750.0000	20.385	0	0	0
21/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	105.0000	68.0000	(35.238)	0	0	0
21/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	188.0000	128.0000	(31.915)	0	0	0
21/01/2009	ZAAD	2009/06/12			Currency Future	6.9634	6.7724	(2.743)	0.0000	0.0000	920
21/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	739.0000	616.0000	(16.644)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	542.0000	454.0000	(16.236)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	898.0000	1,021.0000	13.697	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	226.0000	293.0000	29.646	0	0	0
21/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	434.0000	364.0000	(16.129)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	429.0000	531.0000	23.776	0	0	0
21/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	287.0000	377.0000	31.359	0	0	0
21/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	969.0000	1,097.0000	13.209	0	0	0
21/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	898.0000	1,021.0000	13.697	0	0	0
21/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	620.0000	742.0000	19.677	0	0	0
21/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	650.0000	549.0000	(15.538)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	727.0000	842.0000	15.818	0	0	0
21/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	311.0000	243.0000	(21.865)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	586.0000	705.0000	20.307	0	0	0
21/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	467.0000	391.0000	(16.274)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	390.0000	314.0000	(19.487)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	262.0000	347.0000	32.443	0	0	0
21/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	489.0000	599.0000	22.495	0	0	0
21/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	269.0000	208.0000	(22.677)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	676.0000	570.0000	(15.680)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	450.0000	377.0000	(16.222)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	398.0000	499.0000	25.377	0	0	0
21/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	553.0000	669.0000	20.976	0	0	0
21/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	603.0000	510.0000	(15.423)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	459.0000	565.0000	23.094	0	0	0
21/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	311.0000	243.0000	(21.865)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	620.0000	742.0000	19.677	0	0	0
21/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	125.0000	162.0000	29.600	0	0	0
21/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	340.0000	437.0000	28.529	0	0	0
21/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	390.0000	314.0000	(19.487)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	434.0000	364.0000	(16.129)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	1,066.0000	908.0000	(14.822)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	542.0000	454.0000	(16.236)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	340.0000	437.0000	28.529	0	0	0
21/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	655.0000	774.0000	18.168	0	0	0
21/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	553.0000	669.0000	20.976	0	0	0
21/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	988.0000	835.0000	(15.486)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	522.0000	437.0000	(16.284)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	727.0000	842.0000	15.818	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	603.0000	510.0000	(15.423)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	503.0000	421.0000	(16.302)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	419.0000	347.0000	(17.184)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	561.0000	472.0000	(15.865)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	913.0000	765.0000	(16.210)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	429.0000	531.0000	23.776	0	0	0
21/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	503.0000	421.0000	(16.302)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	360.0000	284.0000	(21.111)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,005.0000	1,135.0000	12.935	0	0	0
21/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	149.0000	193.0000	29.530	0	0	0
21/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	561.0000	472.0000	(15.865)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	489.0000	599.0000	22.495	0	0	0
21/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	327.0000	256.0000	(21.713)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	177.0000	227.0000	28.249	0	0	0
21/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	103.0000	136.0000	32.039	0	0	0
21/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	796.0000	912.0000	14.573	0	0	0
21/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	282.0000	219.0000	(22.340)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	368.0000	468.0000	27.174	0	0	0
21/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	398.0000	499.0000	25.377	0	0	0
21/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	243.0000	187.0000	(23.045)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	806.0000	667.0000	(17.246)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	864.0000	984.0000	13.889	0	0	0
21/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	581.0000	490.0000	(15.663)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	626.0000	530.0000	(15.335)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	269.0000	208.0000	(22.677)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	876.0000	732.0000	(16.438)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	467.0000	391.0000	(16.274)	0	0	0
21/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,234.0000	1,377.0000	11.588	0	0	0
21/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	163.0000	209.0000	28.221	0	0	0
21/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	841.0000	699.0000	(16.885)	0	0	0
21/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	198.0000	150.0000	(24.242)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	193.0000	245.0000	26.943	0	0	0
21/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	522.0000	437.0000	(16.284)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,156.0000	1,295.0000	12.024	0	0	0
21/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	913.0000	765.0000	(16.210)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	219.0000	167.0000	(23.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	830.0000	948.0000	14.217	0	0	0
21/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	459.0000	565.0000	23.094	0	0	0
21/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,396.0000	1,547.0000	10.817	0	0	0
21/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	950.0000	800.0000	(15.789)	0	0	0
21/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	160.0000	119.0000	(25.625)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	137.0000	177.0000	29.197	0	0	0
21/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	764.0000	876.0000	14.660	0	0	0
21/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	149.0000	193.0000	29.530	0	0	0
21/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,480.0000	1,634.0000	10.405	0	0	0
21/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	343.0000	270.0000	(21.283)	0	0	0
21/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	143.0000	106.0000	(25.874)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	377.0000	299.0000	(20.690)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	521.0000	633.0000	21.497	0	0	0
21/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	312.0000	407.0000	30.449	0	0	0
21/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,080.0000	1,214.0000	12.407	0	0	0
21/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	137.0000	177.0000	29.197	0	0	0
21/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	484.0000	406.0000	(16.116)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	841.0000	699.0000	(16.885)	0	0	0
21/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,314.0000	1,461.0000	11.187	0	0	0
21/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	950.0000	800.0000	(15.789)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	707.0000	592.0000	(16.266)	0	0	0
21/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	178.0000	134.0000	(24.719)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	177.0000	227.0000	28.249	0	0	0
21/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,396.0000	1,547.0000	10.817	0	0	0
21/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	113.0000	149.0000	31.858	0	0	0
21/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	160.0000	119.0000	(25.625)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	244.0000	320.0000	31.148	0	0	0
21/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,005.0000	1,135.0000	12.935	0	0	0
21/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	1,027.0000	871.0000	(15.190)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	691.0000	808.0000	16.932	0	0	0
21/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	312.0000	407.0000	30.449	0	0	0
21/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	209.0000	269.0000	28.708	0	0	0
21/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	404.0000	330.0000	(18.317)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	772.0000	641.0000	(16.969)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	262.0000	347.0000	32.443	0	0	0
21/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	226.0000	293.0000	29.646	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	739.0000	616.0000	(16.644)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	676.0000	570.0000	(15.680)	0	0	0
21/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	626.0000	530.0000	(15.335)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	419.0000	347.0000	(17.184)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	655.0000	774.0000	18.168	0	0	0
21/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	219.0000	167.0000	(23.744)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,080.0000	1,214.0000	12.407	0	0	0
21/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	243.0000	187.0000	(23.045)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,156.0000	1,295.0000	12.024	0	0	0
21/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	933.0000	1,059.0000	13.505	0	0	0
21/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	772.0000	641.0000	(16.969)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	297.0000	231.0000	(22.222)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	360.0000	284.0000	(21.111)	0	0	0
21/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	796.0000	912.0000	14.573	0	0	0
21/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	209.0000	269.0000	28.708	0	0	0
21/01/2009	ZAAD	2009/09/14			Currency Future	7.0533	6.8602	(2.738)	0.0000	0.0000	51
21/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	314.0000	379.0000	20.701	0	0	0
21/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	845.0000	958.0000	13.373	0	0	0
21/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	612.0000	717.0000	17.157	0	0	0
21/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	401.0000	497.0000	23.940	0	0	0
21/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	516.0000	435.0000	(15.698)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	665.0000	578.0000	(13.083)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	804.0000	707.0000	(12.065)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	977.0000	1,093.0000	11.873	0	0	0
21/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	519.0000	619.0000	19.268	0	0	0
21/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	278.0000	338.0000	21.583	0	0	0
21/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	480.0000	403.0000	(16.042)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	314.0000	379.0000	20.701	0	0	0
21/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	912.0000	1,024.0000	12.281	0	0	0
21/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	917.0000	789.0000	(13.959)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	548.0000	468.0000	(14.599)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	741.0000	857.0000	15.655	0	0	0
21/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	579.0000	503.0000	(13.126)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	741.0000	857.0000	15.655	0	0	0
21/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	643.0000	751.0000	16.796	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	489.0000	588.0000	20.245	0	0	0
21/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	775.0000	893.0000	15.226	0	0	0
21/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	489.0000	588.0000	20.245	0	0	0
21/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	762.0000	668.0000	(12.336)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	646.0000	561.0000	(13.158)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	563.0000	485.0000	(13.854)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	917.0000	789.0000	(13.959)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	742.0000	648.0000	(12.668)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	723.0000	630.0000	(12.863)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	810.0000	925.0000	14.198	0	0	0
21/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	708.0000	821.0000	15.960	0	0	0
21/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	810.0000	925.0000	14.198	0	0	0
21/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	611.0000	531.0000	(13.093)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	886.0000	767.0000	(13.431)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	401.0000	497.0000	23.940	0	0	0
21/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	563.0000	485.0000	(13.854)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	827.0000	726.0000	(12.213)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	611.0000	531.0000	(13.093)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	534.0000	451.0000	(15.543)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	742.0000	648.0000	(12.668)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	856.0000	746.0000	(12.850)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	881.0000	991.0000	12.486	0	0	0
21/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	704.0000	612.0000	(13.068)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	458.0000	558.0000	21.834	0	0	0
21/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	333.0000	407.0000	22.222	0	0	0
21/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	981.0000	848.0000	(13.558)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	944.0000	1,059.0000	12.182	0	0	0
21/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	551.0000	651.0000	18.149	0	0	0
21/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	684.0000	594.0000	(13.158)	0	0	0
21/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	429.0000	527.0000	22.844	0	0	0
21/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	804.0000	707.0000	(12.065)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	498.0000	419.0000	(15.863)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	628.0000	546.0000	(13.057)	0	0	0
21/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	708.0000	821.0000	15.960	0	0	0
21/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	373.0000	466.0000	24.933	0	0	0
21/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	353.0000	435.0000	23.229	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
21/01/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	534.0000	451.0000	(15.543)	0	0	0
21/01/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	675.0000	786.0000	16.444	0	0	0
21/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	646.0000	561.0000	(13.158)	0	0	0
21/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	782.0000	687.0000	(12.148)	0	0	0
21/01/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	551.0000	651.0000	18.149	0	0	0
21/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	684.0000	594.0000	(13.158)	0	0	0
21/01/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	595.0000	517.0000	(13.109)	0	0	0
21/01/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	704.0000	612.0000	(13.068)	0	0	0
21/01/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	881.0000	991.0000	12.486	0	0	0
21/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	782.0000	687.0000	(12.148)	0	0	0
21/01/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	429.0000	527.0000	22.844	0	0	0
21/01/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	675.0000	786.0000	16.444	0	0	0
21/01/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	595.0000	517.0000	(13.109)	0	0	0
21/01/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	643.0000	751.0000	16.796	0	0	0
21/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	581.0000	684.0000	17.728	0	0	0
21/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	628.0000	546.0000	(13.057)	0	0	0
21/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	581.0000	684.0000	17.728	0	0	0

Grand Total:

397,784