



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 22/01/2009

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
22/01/2009	\$ / R 2009/03/16			Currency Future	10.2301	10.2384	0.081	10.3900	10.0900	174,482
22/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,702.0000	1,705.0000	0.176	0	0	0
22/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	419.0000	399.0000	(4.773)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	509.0000	490.0000	(3.733)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	294.0000	268.0000	(8.844)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,185.0000	2,192.0000	0.320	0	0	0
22/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	78.0000	64.0000	(17.949)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	639.0000	611.0000	(4.382)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,471.0000	1,470.0000	(0.068)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,471.0000	1,470.0000	(0.068)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,797.0000	1,801.0000	0.223	0	0	0
22/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	41.0000	32.0000	(21.951)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	95.0000	79.0000	(16.842)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	674.0000	657.0000	(2.522)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	708.0000	680.0000	(3.955)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,563.0000	1,563.0000	-	0	0	0
22/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,209.0000	1,203.0000	(0.496)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	388.0000	368.0000	(5.155)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,528.0000	1,506.0000	(1.440)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,797.0000	1,801.0000	0.223	0	0	0
22/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,426.0000	1,424.0000	(0.140)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	744.0000	716.0000	(3.763)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	365.0000	338.0000	(7.397)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	360.0000	341.0000	(5.278)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,038.0000	2,044.0000	0.294	0	0	0
22/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	744.0000	716.0000	(3.763)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	780.0000	752.0000	(3.590)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	158.0000	144.0000	(8.861)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,750.0000	1,753.0000	0.171	0	0	0
22/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,087.0000	2,093.0000	0.287	0	0	0
22/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	595.0000	577.0000	(3.025)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	17.0000	12.0000	(29.412)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	420.0000	393.0000	(6.429)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	453.0000	433.0000	(4.415)	0	0	5,000
22/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,333.0000	2,340.0000	0.300	0	0	0
22/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,990.0000	1,995.0000	0.251	0	0	0
22/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,382.0000	1,379.0000	(0.217)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	573.0000	545.0000	(4.887)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	541.0000	513.0000	(5.176)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	41.0000	32.0000	(21.951)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,426.0000	1,424.0000	(0.140)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,209.0000	1,203.0000	(0.496)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	550.0000	532.0000	(3.273)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	436.0000	416.0000	(4.587)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	472.0000	451.0000	(4.449)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	37.0000	28.0000	(24.324)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	260.0000	243.0000	(6.538)	0	0	2,500
22/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	606.0000	577.0000	(4.785)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,845.0000	1,849.0000	0.217	0	0	0
22/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	78.0000	64.0000	(17.949)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	620.0000	601.0000	(3.065)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,130.0000	1,105.0000	(2.212)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	334.0000	315.0000	(5.689)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,609.0000	1,610.0000	0.062	0	0	0
22/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	52.0000	41.0000	(21.154)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,893.0000	1,897.0000	0.211	0	0	0
22/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	233.0000	209.0000	(10.300)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	827.0000	812.0000	(1.814)	0	0	0
22/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,382.0000	1,379.0000	(0.217)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	126.0000	107.0000	(15.079)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	374.0000	354.0000	(5.348)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	197.0000	174.0000	(11.675)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	854.0000	827.0000	(3.162)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	137.0000	118.0000	(13.869)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,656.0000	1,657.0000	0.060	0	0	0
22/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	150.0000	129.0000	(14.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,009.0000	983.0000	(2.577)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	967.0000	956.0000	(1.138)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,656.0000	1,657.0000	0.060	0	0	0
22/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	46.0000	36.0000	(21.739)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	763.0000	747.0000	(2.097)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	930.0000	917.0000	(1.398)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	572.0000	553.0000	(3.322)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	289.0000	271.0000	(6.228)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	763.0000	747.0000	(2.097)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,338.0000	1,334.0000	(0.299)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	137.0000	118.0000	(13.869)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	572.0000	553.0000	(3.322)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	233.0000	209.0000	(10.300)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	967.0000	956.0000	(1.138)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	316.0000	290.0000	(8.228)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	449.0000	422.0000	(6.013)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	392.0000	365.0000	(6.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	310.0000	292.0000	(5.806)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,405.0000	1,382.0000	(1.637)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	115.0000	97.0000	(15.652)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	252.0000	228.0000	(9.524)	29	28	2,550
22/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	479.0000	452.0000	(5.637)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,365.0000	1,341.0000	(1.758)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,045.0000	1,035.0000	(0.957)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,045.0000	1,035.0000	(0.957)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	647.0000	629.0000	(2.782)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	733.0000	716.0000	(2.319)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	52.0000	41.0000	(21.154)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	340.0000	313.0000	(7.941)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	510.0000	482.0000	(5.490)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	185.0000	170.0000	(8.108)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,609.0000	1,610.0000	0.062	0	0	0
22/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,006.0000	995.0000	(1.093)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,517.0000	1,516.0000	(0.066)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,185.0000	2,192.0000	0.320	0	0	0
22/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	490.0000	470.0000	(4.082)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	673.0000	645.0000	(4.160)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	930.0000	904.0000	(2.796)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	29.0000	21.0000	(27.586)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,125.0000	1,118.0000	(0.622)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	115.0000	97.0000	(15.652)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,612.0000	1,590.0000	(1.365)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	347.0000	328.0000	(5.476)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	195.0000	180.0000	(7.692)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,286.0000	1,262.0000	(1.866)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	392.0000	365.0000	(6.888)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	817.0000	789.0000	(3.427)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,893.0000	1,897.0000	0.211	0	0	0
22/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,087.0000	2,093.0000	0.287	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	273.0000	247.0000	(9.524)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	216.0000	200.0000	(7.407)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	227.0000	211.0000	(7.048)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	95.0000	79.0000	(16.842)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	58.0000	46.0000	(20.690)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	703.0000	686.0000	(2.418)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,209.0000	1,184.0000	(2.068)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	529.0000	511.0000	(3.403)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	479.0000	452.0000	(5.637)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	550.0000	532.0000	(3.273)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,136.0000	2,142.0000	0.281	0	0	0
22/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	273.0000	247.0000	(9.524)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,286.0000	1,262.0000	(1.866)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	573.0000	545.0000	(4.887)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	894.0000	881.0000	(1.454)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	509.0000	490.0000	(3.733)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	703.0000	686.0000	(2.418)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	176.0000	161.0000	(8.523)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	316.0000	290.0000	(8.228)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	403.0000	383.0000	(4.963)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,941.0000	1,946.0000	0.258	0	0	0
22/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,445.0000	1,423.0000	(1.522)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	449.0000	422.0000	(6.013)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	299.0000	281.0000	(6.020)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,038.0000	2,044.0000	0.294	0	0	0
22/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	127.0000	114.0000	(10.236)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	299.0000	281.0000	(6.020)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,049.0000	1,023.0000	(2.479)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	647.0000	629.0000	(2.782)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	374.0000	354.0000	(5.348)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	969.0000	943.0000	(2.683)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	279.0000	261.0000	(6.452)	0	0	2,500
22/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,125.0000	1,118.0000	(0.622)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,136.0000	2,142.0000	0.281	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	142.0000	128.0000	(9.859)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	969.0000	943.0000	(2.683)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,702.0000	1,705.0000	0.176	0	0	0
22/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,235.0000	2,241.0000	0.268	0	0	0
22/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	239.0000	222.0000	(7.113)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	529.0000	511.0000	(3.403)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	420.0000	393.0000	(6.429)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	64.0000	51.0000	(20.313)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	892.0000	865.0000	(3.027)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	892.0000	865.0000	(3.027)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	453.0000	433.0000	(4.415)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	164.0000	143.0000	(12.805)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	606.0000	577.0000	(4.785)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	322.0000	303.0000	(5.901)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	322.0000	303.0000	(5.901)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	180.0000	158.0000	(12.222)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	436.0000	416.0000	(4.587)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,294.0000	1,290.0000	(0.309)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,784.0000	1,763.0000	(1.177)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,941.0000	1,946.0000	0.258	0	0	0
22/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,563.0000	1,563.0000	-	0	0	0
22/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,171.0000	1,146.0000	(2.135)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	708.0000	680.0000	(3.955)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	197.0000	174.0000	(11.675)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	541.0000	513.0000	(5.176)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
22/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	388.0000	368.0000	(5.155)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	827.0000	812.0000	(1.814)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	472.0000	451.0000	(4.449)	0	0	2,500
22/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,089.0000	1,063.0000	(2.388)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,697.0000	1,676.0000	(1.237)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	360.0000	341.0000	(5.278)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	860.0000	846.0000	(1.628)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	794.0000	779.0000	(1.889)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	294.0000	268.0000	(8.844)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	269.0000	252.0000	(6.320)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	674.0000	657.0000	(2.522)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,654.0000	1,633.0000	(1.270)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,570.0000	1,548.0000	(1.401)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	120.0000	108.0000	(10.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	127.0000	114.0000	(10.236)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,697.0000	1,676.0000	(1.237)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,740.0000	1,720.0000	(1.149)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	150.0000	136.0000	(9.333)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	134.0000	121.0000	(9.701)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	167.0000	152.0000	(8.982)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,486.0000	1,464.0000	(1.480)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,325.0000	1,301.0000	(1.811)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	205.0000	190.0000	(7.317)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,247.0000	1,223.0000	(1.925)	0	0	0
22/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	102.0000	90.0000	(11.765)	0	0	0
22/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,871.0000	1,852.0000	(1.015)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	216.0000	200.0000	(7.407)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	114.0000	102.0000	(10.526)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	780.0000	752.0000	(3.590)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,089.0000	1,063.0000	(2.388)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,006.0000	995.0000	(1.093)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	930.0000	904.0000	(2.796)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	269.0000	252.0000	(6.320)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	87.0000	71.0000	(18.391)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,171.0000	1,146.0000	(2.135)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	126.0000	107.0000	(15.079)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	251.0000	234.0000	(6.773)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,167.0000	1,160.0000	(0.600)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	150.0000	129.0000	(14.000)	0	0	0
22/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	310.0000	292.0000	(5.806)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	620.0000	601.0000	(3.065)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	340.0000	313.0000	(7.941)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	260.0000	243.0000	(6.538)	0	0	0
22/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,130.0000	1,105.0000	(2.212)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	860.0000	846.0000	(1.628)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	180.0000	158.0000	(12.222)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	930.0000	917.0000	(1.398)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	105.0000	88.0000	(16.190)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,085.0000	1,076.0000	(0.829)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	794.0000	779.0000	(1.889)	0	0	0
22/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
22/01/2009	\$ / R 2009/06/12			Currency Future	10.4231	10.4316	0.082	10.3200	10.3200	5,219
22/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	948.0000	921.0000	(2.848)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	829.0000	813.0000	(1.930)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,627.0000	1,601.0000	(1.598)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	372.0000	353.0000	(5.108)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	112.0000	101.0000	(9.821)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,201.0000	2,202.0000	0.045	0	0	0
22/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	276.0000	259.0000	(6.159)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	617.0000	598.0000	(3.079)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,779.0000	1,753.0000	(1.461)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,943.0000	1,940.0000	(0.154)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	829.0000	813.0000	(1.930)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,050.0000	1,023.0000	(2.571)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,143.0000	1,116.0000	(2.362)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	352.0000	335.0000	(4.830)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	248.0000	231.0000	(6.855)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	756.0000	731.0000	(3.307)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	996.0000	983.0000	(1.305)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	523.0000	501.0000	(4.207)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	120.0000	109.0000	(9.167)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,020.0000	1,007.0000	(1.275)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	721.0000	702.0000	(2.635)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	906.0000	893.0000	(1.435)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,274.0000	1,247.0000	(2.119)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	248.0000	231.0000	(6.855)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,228.0000	1,217.0000	(0.896)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	673.0000	654.0000	(2.823)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,020.0000	1,007.0000	(1.275)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	186.0000	172.0000	(7.527)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,471.0000	1,463.0000	(0.544)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	497.0000	476.0000	(4.225)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	633.0000	611.0000	(3.476)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	155.0000	143.0000	(7.742)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	355.0000	336.0000	(5.352)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	883.0000	855.0000	(3.171)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	654.0000	635.0000	(2.905)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	497.0000	476.0000	(4.225)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,335.0000	2,337.0000	0.086	0	0	0
22/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,545.0000	1,538.0000	(0.453)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,081.0000	1,053.0000	(2.590)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,659.0000	1,654.0000	(0.301)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,163.0000	1,152.0000	(0.946)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	788.0000	761.0000	(3.426)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	848.0000	833.0000	(1.769)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	972.0000	959.0000	(1.337)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,308.0000	1,280.0000	(2.141)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	811.0000	793.0000	(2.219)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	549.0000	528.0000	(3.825)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	531.0000	512.0000	(3.578)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	112.0000	101.0000	(9.821)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,778.0000	1,774.0000	(0.225)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	927.0000	913.0000	(1.510)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	428.0000	407.0000	(4.907)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	547.0000	528.0000	(3.473)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	654.0000	635.0000	(2.905)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,985.0000	1,983.0000	(0.101)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,101.0000	1,089.0000	(1.090)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	756.0000	737.0000	(2.513)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,081.0000	1,053.0000	(2.590)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,659.0000	1,654.0000	(0.301)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	276.0000	259.0000	(6.159)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,329.0000	1,319.0000	(0.752)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,071.0000	1,058.0000	(1.214)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	705.0000	686.0000	(2.695)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	788.0000	761.0000	(3.426)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,195.0000	1,184.0000	(0.921)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,070.0000	2,069.0000	(0.048)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	604.0000	582.0000	(3.642)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	576.0000	554.0000	(3.819)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	982.0000	954.0000	(2.851)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	484.0000	465.0000	(3.926)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	97.0000	88.0000	(9.278)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,114.0000	2,113.0000	(0.047)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,399.0000	1,390.0000	(0.643)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	725.0000	701.0000	(3.310)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	447.0000	427.0000	(4.474)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	67.0000	60.0000	(10.448)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,819.0000	1,815.0000	(0.220)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	91.0000	82.0000	(9.890)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	306.0000	288.0000	(5.882)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,411.0000	1,384.0000	(1.914)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	146.0000	133.0000	(8.904)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,985.0000	1,983.0000	(0.101)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	175.0000	162.0000	(7.429)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	186.0000	172.0000	(7.527)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,582.0000	1,576.0000	(0.379)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,699.0000	1,694.0000	(0.294)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	390.0000	370.0000	(5.128)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	867.0000	852.0000	(1.730)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,860.0000	1,856.0000	(0.215)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,246.0000	2,246.0000	-	0	0	0
22/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	53.0000	47.0000	(11.321)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	693.0000	671.0000	(3.175)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,261.0000	1,251.0000	(0.793)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	73.0000	65.0000	(10.959)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,290.0000	2,291.0000	0.044	0	0	0
22/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	137.0000	125.0000	(8.759)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,157.0000	2,157.0000	-	0	0	0
22/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,399.0000	1,390.0000	(0.643)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	851.0000	823.0000	(3.290)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	401.0000	383.0000	(4.489)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	338.0000	319.0000	(5.621)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	84.0000	76.0000	(9.524)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	137.0000	125.0000	(8.759)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	633.0000	611.0000	(3.476)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	756.0000	737.0000	(2.513)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	388.0000	370.0000	(4.639)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	209.0000	194.0000	(7.177)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	906.0000	893.0000	(1.435)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,241.0000	1,213.0000	(2.256)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	819.0000	792.0000	(3.297)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	673.0000	654.0000	(2.823)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,901.0000	1,898.0000	(0.158)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,507.0000	1,500.0000	(0.464)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	120.0000	109.0000	(9.167)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,016.0000	988.0000	(2.756)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,665.0000	1,639.0000	(1.562)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,778.0000	1,774.0000	(0.225)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	234.0000	219.0000	(6.410)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,860.0000	1,856.0000	(0.215)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	689.0000	670.0000	(2.758)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	883.0000	855.0000	(3.171)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	581.0000	562.0000	(3.270)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,935.0000	1,910.0000	(1.292)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	128.0000	117.0000	(8.594)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	547.0000	528.0000	(3.473)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	792.0000	774.0000	(2.273)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	635.0000	616.0000	(2.992)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	811.0000	793.0000	(2.219)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,426.0000	2,428.0000	0.082	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	515.0000	496.0000	(3.689)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	576.0000	554.0000	(3.819)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,112.0000	1,085.0000	(2.428)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,935.0000	1,910.0000	(1.292)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,738.0000	1,734.0000	(0.230)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,274.0000	1,247.0000	(2.119)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	309.0000	292.0000	(5.502)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	447.0000	427.0000	(4.474)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	948.0000	921.0000	(2.848)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,342.0000	1,314.0000	(2.086)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	663.0000	641.0000	(3.318)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,050.0000	1,023.0000	(2.571)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,097.0000	2,072.0000	(1.192)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,071.0000	1,058.0000	(1.214)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	721.0000	702.0000	(2.635)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	564.0000	545.0000	(3.369)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	774.0000	755.0000	(2.455)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	270.0000	254.0000	(5.926)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	165.0000	152.0000	(7.879)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	372.0000	353.0000	(5.108)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	886.0000	872.0000	(1.580)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,208.0000	1,181.0000	(2.235)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,015.0000	1,991.0000	(1.191)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,901.0000	1,898.0000	(0.158)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,195.0000	1,184.0000	(0.921)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,590.0000	1,564.0000	(1.635)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	599.0000	580.0000	(3.172)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	949.0000	936.0000	(1.370)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,857.0000	1,831.0000	(1.400)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	663.0000	641.0000	(3.318)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	949.0000	936.0000	(1.370)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	309.0000	292.0000	(5.502)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	469.0000	451.0000	(3.838)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,471.0000	1,463.0000	(0.544)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,175.0000	1,148.0000	(2.298)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,132.0000	1,120.0000	(1.060)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	738.0000	719.0000	(2.575)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	289.0000	273.0000	(5.536)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	128.0000	117.0000	(8.594)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	175.0000	162.0000	(7.429)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,554.0000	1,527.0000	(1.737)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,376.0000	1,349.0000	(1.962)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,545.0000	1,538.0000	(0.453)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,943.0000	1,940.0000	(0.154)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	330.0000	313.0000	(5.152)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	886.0000	872.0000	(1.580)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	198.0000	183.0000	(7.576)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	848.0000	833.0000	(1.769)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	756.0000	731.0000	(3.307)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	427.0000	409.0000	(4.215)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,446.0000	1,419.0000	(1.867)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,621.0000	1,615.0000	(0.370)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	409.0000	389.0000	(4.890)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	441.0000	422.0000	(4.308)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	725.0000	701.0000	(3.310)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	409.0000	389.0000	(4.890)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	915.0000	888.0000	(2.951)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	298.0000	282.0000	(5.369)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	306.0000	288.0000	(5.882)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	499.0000	481.0000	(3.607)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,132.0000	1,120.0000	(1.060)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,518.0000	1,491.0000	(1.779)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,241.0000	1,213.0000	(2.256)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	915.0000	888.0000	(2.951)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,070.0000	2,069.0000	(0.048)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	414.0000	396.0000	(4.348)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	97.0000	88.0000	(9.278)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,446.0000	1,419.0000	(1.867)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	155.0000	143.0000	(7.742)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	104.0000	94.0000	(9.615)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,112.0000	1,085.0000	(2.428)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	604.0000	582.0000	(3.642)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	738.0000	719.0000	(2.575)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	364.0000	346.0000	(4.945)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,329.0000	1,319.0000	(0.752)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,027.0000	2,026.0000	(0.049)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	469.0000	451.0000	(3.838)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	927.0000	913.0000	(1.510)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	472.0000	451.0000	(4.449)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,741.0000	1,715.0000	(1.493)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,114.0000	2,113.0000	(0.047)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	499.0000	481.0000	(3.607)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	564.0000	545.0000	(3.369)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,045.0000	1,033.0000	(1.148)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	341.0000	324.0000	(4.985)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,896.0000	1,871.0000	(1.319)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	319.0000	302.0000	(5.329)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,818.0000	1,792.0000	(1.430)	0	0	0
22/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,975.0000	1,951.0000	(1.215)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,703.0000	1,677.0000	(1.527)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,554.0000	1,527.0000	(1.737)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	91.0000	82.0000	(9.890)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	376.0000	358.0000	(4.787)	0	0	0
22/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,699.0000	1,694.0000	(0.294)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,482.0000	1,455.0000	(1.822)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	455.0000	436.0000	(4.176)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	427.0000	409.0000	(4.215)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,376.0000	1,349.0000	(1.962)	0	0	0
22/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	635.0000	616.0000	(2.992)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,295.0000	1,285.0000	(0.772)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	290.0000	273.0000	(5.862)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,363.0000	1,355.0000	(0.587)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,163.0000	1,152.0000	(0.946)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	355.0000	336.0000	(5.352)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	996.0000	983.0000	(1.305)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	472.0000	451.0000	(4.449)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,228.0000	1,217.0000	(0.896)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,045.0000	1,033.0000	(1.148)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	322.0000	303.0000	(5.901)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,208.0000	1,181.0000	(2.235)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	581.0000	562.0000	(3.270)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,411.0000	1,384.0000	(1.914)	0	0	0
22/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	484.0000	465.0000	(3.926)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	390.0000	370.0000	(5.128)	0	0	0
22/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	523.0000	501.0000	(4.207)	0	0	0
22/01/2009	\$ / R 2009/09/14			Currency Future	10.6055	10.6090	0.033	10.5200	10.5200	108
22/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,046.0000	1,020.0000	(2.486)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,336.0000	1,317.0000	(1.422)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	958.0000	932.0000	(2.714)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,202.0000	1,173.0000	(2.413)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,064.0000	1,039.0000	(2.350)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,364.0000	1,346.0000	(1.320)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	609.0000	587.0000	(3.612)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1,084.0000	1,058.0000	(2.399)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,009.0000	980.0000	(2.874)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,046.0000	1,020.0000	(2.486)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	798.0000	772.0000	(3.258)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,492.0000	1,463.0000	(1.944)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,040.0000	1,011.0000	(2.788)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	978.0000	949.0000	(2.965)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,196.0000	1,177.0000	(1.589)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	790.0000	768.0000	(2.785)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,136.0000	1,107.0000	(2.553)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	992.0000	966.0000	(2.621)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	852.0000	829.0000	(2.700)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,157.0000	1,138.0000	(1.642)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,307.0000	1,289.0000	(1.377)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,072.0000	1,042.0000	(2.799)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,040.0000	1,011.0000	(2.788)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1,027.0000	1,001.0000	(2.532)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,279.0000	1,260.0000	(1.486)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	652.0000	630.0000	(3.374)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	852.0000	829.0000	(2.700)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,122.0000	1,098.0000	(2.139)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	917.0000	889.0000	(3.053)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	548.0000	527.0000	(3.832)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,453.0000	1,436.0000	(1.170)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	674.0000	651.0000	(3.412)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,196.0000	1,177.0000	(1.589)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	630.0000	608.0000	(3.492)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	790.0000	768.0000	(2.785)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	473.0000	453.0000	(4.228)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	890.0000	864.0000	(2.921)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	630.0000	608.0000	(3.492)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,578.0000	1,562.0000	(1.014)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,336.0000	1,317.0000	(1.422)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,157.0000	1,138.0000	(1.642)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,335.0000	1,305.0000	(2.247)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	731.0000	709.0000	(3.010)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,270.0000	1,240.0000	(2.362)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	917.0000	889.0000	(3.053)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	588.0000	567.0000	(3.571)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,202.0000	1,173.0000	(2.413)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,122.0000	1,098.0000	(2.139)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	548.0000	527.0000	(3.832)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,140.0000	1,118.0000	(1.930)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	821.0000	798.0000	(2.801)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	588.0000	567.0000	(3.571)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,176.0000	1,157.0000	(1.616)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,216.0000	1,197.0000	(1.563)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,515.0000	1,498.0000	(1.122)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	925.0000	899.0000	(2.811)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,453.0000	1,436.0000	(1.170)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	760.0000	738.0000	(2.895)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,394.0000	1,376.0000	(1.291)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	884.0000	859.0000	(2.828)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	884.0000	859.0000	(2.828)	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
22/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	958.0000	932.0000	(2.714)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	947.0000	919.0000	(2.957)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1,103.0000	1,078.0000	(2.267)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,423.0000	1,406.0000	(1.195)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,140.0000	1,118.0000	(1.930)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	529.0000	508.0000	(3.970)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	852.0000	826.0000	(3.052)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,484.0000	1,467.0000	(1.146)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,397.0000	1,367.0000	(2.147)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	491.0000	471.0000	(4.073)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,546.0000	1,530.0000	(1.035)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	568.0000	547.0000	(3.697)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,258.0000	1,239.0000	(1.510)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,216.0000	1,197.0000	(1.563)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	760.0000	738.0000	(2.895)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	702.0000	680.0000	(3.134)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,394.0000	1,376.0000	(1.291)	0	0	0
22/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	510.0000	489.0000	(4.118)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,236.0000	1,218.0000	(1.456)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	974.0000	949.0000	(2.567)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,169.0000	1,140.0000	(2.481)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	941.0000	915.0000	(2.763)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	910.0000	884.0000	(2.857)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	1,009.0000	983.0000	(2.577)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	731.0000	709.0000	(3.010)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,236.0000	1,218.0000	(1.456)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,104.0000	1,074.0000	(2.717)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,304.0000	1,275.0000	(2.224)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,236.0000	1,206.0000	(2.427)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,064.0000	1,039.0000	(2.350)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	890.0000	864.0000	(2.921)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,460.0000	1,431.0000	(1.986)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	815.0000	790.0000	(3.067)	0	0	0
22/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,335.0000	1,305.0000	(2.247)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,009.0000	980.0000	(2.874)	0	0	0
22/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,169.0000	1,140.0000	(2.481)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	974.0000	949.0000	(2.567)	0	0	0
22/01/2009	\$ / R	2009/12/14			Currency Future	10.7549	10.7551	0.002	0.0000	0.0000	0
22/01/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1,218.0000	1,193.0000	(2.053)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.15	Call	Currency Future	1,101.0000	1,077.0000	(2.180)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.10	Put	Currency Future	826.0000	809.0000	(2.058)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.10	Call	Currency Future	1,481.0000	1,464.0000	(1.148)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.15	Put	Currency Future	1,496.0000	1,472.0000	(1.604)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	1,744.0000	1,720.0000	(1.376)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,263.0000	1,238.0000	(1.979)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	999.0000	975.0000	(2.402)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.00	Put	Currency Future	771.0000	753.0000	(2.335)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.00	Call	Currency Future	1,526.0000	1,508.0000	(1.180)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	1,149.0000	1,125.0000	(2.089)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.45	Put	Currency Future	1,036.0000	1,015.0000	(2.027)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.75	Call	Currency Future	1,236.0000	1,211.0000	(2.023)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.35	Call	Currency Future	1,379.0000	1,359.0000	(1.450)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.35	Put	Currency Future	974.0000	954.0000	(2.053)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.65	Put	Currency Future	1,164.0000	1,141.0000	(1.976)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1,252.0000	1,229.0000	(1.837)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,198.0000	1,173.0000	(2.087)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,231.0000	1,206.0000	(2.031)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1,117.0000	1,093.0000	(2.149)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,394.0000	1,370.0000	(1.722)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	1,462.0000	1,438.0000	(1.642)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.45	Call	Currency Future	1,341.0000	1,320.0000	(1.566)	0	0	0
22/01/2009	\$ / R	2009/12/14	11.20	Put	Currency Future	1,531.0000	1,506.0000	(1.633)	0	0	0
22/01/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,356.0000	2,334.0000	(0.934)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	943.0000	924.0000	(2.015)	0	0	0
22/01/2009	\$ / R	2009/12/14	13.00	Call	Currency Future	685.0000	664.0000	(3.066)	0	0	9,530
22/01/2009	\$ / R	2009/12/14	13.00	Put	Currency Future	2,931.0000	2,909.0000	(0.751)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.90	Call	Currency Future	1,183.0000	1,158.0000	(2.113)	0	0	0
22/01/2009	\$ / R	2009/12/14	9.90	Call	Currency Future	1,572.0000	1,554.0000	(1.145)	0	0	10,184
22/01/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,356.0000	2,334.0000	(0.934)	0	0	0
22/01/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1,398.0000	1,379.0000	(1.359)	0	0	0
22/01/2009	\$ / R	2009/12/14	9.90	Put	Currency Future	717.0000	699.0000	(2.510)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,085.0000	1,061.0000	(2.212)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	811.0000	789.0000	(2.713)	0	0	10,100
22/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	811.0000	789.0000	(2.713)	0	0	84
22/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,099.0000	1,077.0000	(2.002)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,304.0000	1,282.0000	(1.687)	0	0	9,530
22/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,600.0000	1,576.0000	(1.500)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,328.0000	1,303.0000	(1.883)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,067.0000	1,046.0000	(1.968)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,055.0000	1,032.0000	(2.180)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,322.0000	1,301.0000	(1.589)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,817.0000	1,794.0000	(1.266)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,287.0000	1,264.0000	(1.787)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	972.0000	949.0000	(2.366)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,132.0000	1,109.0000	(2.032)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	447.0000	430.0000	(3.803)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	615.0000	597.0000	(2.927)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,670.0000	1,652.0000	(1.078)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,218.0000	1,193.0000	(2.053)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,481.0000	1,464.0000	(1.148)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	377.0000	361.0000	(4.244)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,263.0000	1,238.0000	(1.979)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	853.0000	830.0000	(2.696)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,269.0000	1,246.0000	(1.812)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	826.0000	809.0000	(2.058)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,198.0000	2,175.0000	(1.046)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	946.0000	923.0000	(2.431)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	798.0000	781.0000	(2.130)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	641.0000	619.0000	(3.432)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	744.0000	726.0000	(2.419)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,503.0000	1,486.0000	(1.131)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,186.0000	3,164.0000	(0.691)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	934.0000	911.0000	(2.463)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	345.0000	329.0000	(4.638)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,929.0000	1,906.0000	(1.192)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,032.0000	2,016.0000	(0.787)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,548.0000	1,531.0000	(1.098)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	134.0000	125.0000	(6.716)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,100.0000	2,084.0000	(0.762)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,966.0000	1,949.0000	(0.865)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	465.0000	448.0000	(3.656)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,556.0000	2,545.0000	(0.430)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	201.0000	190.0000	(5.473)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,722.0000	1,704.0000	(1.045)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	222.0000	210.0000	(5.405)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,015.0000	2,993.0000	(0.730)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	718.0000	697.0000	(2.925)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,436.0000	2,414.0000	(0.903)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,005.0000	1,982.0000	(1.147)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,901.0000	1,885.0000	(0.842)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	503.0000	486.0000	(3.380)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,763.0000	2,742.0000	(0.760)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,699.0000	3,678.0000	(0.568)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	655.0000	633.0000	(3.359)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	554.0000	533.0000	(3.791)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,070.0000	1,046.0000	(2.243)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,100.0000	3,078.0000	(0.710)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	910.0000	887.0000	(2.527)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	898.0000	875.0000	(2.561)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,565.0000	1,541.0000	(1.534)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	670.0000	648.0000	(3.284)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,477.0000	2,465.0000	(0.484)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,681.0000	2,659.0000	(0.821)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	782.0000	760.0000	(2.813)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,043.0000	2,020.0000	(1.126)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,043.0000	2,020.0000	(1.126)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	736.0000	714.0000	(2.989)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	898.0000	875.0000	(2.561)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,120.0000	2,097.0000	(1.085)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,932.0000	2,923.0000	(0.307)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	567.0000	549.0000	(3.175)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,437.0000	2,425.0000	(0.492)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	884.0000	866.0000	(2.036)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,143.0000	3,121.0000	(0.700)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	523.0000	506.0000	(3.250)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,778.0000	1,761.0000	(0.956)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	84.0000	78.0000	(7.143)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	316.0000	301.0000	(4.747)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,239.0000	3,233.0000	(0.185)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	772.0000	751.0000	(2.720)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,517.0000	2,496.0000	(0.834)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	648.0000	626.0000	(3.395)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,889.0000	2,880.0000	(0.312)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	670.0000	648.0000	(3.284)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,015.0000	2,993.0000	(0.730)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	266.0000	252.0000	(5.263)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,237.0000	2,215.0000	(0.983)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,171.0000	2,156.0000	(0.691)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	842.0000	820.0000	(2.613)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,808.0000	1,791.0000	(0.940)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,321.0000	2,307.0000	(0.603)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,780.0000	1,757.0000	(1.292)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	303.0000	288.0000	(4.950)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	588.0000	566.0000	(3.741)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	394.0000	377.0000	(4.315)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,533.0000	3,511.0000	(0.623)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,999.0000	1,982.0000	(0.850)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	174.0000	163.0000	(6.322)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,439.0000	1,421.0000	(1.251)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	232.0000	220.0000	(5.172)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	127.0000	118.0000	(7.087)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,445.0000	3,424.0000	(0.610)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,208.0000	2,193.0000	(0.679)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,645.0000	1,627.0000	(1.094)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	754.0000	732.0000	(2.918)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,005.0000	1,982.0000	(1.147)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,166.0000	1,142.0000	(2.058)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,672.0000	1,648.0000	(1.435)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,870.0000	1,853.0000	(0.909)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	910.0000	887.0000	(2.527)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	640.0000	622.0000	(2.813)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,026.0000	1,003.0000	(2.242)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	278.0000	264.0000	(5.036)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	303.0000	288.0000	(4.950)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	985.0000	962.0000	(2.335)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,208.0000	2,193.0000	(0.679)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,599.0000	2,577.0000	(0.846)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,846.0000	2,837.0000	(0.316)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,361.0000	1,336.0000	(1.837)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,245.0000	2,231.0000	(0.624)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	801.0000	779.0000	(2.747)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	290.0000	276.0000	(4.828)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,245.0000	2,231.0000	(0.624)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,195.0000	3,188.0000	(0.219)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,839.0000	1,822.0000	(0.924)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,283.0000	2,269.0000	(0.613)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	600.0000	579.0000	(3.500)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,975.0000	2,967.0000	(0.269)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,150.0000	3,143.0000	(0.222)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	90.0000	83.0000	(7.778)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,396.0000	2,374.0000	(0.918)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	95.0000	88.0000	(7.368)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,967.0000	1,944.0000	(1.169)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	693.0000	672.0000	(3.030)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,679.0000	2,669.0000	(0.373)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	484.0000	467.0000	(3.512)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,889.0000	2,867.0000	(0.762)	0	0	0
22/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	120.0000	112.0000	(6.667)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	922.0000	899.0000	(2.495)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	875.0000	852.0000	(2.629)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	922.0000	899.0000	(2.495)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	791.0000	769.0000	(2.781)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,360.0000	1,339.0000	(1.544)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	165.0000	155.0000	(6.061)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,618.0000	3,596.0000	(0.608)	0	0	0

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22/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,720.0000	2,710.0000	(0.368)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	316.0000	301.0000	(4.747)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	141.0000	132.0000	(6.383)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	572.0000	551.0000	(3.671)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,967.0000	1,944.0000	(1.169)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	149.0000	140.0000	(6.040)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	607.0000	585.0000	(3.624)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,171.0000	2,156.0000	(0.691)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,804.0000	2,795.0000	(0.321)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,477.0000	2,455.0000	(0.888)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,005.0000	984.0000	(2.090)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,402.0000	3,380.0000	(0.647)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,032.0000	2,016.0000	(0.787)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,901.0000	1,885.0000	(0.842)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	544.0000	526.0000	(3.309)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	447.0000	430.0000	(3.803)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,460.0000	1,442.0000	(1.233)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	853.0000	830.0000	(2.696)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,359.0000	2,346.0000	(0.551)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,748.0000	1,731.0000	(0.973)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,198.0000	2,175.0000	(1.046)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,134.0000	2,119.0000	(0.703)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,933.0000	1,917.0000	(0.828)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	329.0000	314.0000	(4.559)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,854.0000	1,831.0000	(1.241)	0	0	0
22/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	855.0000	837.0000	(2.105)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	377.0000	361.0000	(4.244)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	959.0000	936.0000	(2.398)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,041.0000	1,017.0000	(2.305)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,428.0000	1,404.0000	(1.681)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,636.0000	1,612.0000	(1.467)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,133.0000	1,109.0000	(2.118)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	582.0000	560.0000	(3.780)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	254.0000	241.0000	(5.118)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,558.0000	2,536.0000	(0.860)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	821.0000	799.0000	(2.680)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	763.0000	742.0000	(2.752)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,638.0000	2,627.0000	(0.417)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,596.0000	1,578.0000	(1.128)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,081.0000	2,059.0000	(1.057)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	183.0000	172.0000	(6.011)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,316.0000	2,294.0000	(0.950)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	886.0000	864.0000	(2.483)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,055.0000	1,032.0000	(2.180)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,805.0000	2,783.0000	(0.784)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,600.0000	1,576.0000	(1.500)	0	0	0
22/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,892.0000	1,868.0000	(1.268)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,577.0000	3,555.0000	(0.615)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	702.0000	680.0000	(3.134)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,847.0000	2,825.0000	(0.773)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	613.0000	592.0000	(3.426)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,358.0000	3,337.0000	(0.625)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	710.0000	688.0000	(3.099)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,398.0000	2,385.0000	(0.542)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	691.0000	673.0000	(2.605)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,966.0000	1,949.0000	(0.865)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	627.0000	605.0000	(3.509)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,272.0000	3,250.0000	(0.672)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	429.0000	412.0000	(3.963)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,763.0000	2,742.0000	(0.760)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	243.0000	230.0000	(5.350)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	290.0000	276.0000	(4.828)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	831.0000	809.0000	(2.647)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	665.0000	647.0000	(2.707)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,620.0000	1,602.0000	(1.111)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,277.0000	2,254.0000	(1.010)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	411.0000	394.0000	(4.136)	0	0	0
22/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	718.0000	697.0000	(2.925)	0	0	0
22/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	411.0000	394.0000	(4.136)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,597.0000	2,586.0000	(0.424)	0	0	0
22/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	192.0000	181.0000	(5.729)	0	0	0
22/01/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	594.0000	573.0000	(3.535)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	537.0000	516.0000	(3.911)	0	0	0
22/01/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	3,782.0000	3,761.0000	(0.555)	0	0	0
22/01/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	0.0000	147.0000	100.000	0	0	0
22/01/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	0.0000	2,752.0000	100.000	0	0	0
22/01/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	3,489.0000	3,467.0000	(0.631)	0	0	0
22/01/2009	\$ / R	2010/03/15			Currency Future	11.4801	11.4541	(0.226)	0.0000	0.0000	0
22/01/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	1,288.0000	1,241.0000	(3.649)	0	0	27,500
22/01/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,108.0000	2,087.0000	(0.996)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	1,452.0000	1,402.0000	(3.444)	0	0	0
22/01/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	2,244.0000	2,196.0000	(2.139)	0	0	27,500
22/01/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	1,722.0000	1,698.0000	(1.394)	0	0	0
22/01/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	614.0000	592.0000	(3.583)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.40	Call	Currency Future	1,571.0000	1,520.0000	(3.246)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	1,491.0000	1,466.0000	(1.677)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,621.0000	1,597.0000	(1.481)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	914.0000	890.0000	(2.626)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,607.0000	1,556.0000	(3.174)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,427.0000	1,402.0000	(1.752)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	1,518.0000	1,468.0000	(3.294)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.45	Call	Currency Future	1,944.0000	1,894.0000	(2.572)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,501.0000	1,451.0000	(3.331)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	1,555.0000	1,531.0000	(1.543)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,206.0000	1,181.0000	(2.073)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	1,535.0000	1,485.0000	(3.257)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	1,588.0000	1,564.0000	(1.511)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	1,736.0000	1,685.0000	(2.938)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	1,626.0000	1,574.0000	(3.198)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,396.0000	1,370.0000	(1.862)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	1,556.0000	1,506.0000	(3.213)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	1,717.0000	1,666.0000	(2.970)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,516.0000	1,492.0000	(1.583)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,756.0000	1,704.0000	(2.961)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,175.0000	1,150.0000	(2.128)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,269.0000	1,243.0000	(2.049)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,699.0000	1,647.0000	(3.061)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,662.0000	1,611.0000	(3.069)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,621.0000	1,597.0000	(1.481)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	978.0000	937.0000	(4.192)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,087.0000	2,037.0000	(2.396)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,237.0000	1,212.0000	(2.021)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	757.0000	733.0000	(3.170)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,038.0000	1,988.0000	(2.453)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	808.0000	784.0000	(2.970)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,552.0000	2,506.0000	(1.803)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,688.0000	1,664.0000	(1.422)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,990.0000	1,940.0000	(2.513)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,468.0000	1,418.0000	(3.406)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	707.0000	684.0000	(3.253)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	548.0000	527.0000	(3.832)	0	0	0
22/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,222.0000	1,176.0000	(3.764)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,660.0000	2,616.0000	(1.654)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,436.0000	1,387.0000	(3.412)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	860.0000	836.0000	(2.791)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,328.0000	2,281.0000	(2.019)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,138.0000	2,088.0000	(2.339)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,332.0000	1,307.0000	(1.877)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	380.0000	362.0000	(4.737)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,756.0000	1,732.0000	(1.367)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	660.0000	637.0000	(3.485)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,364.0000	3,350.0000	(0.416)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,190.0000	2,141.0000	(2.237)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,501.0000	1,451.0000	(3.331)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	422.0000	402.0000	(4.739)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	944.0000	904.0000	(4.237)	0	0	0
22/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,292.0000	2,272.0000	(0.873)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,775.0000	1,724.0000	(2.873)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,836.0000	1,785.0000	(2.778)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,056.0000	1,031.0000	(2.367)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	569.0000	548.0000	(3.691)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,795.0000	1,744.0000	(2.841)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,300.0000	2,252.0000	(2.087)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,878.0000	1,827.0000	(2.716)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	354.0000	336.0000	(5.085)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	998.0000	973.0000	(2.505)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,873.0000	2,857.0000	(0.557)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,053.0000	1,011.0000	(3.989)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,446.0000	2,400.0000	(1.881)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,734.0000	2,690.0000	(1.609)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	466.0000	446.0000	(4.292)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,145.0000	1,120.0000	(2.183)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,680.0000	1,629.0000	(3.036)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,459.0000	1,434.0000	(1.714)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,300.0000	1,275.0000	(1.923)	0	0	0
22/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,115.0000	1,090.0000	(2.242)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,365.0000	1,339.0000	(1.905)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,300.0000	1,275.0000	(1.923)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,645.0000	1,593.0000	(3.161)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,034.0000	992.0000	(4.062)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,190.0000	2,141.0000	(2.237)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,954.0000	2,937.0000	(0.575)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,404.0000	1,356.0000	(3.419)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,756.0000	1,732.0000	(1.367)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,589.0000	1,538.0000	(3.210)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,436.0000	1,387.0000	(3.412)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,680.0000	1,629.0000	(3.036)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,824.0000	1,801.0000	(1.261)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,427.0000	1,402.0000	(1.752)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,553.0000	1,502.0000	(3.284)	0	0	0
22/01/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	920.0000	880.0000	(4.348)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,523.0000	1,498.0000	(1.641)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1,005.0000	964.0000	(4.080)	0	0	0
22/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,075.0000	3,060.0000	(0.488)	0	0	0
22/01/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,440.0000	3,426.0000	(0.407)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,624.0000	2,579.0000	(1.715)	0	0	0
22/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,607.0000	1,556.0000	(3.174)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	591.0000	569.0000	(3.723)	0	0	0
22/01/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	2,271.0000	2,224.0000	(2.070)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	1,815.0000	1,764.0000	(2.810)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,790.0000	1,767.0000	(1.285)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,420.0000	1,371.0000	(3.451)	0	0	0
22/01/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	660.0000	637.0000	(3.485)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,085.0000	1,060.0000	(2.304)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,389.0000	1,340.0000	(3.528)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	1,775.0000	1,724.0000	(2.873)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,859.0000	1,836.0000	(1.237)	0	0	0
22/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,359.0000	1,311.0000	(3.532)	0	0	0
22/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	1,929.0000	1,907.0000	(1.140)	0	0	0
22/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	885.0000	846.0000	(4.407)	0	0	0
22/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,554.0000	3,542.0000	(0.338)	0	0	0
22/01/2009	\$ / R	2010/03/15	10.85	Put	Currency Future	1,145.0000	1,120.0000	(2.183)	0	0	0
22/01/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	394.0000	375.0000	(4.822)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,459.0000	1,434.0000	(1.714)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	1,589.0000	1,538.0000	(3.210)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	3,198.0000	3,183.0000	(0.469)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,402.0000	3,388.0000	(0.412)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.45	Call	Currency Future	1,024.0000	982.0000	(4.102)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.45	Put	Currency Future	2,994.0000	2,978.0000	(0.534)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	932.0000	892.0000	(4.292)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,484.0000	1,435.0000	(3.302)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,420.0000	1,371.0000	(3.451)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,654.0000	1,631.0000	(1.391)	0	0	0
22/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,790.0000	1,767.0000	(1.285)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,281.0000	3,266.0000	(0.457)	0	0	0
22/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	961.0000	921.0000	(4.162)	0	0	0
22/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	506.0000	485.0000	(4.150)	0	0	0
22/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,386.0000	2,340.0000	(1.928)	0	0	0
22/01/2009	£ / R	2009/03/16			Currency Future	14.1622	14.0680	(0.665)	14.1400	14.0500	14,005
22/01/2009	£ / R	2009/03/16	15.45	Put	Currency Future	1,586.0000	1,666.0000	5.044	0	0	0
22/01/2009	£ / R	2009/03/16	14.75	Call	Currency Future	486.0000	462.0000	(4.938)	0	0	0
22/01/2009	£ / R	2009/03/16	18.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/01/2009	£ / R	2009/03/16	18.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
22/01/2009	£ / R	2009/03/16	17.25	Call	Currency Future	61.0000	59.0000	(3.279)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,548.0000	1,628.0000	5.168	0	0	0
22/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	1,002.0000	1,070.0000	6.786	0	0	0
22/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,798.0000	4,892.0000	1.959	0	0	0
22/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,243.0000	3,336.0000	2.868	0	0	0
22/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	299.0000	284.0000	(5.017)	0	0	0
22/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	405.0000	386.0000	(4.691)	0	0	0
22/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,502.0000	4,596.0000	2.088	0	0	0
22/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	473.0000	450.0000	(4.863)	0	0	0
22/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	456.0000	506.0000	10.965	0	0	0
22/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	376.0000	358.0000	(4.787)	0	0	0
22/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	10.0000	10.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	3,149.0000	3,241.0000	2.922	0	0	0
22/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	554.0000	610.0000	10.108	0	0	0
22/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,904.0000	1,988.0000	4.412	0	0	0
22/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,404.0000	4,498.0000	2.134	0	0	0
22/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	766.0000	728.0000	(4.961)	0	0	0
22/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	216.0000	206.0000	(4.630)	0	0	0
22/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,306.0000	4,400.0000	2.183	0	0	0
22/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,818.0000	3,912.0000	2.462	0	0	0
22/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	376.0000	358.0000	(4.787)	0	0	0
22/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,551.0000	2,640.0000	3.489	0	0	0
22/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	612.0000	669.0000	9.314	0	0	0
22/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,823.0000	1,906.0000	4.553	0	0	0
22/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,897.0000	4,991.0000	1.920	0	0	0
22/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	797.0000	859.0000	7.779	0	0	0
22/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,364.0000	1,440.0000	5.572	0	0	0
22/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,029.0000	2,114.0000	4.189	0	0	0
22/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	724.0000	687.0000	(5.110)	0	0	0
22/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	235.0000	224.0000	(4.681)	0	0	0
22/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	103.0000	99.0000	(3.883)	0	0	0
22/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	499.0000	552.0000	10.621	0	0	0
22/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	191.0000	182.0000	(4.712)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,721.0000	3,815.0000	2.526	0	0	0
22/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,664.0000	1,745.0000	4.868	0	0	0
22/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	27.0000	27.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,012.0000	4,106.0000	2.343	0	0	0
22/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	448.0000	426.0000	(4.911)	0	0	0
22/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,111.0000	1,182.0000	6.391	0	0	0
22/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,529.0000	3,622.0000	2.635	0	0	0
22/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	868.0000	824.0000	(5.069)	0	0	0
22/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,293.0000	1,368.0000	5.800	0	0	0
22/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	5,095.0000	5,189.0000	1.845	0	0	0
22/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,742.0000	1,825.0000	4.765	0	0	0
22/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	811.0000	770.0000	(5.055)	0	0	0
22/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,400.0000	1,477.0000	5.500	0	0	0
22/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,364.0000	1,440.0000	5.572	0	0	0
22/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	7.0000	7.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,915.0000	4,009.0000	2.401	0	0	0
22/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	22.0000	22.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
22/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	0
22/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,798.0000	4,892.0000	1.959	0	0	0
22/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	310.0000	296.0000	(4.516)	0	0	0
22/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,208.0000	4,302.0000	2.234	0	0	0
22/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	255.0000	243.0000	(4.706)	0	0	0
22/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	362.0000	345.0000	(4.696)	0	0	0
22/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,945.0000	2,030.0000	4.370	0	0	0
22/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,897.0000	4,991.0000	1.920	0	0	0
22/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	30.0000	30.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	4,110.0000	4,204.0000	2.287	0	0	0
22/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	448.0000	426.0000	(4.911)	0	0	0
22/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,869.0000	2,960.0000	3.172	0	0	0
22/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	863.0000	928.0000	7.532	0	0	0
22/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,186.0000	1,258.0000	6.071	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,996.0000	5,090.0000	1.882	0	0	0
22/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,113.0000	2,199.0000	4.070	0	0	0
22/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	575.0000	546.0000	(5.043)	0	0	0
22/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	514.0000	488.0000	(5.058)	0	0	0
22/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,699.0000	4,793.0000	2.000	0	0	0
22/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,650.0000	4,744.0000	2.022	0	0	0
22/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,355.0000	4,449.0000	2.158	0	0	0
22/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
22/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	23.0000	23.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	17.0000	17.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
22/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,012.0000	4,106.0000	2.343	0	0	0
22/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,436.0000	1,514.0000	5.432	0	0	0
22/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	830.0000	893.0000	7.590	0	0	0
22/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,186.0000	1,258.0000	6.071	0	0	0
22/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	405.0000	386.0000	(4.691)	0	0	0
22/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	20.0000	20.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	349.0000	332.0000	(4.871)	0	0	0
22/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,453.0000	4,547.0000	2.111	0	0	0
22/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
22/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	161.0000	154.0000	(4.348)	0	0	0
22/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,258.0000	1,332.0000	5.882	0	0	0
22/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,208.0000	4,302.0000	2.234	0	0	0
22/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	1,074.0000	1,144.0000	6.518	0	0	0
22/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,641.0000	2,731.0000	3.408	0	0	0
22/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
22/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	207.0000	198.0000	(4.348)	0	0	0
22/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	526.0000	581.0000	10.456	0	0	0
22/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	14.0000	14.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	18.0000	18.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	3,055.0000	3,147.0000	3.011	0	0	0
22/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	147.0000	141.0000	(4.082)	0	0	0
22/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	788.0000	749.0000	(4.949)	0	0	0
22/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,293.0000	1,368.0000	5.800	0	0	0
22/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
22/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,285.0000	2,373.0000	3.851	0	0	0
22/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	966.0000	1,034.0000	7.039	0	0	0
22/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,964.0000	4,057.0000	2.346	0	0	0
22/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,404.0000	4,498.0000	2.134	0	0	0
22/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,199.0000	2,286.0000	3.956	0	0	0
22/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	420.0000	400.0000	(4.762)	0	0	0
22/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	500.0000	475.0000	(5.000)	0	0	0
22/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	529.0000	502.0000	(5.104)	0	0	0
22/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,863.0000	1,947.0000	4.509	0	0	0
22/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	19.0000	19.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
22/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
22/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,721.0000	3,815.0000	2.526	0	0	0
22/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	225.0000	215.0000	(4.444)	0	0	0
22/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	12.0000	12.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,148.0000	1,220.0000	6.272	0	0	0
22/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	1,038.0000	1,107.0000	6.647	0	0	0
22/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	390.0000	371.0000	(4.872)	0	0	0
22/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,257.0000	4,351.0000	2.208	0	0	0
22/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	265.0000	253.0000	(4.528)	0	0	0
22/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,306.0000	4,400.0000	2.183	0	0	0
22/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	2,071.0000	2,157.0000	4.153	0	0	0
22/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	460.0000	438.0000	(4.783)	0	0	0
22/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,328.0000	1,403.0000	5.648	0	0	0
22/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
22/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,962.0000	3,053.0000	3.072	0	0	0
22/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,863.0000	1,947.0000	4.509	0	0	0
22/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,111.0000	1,182.0000	6.391	0	0	0
22/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,551.0000	4,645.0000	2.065	0	0	0
22/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	642.0000	699.0000	8.879	0	0	0
22/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,242.0000	2,329.0000	3.880	0	0	0
22/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	473.0000	450.0000	(4.863)	0	0	0
22/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
22/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,196.0000	3,288.0000	2.879	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
22/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,053.0000	1,001.0000	(4.938)	0	0	0
22/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,749.0000	4,843.0000	1.979	0	0	0
22/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	154.0000	147.0000	(4.545)	0	0	0
22/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	609.0000	577.0000	(5.255)	0	0	0
22/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	216.0000	206.0000	(4.630)	0	0	0
22/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,867.0000	3,960.0000	2.405	0	0	0
22/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	341.0000	383.0000	12.317	0	0	0
22/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,329.0000	2,417.0000	3.778	0	0	0
22/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	664.0000	629.0000	(5.271)	0	0	0
22/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,703.0000	1,785.0000	4.815	0	0	0
22/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	672.0000	730.0000	8.631	0	0	0
22/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
22/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,823.0000	2,914.0000	3.224	0	0	0
22/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,502.0000	4,596.0000	2.088	0	0	0
22/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	48.0000	46.0000	(4.167)	0	0	0
22/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
22/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	335.0000	319.0000	(4.776)	0	0	0
22/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	765.0000	826.0000	7.974	0	0	0
22/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	3,009.0000	3,100.0000	3.024	0	0	0
22/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
22/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	13.0000	13.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,386.0000	3,478.0000	2.717	0	0	0
22/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	989.0000	940.0000	(4.954)	0	0	0
22/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	21.0000	21.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,473.0000	1,551.0000	5.295	0	0	0
22/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
22/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	592.0000	561.0000	(5.236)	0	0	0
22/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,904.0000	1,988.0000	4.412	0	0	0
22/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	544.0000	516.0000	(5.147)	0	0	0
22/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
22/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,732.0000	2,822.0000	3.294	0	0	0
22/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	4,061.0000	4,155.0000	2.315	0	0	0
22/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	191.0000	182.0000	(4.712)	0	0	0
22/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	627.0000	594.0000	(5.263)	0	0	0
22/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,782.0000	1,865.0000	4.658	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	53.0000	51.0000	(3.774)	0	0	0
22/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	86.0000	82.0000	(4.651)	0	0	0
22/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,601.0000	4,695.0000	2.043	0	0	0
22/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,029.0000	2,114.0000	4.189	0	0	0
22/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	702.0000	761.0000	8.405	0	0	0
22/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	684.0000	648.0000	(5.263)	0	0	0
22/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
22/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,823.0000	2,914.0000	3.224	0	0	0
22/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,699.0000	4,793.0000	2.000	0	0	0
22/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,987.0000	2,072.0000	4.278	0	0	0
22/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	377.0000	422.0000	11.936	0	0	0
22/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,159.0000	4,253.0000	2.260	0	0	0
22/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,742.0000	1,825.0000	4.765	0	0	0
22/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,732.0000	2,822.0000	3.294	0	0	0
22/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	897.0000	963.0000	7.358	0	0	0
22/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,664.0000	1,745.0000	4.868	0	0	0
22/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	931.0000	998.0000	7.197	0	0	0
22/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	15.0000	15.0000	-	0	0	0
22/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
22/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	245.0000	233.0000	(4.898)	0	0	0
22/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	514.0000	488.0000	(5.058)	0	0	0
22/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
22/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	199.0000	190.0000	(4.523)	0	0	0
22/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	958.0000	910.0000	(5.010)	0	0	0
22/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	0.0000	859.0000	100.000	0	0	0
22/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	113.0000	108.0000	(4.425)	0	0	0
22/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	559.0000	531.0000	(5.009)	0	0	0
22/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	460.0000	438.0000	(4.783)	0	0	0
22/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,291.0000	3,383.0000	2.796	0	0	0
22/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	276.0000	263.0000	(4.710)	0	0	0
22/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	1,002.0000	1,070.0000	6.786	0	0	0
22/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	3,009.0000	3,100.0000	3.024	0	0	0
22/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	335.0000	319.0000	(4.776)	0	0	0
22/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,904.0000	1,988.0000	4.412	0	0	0
22/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	46.0000	44.0000	(4.348)	0	0	0
22/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,148.0000	1,220.0000	6.272	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
22/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,686.0000	2,776.0000	3.351	0	0	0
22/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,529.0000	3,622.0000	2.635	0	0	0
22/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	323.0000	307.0000	(4.954)	0	0	0
22/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,770.0000	3,863.0000	2.467	0	0	0
22/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,506.0000	2,595.0000	3.551	0	0	0
22/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
22/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,511.0000	1,589.0000	5.162	0	0	0
22/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	733.0000	794.0000	8.322	0	0	0
22/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,777.0000	2,868.0000	3.277	0	0	0
22/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,625.0000	3,718.0000	2.566	0	0	0
22/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	645.0000	612.0000	(5.116)	0	0	0
22/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,673.0000	3,766.0000	2.532	0	0	0
22/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	216.0000	206.0000	(4.630)	0	0	0
22/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
22/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	34.0000	33.0000	(2.941)	0	0	0
22/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	415.0000	463.0000	11.566	0	0	0
22/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	235.0000	224.0000	(4.681)	0	0	0
22/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,433.0000	3,526.0000	2.709	0	0	0
22/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,823.0000	1,906.0000	4.553	0	0	0
22/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
22/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	26.0000	25.0000	(3.846)	0	0	0
22/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	323.0000	307.0000	(4.954)	0	0	0
22/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	0.0000	577.0000	100.000	0	0	0
22/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,511.0000	1,589.0000	5.162	0	0	0
22/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
22/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	123.0000	118.0000	(4.065)	0	0	0
22/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,548.0000	1,628.0000	5.168	0	0	0
22/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	0.0000	669.0000	100.000	0	0	0
22/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	310.0000	296.0000	(4.516)	0	0	0
22/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,461.0000	2,550.0000	3.616	0	0	0
22/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	265.0000	253.0000	(4.528)	0	0	0
22/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	3,102.0000	3,194.0000	2.966	0	0	0
22/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,625.0000	1,705.0000	4.923	0	0	0
22/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	897.0000	852.0000	(5.017)	0	0	0
22/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	64.0000	62.0000	(3.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	0.0000	687.0000	100.000	0	0	0
22/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	435.0000	484.0000	11.264	0	0	0
22/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	135.0000	129.0000	(4.444)	0	0	0
22/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,703.0000	1,785.0000	4.815	0	0	0
22/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	966.0000	1,034.0000	7.039	0	0	0
22/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,473.0000	1,551.0000	5.295	0	0	0
22/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	839.0000	797.0000	(5.006)	0	0	0
22/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
22/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	529.0000	502.0000	(5.104)	0	0	0
22/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	287.0000	273.0000	(4.878)	0	0	0
22/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	745.0000	707.0000	(5.101)	0	0	0
22/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	544.0000	516.0000	(5.147)	0	0	0
22/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	583.0000	639.0000	9.605	0	0	0
22/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	931.0000	998.0000	7.197	0	0	0
22/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	225.0000	215.0000	(4.444)	0	0	0
22/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	477.0000	529.0000	10.901	0	0	0
22/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
22/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
22/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,481.0000	3,574.0000	2.672	0	0	0
22/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,020.0000	970.0000	(4.902)	0	0	0
22/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
22/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,777.0000	2,868.0000	3.277	0	0	0
22/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,551.0000	2,640.0000	3.489	0	0	0
22/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,577.0000	3,670.0000	2.600	0	0	0
22/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,481.0000	3,574.0000	2.672	0	0	0
22/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	2,071.0000	2,157.0000	4.153	0	0	0
22/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,113.0000	2,199.0000	4.070	0	0	0
22/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
22/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	90.0000	86.0000	(4.444)	0	0	0
22/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,417.0000	2,506.0000	3.682	0	0	0
22/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	358.0000	402.0000	12.291	0	0	0
22/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	78.0000	75.0000	(3.846)	0	0	0
22/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,945.0000	2,030.0000	4.370	0	0	0
22/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,224.0000	1,297.0000	5.964	0	0	0
22/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	129.0000	124.0000	(3.876)	0	0	0
22/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,329.0000	2,417.0000	3.778	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R	2009/03/16	15.90	Call	Currency Future	207.0000	198.0000	(4.348)	0	0	0
22/01/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,506.0000	2,595.0000	3.551	0	0	0
22/01/2009	£ / R	2009/03/16	16.35	Call	Currency Future	141.0000	135.0000	(4.255)	0	0	0
22/01/2009	£ / R	2009/03/16	15.65	Call	Currency Future	255.0000	243.0000	(4.706)	0	0	0
22/01/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,916.0000	3,007.0000	3.121	0	0	0
22/01/2009	£ / R	2009/03/16	16.20	Call	Currency Future	161.0000	154.0000	(4.348)	0	0	0
22/01/2009	£ / R	2009/03/16	14.95	Call	Currency Future	436.0000	415.0000	(4.817)	0	0	0
22/01/2009	£ / R	2009/03/16	16.20	Put	Currency Future	2,199.0000	2,286.0000	3.956	0	0	0
22/01/2009	£ / R	2009/03/16	14.10	Call	Currency Future	704.0000	667.0000	(5.256)	0	0	0
22/01/2009	£ / R	2009/03/16	16.55	Call	Currency Future	118.0000	113.0000	(4.237)	0	0	0
22/01/2009	£ / R	2009/03/16	15.90	Call	Currency Future	207.0000	198.0000	(4.348)	0	0	0
22/01/2009	£ / R	2009/03/16	16.30	Call	Currency Future	147.0000	141.0000	(4.082)	0	0	0
22/01/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,945.0000	2,030.0000	4.370	0	0	0
22/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	2,156.0000	2,242.0000	3.989	0	0	0
22/01/2009	£ / R	2009/03/16	18.55	Call	Currency Future	16.0000	16.0000	-	0	0	0
22/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
22/01/2009	£ / R	2009/03/16	16.30	Put	Currency Future	2,285.0000	2,373.0000	3.851	0	0	0
22/01/2009	£ / R	2009/03/16	13.80	Call	Currency Future	839.0000	797.0000	(5.006)	0	0	0
22/01/2009	£ / R	2009/03/16	16.05	Call	Currency Future	183.0000	175.0000	(4.372)	0	0	0
22/01/2009	£ / R	2009/03/16	13.60	Put	Currency Future	395.0000	442.0000	11.899	0	0	0
22/01/2009	£ / R	2009/03/16	13.80	Put	Currency Future	477.0000	529.0000	10.901	0	0	0
22/01/2009	£ / R	2009/03/16	16.65	Put	Currency Future	2,596.0000	2,685.0000	3.428	0	0	0
22/01/2009	£ / R	2009/03/16	14.30	Put	Currency Future	765.0000	826.0000	7.974	0	0	0
22/01/2009	£ / R	2009/03/16	16.65	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
22/01/2009	£ / R	2009/03/16	16.40	Put	Currency Future	2,373.0000	2,461.0000	3.708	0	0	0
22/01/2009	£ / R	2009/03/16	14.30	Call	Currency Future	627.0000	594.0000	(5.263)	0	0	0
22/01/2009	£ / R	2009/03/16	13.65	Call	Currency Future	927.0000	881.0000	(4.962)	0	0	0
22/01/2009	£ / R	2009/03/16	16.40	Put	Currency Future	2,373.0000	2,461.0000	3.708	0	0	0
22/01/2009	£ / R	2009/03/16	16.40	Call	Currency Future	135.0000	129.0000	(4.444)	0	0	0
22/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	390.0000	371.0000	(4.872)	0	0	0
22/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	2,156.0000	2,242.0000	3.989	0	0	0
22/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,328.0000	1,403.0000	5.648	0	0	0
22/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	168.0000	160.0000	(4.762)	0	0	0
22/01/2009	£ / R	2009/06/12			Currency Future	14.4303	14.3333	(0.672)	14.4000	14.4000	88
22/01/2009	£ / R	2009/06/12	16.80	Call	Currency Future	392.0000	378.0000	(3.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	876.0000	933.0000	6.507	0	0	0
22/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	755.0000	728.0000	(3.576)	0	0	0
22/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,758.0000	1,829.0000	4.039	0	0	0
22/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	229.0000	221.0000	(3.493)	0	0	0
22/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	981.0000	945.0000	(3.670)	0	0	0
22/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,761.0000	2,844.0000	3.006	0	0	0
22/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,207.0000	1,166.0000	(3.397)	0	0	0
22/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,725.0000	1,795.0000	4.058	0	0	0
22/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	738.0000	712.0000	(3.523)	0	0	0
22/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,737.0000	3,827.0000	2.408	0	0	0
22/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	3,132.0000	3,218.0000	2.746	0	0	0
22/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	432.0000	417.0000	(3.472)	0	0	0
22/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,168.0000	1,125.0000	(3.682)	0	0	0
22/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,659.0000	1,728.0000	4.159	0	0	0
22/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,491.0000	1,557.0000	4.427	0	0	0
22/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	218.0000	210.0000	(3.670)	0	0	0
22/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,602.0000	2,683.0000	3.113	0	0	0
22/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	789.0000	761.0000	(3.549)	0	0	0
22/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,000.0000	2,075.0000	3.750	0	0	0
22/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	4,095.0000	4,187.0000	2.247	0	0	0
22/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,369.0000	2,448.0000	3.335	0	0	0
22/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,526.0000	1,593.0000	4.391	0	0	0
22/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	871.0000	840.0000	(3.559)	0	0	0
22/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	630.0000	608.0000	(3.492)	0	0	0
22/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,826.0000	3,916.0000	2.352	0	0	0
22/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	137.0000	133.0000	(2.920)	0	0	0
22/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	536.0000	517.0000	(3.545)	0	0	0
22/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,052.0000	1,012.0000	(3.802)	0	0	0
22/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	575.0000	554.0000	(3.652)	0	0	0
22/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	857.0000	826.0000	(3.617)	0	0	0
22/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,369.0000	2,448.0000	3.335	0	0	0
22/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	206.0000	199.0000	(3.398)	0	0	0
22/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	282.0000	272.0000	(3.546)	0	0	0
22/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,090.0000	1,048.0000	(3.853)	0	0	0
22/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	499.0000	481.0000	(3.607)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	722.0000	696.0000	(3.601)	0	0	0
22/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,649.0000	3,738.0000	2.439	0	0	0
22/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	176.0000	170.0000	(3.409)	0	0	0
22/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	487.0000	470.0000	(3.491)	0	0	0
22/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,145.0000	2,221.0000	3.543	0	0	0
22/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	907.0000	963.0000	6.174	0	0	0
22/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	916.0000	883.0000	(3.603)	0	0	0
22/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,915.0000	4,006.0000	2.324	0	0	0
22/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,507.0000	4,600.0000	2.063	0	0	0
22/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,059.0000	1,115.0000	5.288	0	0	0
22/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,386.0000	1,450.0000	4.618	0	0	0
22/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	476.0000	459.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	938.0000	992.0000	5.757	0	0	0
22/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	499.0000	481.0000	(3.607)	0	0	0
22/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	313.0000	302.0000	(3.514)	0	0	0
22/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,474.0000	3,562.0000	2.533	0	0	0
22/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,792.0000	1,863.0000	3.962	0	0	0
22/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	166.0000	161.0000	(3.012)	0	0	0
22/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,016.0000	978.0000	(3.740)	0	0	0
22/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	355.0000	342.0000	(3.662)	0	0	0
22/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,187.0000	1,146.0000	(3.454)	0	0	0
22/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,317.0000	1,380.0000	4.784	0	0	0
22/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,915.0000	4,006.0000	2.324	0	0	0
22/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,307.0000	1,265.0000	(3.213)	0	0	0
22/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	4,141.0000	4,232.0000	2.198	0	0	0
22/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,185.0000	1,244.0000	4.979	0	0	0
22/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,842.0000	2,926.0000	2.956	0	0	0
22/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,725.0000	1,795.0000	4.058	0	0	0
22/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	857.0000	826.0000	(3.617)	0	0	0
22/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,186.0000	4,278.0000	2.198	0	0	0
22/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	777.0000	831.0000	6.950	0	0	0
22/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,293.0000	2,371.0000	3.402	0	0	0
22/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	171.0000	165.0000	(3.509)	0	0	0
22/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,016.0000	978.0000	(3.740)	0	0	0
22/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	630.0000	608.0000	(3.492)	0	0	0
22/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,369.0000	4,461.0000	2.106	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	823.0000	879.0000	6.804	0	0	0
22/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,121.0000	1,179.0000	5.174	0	0	0
22/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,181.0000	2,258.0000	3.530	0	0	0
22/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,626.0000	1,695.0000	4.244	0	0	0
22/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,000.0000	2,075.0000	3.750	0	0	0
22/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	149.0000	144.0000	(3.356)	0	0	0
22/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,253.0000	1,212.0000	(3.272)	0	0	0
22/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,072.0000	2,147.0000	3.620	0	0	0
22/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	255.0000	246.0000	(3.529)	0	0	0
22/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	562.0000	541.0000	(3.737)	0	0	0
22/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	948.0000	913.0000	(3.692)	0	0	0
22/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	196.0000	189.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,129.0000	1,086.0000	(3.809)	0	0	0
22/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	901.0000	868.0000	(3.663)	0	0	0
22/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,388.0000	3,475.0000	2.568	0	0	0
22/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,924.0000	3,009.0000	2.907	0	0	0
22/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	755.0000	728.0000	(3.576)	0	0	0
22/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	842.0000	813.0000	(3.444)	0	0	0
22/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,737.0000	3,827.0000	2.408	0	0	0
22/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	777.0000	831.0000	6.950	0	0	0
22/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	268.0000	259.0000	(3.358)	0	0	0
22/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,251.0000	1,311.0000	4.796	0	0	0
22/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	588.0000	567.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	789.0000	761.0000	(3.549)	0	0	0
22/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	772.0000	745.0000	(3.497)	0	0	0
22/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	932.0000	898.0000	(3.648)	0	0	0
22/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	218.0000	210.0000	(3.670)	0	0	0
22/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	732.0000	785.0000	7.240	0	0	0
22/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,420.0000	1,485.0000	4.577	0	0	0
22/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,407.0000	2,487.0000	3.324	0	0	0
22/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,108.0000	2,184.0000	3.605	0	0	0
22/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,659.0000	1,728.0000	4.159	0	0	0
22/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,185.0000	1,244.0000	4.979	0	0	0
22/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	675.0000	651.0000	(3.556)	0	0	0
22/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	382.0000	369.0000	(3.403)	0	0	0
22/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	373.0000	360.0000	(3.485)	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
22/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	807.0000	778.0000	(3.594)	0	0	0
22/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	916.0000	883.0000	(3.603)	0	0	0
22/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	689.0000	741.0000	7.547	0	0	0
22/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,895.0000	1,968.0000	3.852	0	0	0
22/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,415.0000	4,507.0000	2.084	0	0	0
22/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	113.0000	110.0000	(2.655)	0	0	0
22/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,802.0000	2,885.0000	2.962	0	0	0
22/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,218.0000	1,278.0000	4.926	0	0	0
22/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,446.0000	2,525.0000	3.230	0	0	0
22/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	964.0000	929.0000	(3.631)	0	0	0
22/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,386.0000	1,450.0000	4.618	0	0	0
22/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,362.0000	1,318.0000	(3.231)	0	0	0
22/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	145.0000	140.0000	(3.448)	0	0	0
22/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,833.0000	4,926.0000	1.924	0	0	0
22/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	297.0000	287.0000	(3.367)	0	0	0
22/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,681.0000	2,763.0000	3.059	0	0	0
22/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,284.0000	1,345.0000	4.751	0	0	0
22/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,307.0000	1,265.0000	(3.213)	0	0	0
22/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,217.0000	3,303.0000	2.673	0	0	0
22/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,153.0000	1,212.0000	5.117	0	0	0
22/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,072.0000	2,147.0000	3.620	0	0	0
22/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,692.0000	1,761.0000	4.078	0	0	0
22/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,419.0000	1,374.0000	(3.171)	0	0	0
22/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
22/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	4,005.0000	4,096.0000	2.272	0	0	0
22/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,256.0000	2,333.0000	3.413	0	0	0
22/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,562.0000	1,629.0000	4.289	0	0	0
22/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	999.0000	1,053.0000	5.405	0	0	0
22/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,600.0000	4,693.0000	2.022	0	0	0
22/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	185.0000	179.0000	(3.243)	0	0	0
22/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,302.0000	3,389.0000	2.635	0	0	0
22/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	411.0000	397.0000	(3.406)	0	0	0
22/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	871.0000	840.0000	(3.559)	0	0	0
22/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,562.0000	1,629.0000	4.289	0	0	0
22/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	602.0000	581.0000	(3.488)	0	0	0
22/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,323.0000	4,415.0000	2.128	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
22/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,491.0000	1,557.0000	4.427	0	0	0
22/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,090.0000	1,048.0000	(3.853)	0	0	0
22/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	523.0000	505.0000	(3.442)	0	0	0
22/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,232.0000	4,323.0000	2.150	0	0	0
22/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	141.0000	137.0000	(2.837)	0	0	0
22/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	842.0000	813.0000	(3.444)	0	0	0
22/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,218.0000	2,296.0000	3.517	0	0	0
22/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	153.0000	148.0000	(3.268)	0	0	0
22/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,461.0000	4,553.0000	2.062	0	0	0
22/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	772.0000	745.0000	(3.497)	0	0	0
22/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,369.0000	4,461.0000	2.106	0	0	0
22/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,059.0000	1,115.0000	5.288	0	0	0
22/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	123.0000	119.0000	(3.252)	0	0	0
22/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	602.0000	581.0000	(3.488)	0	0	0
22/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,692.0000	1,761.0000	4.078	0	0	0
22/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	162.0000	157.0000	(3.086)	0	0	0
22/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	337.0000	325.0000	(3.561)	0	0	0
22/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,256.0000	2,333.0000	3.413	0	0	0
22/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,553.0000	4,646.0000	2.043	0	0	0
22/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	549.0000	529.0000	(3.643)	0	0	0
22/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,693.0000	4,786.0000	1.982	0	0	0
22/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,007.0000	3,092.0000	2.827	0	0	0
22/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,826.0000	1,898.0000	3.943	0	0	0
22/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,526.0000	1,593.0000	4.391	0	0	0
22/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	127.0000	122.0000	(3.937)	0	0	0
22/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	116.0000	113.0000	(2.586)	0	0	0
22/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,842.0000	2,926.0000	2.956	0	0	0
22/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	706.0000	681.0000	(3.541)	0	0	0
22/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,646.0000	4,739.0000	2.002	0	0	0
22/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	110.0000	107.0000	(2.727)	0	0	0
22/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	149.0000	144.0000	(3.356)	0	0	0
22/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	487.0000	470.0000	(3.491)	0	0	0
22/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	948.0000	913.0000	(3.692)	0	0	0
22/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,277.0000	4,369.0000	2.151	0	0	0
22/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,826.0000	1,898.0000	3.943	0	0	0
22/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	998.0000	961.0000	(3.707)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,145.0000	2,221.0000	3.543	0	0	0
22/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	1,090.0000	1,147.0000	5.229	0	0	0
22/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,351.0000	1,415.0000	4.737	0	0	0
22/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	158.0000	152.0000	(3.797)	0	0	0
22/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,070.0000	1,030.0000	(3.738)	0	0	0
22/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	346.0000	334.0000	(3.468)	0	0	0
22/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,186.0000	4,278.0000	2.198	0	0	0
22/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,786.0000	4,879.0000	1.943	0	0	0
22/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	373.0000	360.0000	(3.485)	0	0	0
22/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	575.0000	554.0000	(3.652)	0	0	0
22/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,317.0000	1,380.0000	4.784	0	0	0
22/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
22/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	511.0000	493.0000	(3.523)	0	0	0
22/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,109.0000	1,067.0000	(3.787)	0	0	0
22/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	235.0000	227.0000	(3.404)	0	0	0
22/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,880.0000	4,973.0000	1.906	0	0	0
22/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	706.0000	681.0000	(3.541)	0	0	0
22/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,407.0000	2,487.0000	3.324	0	0	0
22/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	223.0000	216.0000	(3.139)	0	0	0
22/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,966.0000	3,050.0000	2.832	0	0	0
22/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	166.0000	161.0000	(3.012)	0	0	0
22/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,605.0000	3,694.0000	2.469	0	0	0
22/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,594.0000	1,662.0000	4.266	0	0	0
22/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,033.0000	995.0000	(3.679)	0	0	0
22/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
22/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,049.0000	3,134.0000	2.788	0	0	0
22/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	536.0000	517.0000	(3.545)	0	0	0
22/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	297.0000	287.0000	(3.367)	0	0	0
22/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,739.0000	4,833.0000	1.984	0	0	0
22/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,431.0000	3,519.0000	2.565	0	0	0
22/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
22/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,036.0000	2,111.0000	3.684	0	0	0
22/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,518.0000	3,606.0000	2.501	0	0	0
22/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,331.0000	2,409.0000	3.346	0	0	0
22/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	690.0000	666.0000	(3.478)	0	0	0
22/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	248.0000	239.0000	(3.629)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	616.0000	594.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,345.0000	3,432.0000	2.601	0	0	0
22/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,960.0000	4,051.0000	2.298	0	0	0
22/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,217.0000	3,303.0000	2.673	0	0	0
22/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	690.0000	666.0000	(3.478)	0	0	0
22/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,930.0000	2,003.0000	3.782	0	0	0
22/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,115.0000	5,209.0000	1.838	0	0	0
22/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	329.0000	317.0000	(3.647)	0	0	0
22/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	660.0000	636.0000	(3.636)	0	0	0
22/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,150.0000	1,106.0000	(3.826)	0	0	0
22/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	96.0000	93.0000	(3.125)	0	0	0
22/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	969.0000	1,022.0000	5.470	0	0	0
22/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	90.0000	88.0000	(2.222)	0	0	0
22/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,388.0000	3,475.0000	2.568	0	0	0
22/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,049.0000	3,134.0000	2.788	0	0	0
22/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	846.0000	904.0000	6.856	0	0	0
22/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	130.0000	126.0000	(3.077)	0	0	0
22/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	346.0000	334.0000	(3.468)	0	0	0
22/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	0.0000	1,146.0000	100.000	0	0	0
22/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	675.0000	651.0000	(3.556)	0	0	0
22/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,210.0000	5,304.0000	1.804	0	0	0
22/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	329.0000	317.0000	(3.647)	0	0	0
22/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,761.0000	2,844.0000	3.006	0	0	0
22/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	0.0000	963.0000	100.000	0	0	0
22/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,860.0000	1,933.0000	3.925	0	0	0
22/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	5,021.0000	5,115.0000	1.872	0	0	0
22/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	268.0000	259.0000	(3.358)	0	0	0
22/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,966.0000	3,050.0000	2.832	0	0	0
22/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	0.0000	961.0000	100.000	0	0	0
22/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,895.0000	1,968.0000	3.852	0	0	0
22/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	101.0000	98.0000	(2.970)	0	0	0
22/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	422.0000	407.0000	(3.555)	0	0	0
22/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	0.0000	1,278.0000	100.000	0	0	0
22/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,927.0000	5,020.0000	1.888	0	0	0
22/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	290.0000	280.0000	(3.448)	0	0	0
22/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	392.0000	378.0000	(3.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
22/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,007.0000	3,092.0000	2.827	0	0	0
22/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	275.0000	266.0000	(3.273)	0	0	0
22/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,860.0000	1,933.0000	3.925	0	0	0
22/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,227.0000	1,187.0000	(3.260)	0	0	0
22/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,553.0000	4,646.0000	2.043	0	0	0
22/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	321.0000	309.0000	(3.738)	0	0	0
22/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,280.0000	1,238.0000	(3.281)	0	0	0
22/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	120.0000	116.0000	(3.333)	0	0	0
22/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,090.0000	3,176.0000	2.783	0	0	0
22/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,739.0000	4,833.0000	1.984	0	0	0
22/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	305.0000	294.0000	(3.607)	0	0	0
22/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	616.0000	594.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	107.0000	104.0000	(2.804)	0	0	0
22/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,259.0000	3,346.0000	2.670	0	0	0
22/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	799.0000	855.0000	7.009	0	0	0
22/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,600.0000	4,693.0000	2.022	0	0	0
22/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,641.0000	2,723.0000	3.105	0	0	0
22/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	465.0000	448.0000	(3.656)	0	0	0
22/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,175.0000	3,261.0000	2.709	0	0	0
22/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	523.0000	505.0000	(3.442)	0	0	0
22/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	104.0000	101.0000	(2.885)	0	0	0
22/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	223.0000	216.0000	(3.139)	0	0	0
22/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,293.0000	2,371.0000	3.402	0	0	0
22/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,965.0000	2,039.0000	3.766	0	0	0
22/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	98.0000	95.0000	(3.061)	0	0	0
22/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	337.0000	325.0000	(3.561)	0	0	0
22/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,455.0000	1,521.0000	4.536	0	0	0
22/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,484.0000	2,565.0000	3.261	0	0	0
22/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,029.0000	1,084.0000	5.345	0	0	0
22/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,036.0000	2,111.0000	3.684	0	0	0
22/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,693.0000	3,782.0000	2.410	0	0	0
22/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	476.0000	459.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	932.0000	898.0000	(3.648)	0	0	0
22/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	645.0000	622.0000	(3.566)	0	0	0
22/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,446.0000	2,525.0000	3.230	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,351.0000	1,415.0000	4.737	0	0	0
22/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	754.0000	808.0000	7.162	0	0	0
22/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	602.0000	581.0000	(3.488)	0	0	0
22/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,227.0000	1,187.0000	(3.260)	0	0	0
22/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	886.0000	854.0000	(3.612)	0	0	0
22/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,693.0000	3,782.0000	2.410	0	0	0
22/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	846.0000	904.0000	6.856	0	0	0
22/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,974.0000	5,067.0000	1.870	0	0	0
22/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	824.0000	795.0000	(3.519)	0	0	0
22/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,153.0000	1,212.0000	5.117	0	0	0
22/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	212.0000	205.0000	(3.302)	0	0	0
22/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,218.0000	2,296.0000	3.517	0	0	0
22/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,802.0000	2,885.0000	2.962	0	0	0
22/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,033.0000	995.0000	(3.679)	0	0	0
22/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	201.0000	194.0000	(3.483)	0	0	0
22/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	364.0000	351.0000	(3.571)	0	0	0
22/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	453.0000	437.0000	(3.532)	0	0	0
22/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,072.0000	2,147.0000	3.620	0	0	0
22/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,883.0000	2,967.0000	2.914	0	0	0
22/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,523.0000	2,604.0000	3.210	0	0	0
22/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,334.0000	1,291.0000	(3.223)	0	0	0
22/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	710.0000	763.0000	7.465	0	0	0
22/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,641.0000	2,723.0000	3.105	0	0	0
22/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	382.0000	369.0000	(3.403)	0	0	0
22/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,391.0000	1,346.0000	(3.235)	0	0	0
22/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,562.0000	2,643.0000	3.162	0	0	0
22/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	549.0000	529.0000	(3.643)	0	0	0
22/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	443.0000	427.0000	(3.612)	0	0	0
22/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	411.0000	397.0000	(3.406)	0	0	0
22/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	432.0000	417.0000	(3.472)	0	0	0
22/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	422.0000	407.0000	(3.555)	0	0	0
22/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	401.0000	387.0000	(3.491)	0	0	0
22/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	5,068.0000	5,162.0000	1.855	0	0	0
22/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,782.0000	3,871.0000	2.353	0	0	0
22/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	290.0000	280.0000	(3.448)	0	0	0
22/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	190.0000	184.0000	(3.158)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R	2009/06/12	18.10	Put	Currency Future	3,871.0000	3,961.0000	2.325	0	0	0
22/01/2009	£ / R	2009/06/12	17.40	Put	Currency Future	3,259.0000	3,346.0000	2.670	0	0	0
22/01/2009	£ / R	2009/06/12	16.75	Put	Currency Future	2,721.0000	2,804.0000	3.050	0	0	0
22/01/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,681.0000	2,763.0000	3.059	0	0	0
22/01/2009	£ / R	2009/06/12	16.60	Put	Currency Future	2,602.0000	2,683.0000	3.113	0	0	0
22/01/2009	£ / R	2009/06/12	16.45	Call	Currency Future	465.0000	448.0000	(3.656)	0	0	0
22/01/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,484.0000	2,565.0000	3.261	0	0	0
22/01/2009	£ / R	2009/09/14			Currency Future	14.6873	14.5817	(0.719)	0.0000	0.0000	8
22/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,419.0000	1,373.0000	(3.242)	0	0	0
22/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,199.0000	1,163.0000	(3.003)	0	0	0
22/01/2009	£ / R	2009/09/14	15.90	Put	Currency Future	2,206.0000	2,281.0000	3.400	0	0	0
22/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,170.0000	1,134.0000	(3.077)	0	0	0
22/01/2009	£ / R	2009/09/14	15.90	Call	Currency Future	993.0000	963.0000	(3.021)	0	0	0
22/01/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,882.0000	1,952.0000	3.719	0	0	0
22/01/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,230.0000	1,286.0000	4.553	0	0	0
22/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,812.0000	1,881.0000	3.808	0	0	0
22/01/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,497.0000	1,448.0000	(3.273)	0	0	0
22/01/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,260.0000	1,317.0000	4.524	0	0	0
22/01/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,041.0000	2,114.0000	3.577	0	0	0
22/01/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,517.0000	1,468.0000	(3.230)	0	0	0
22/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,847.0000	1,917.0000	3.790	0	0	0
22/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,812.0000	1,881.0000	3.808	0	0	0
22/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,199.0000	1,163.0000	(3.003)	0	0	0
22/01/2009	£ / R	2009/09/14	15.20	Put	Currency Future	1,743.0000	1,810.0000	3.844	0	0	0
22/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,185.0000	1,148.0000	(3.122)	0	0	0
22/01/2009	£ / R	2009/09/14	15.20	Call	Currency Future	1,230.0000	1,192.0000	(3.089)	0	0	0
22/01/2009	£ / R	2009/09/14	15.65	Call	Currency Future	1,079.0000	1,046.0000	(3.058)	0	0	0
22/01/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,295.0000	1,254.0000	(3.166)	0	0	0
22/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,199.0000	1,256.0000	4.754	0	0	0
22/01/2009	£ / R	2009/09/14	15.70	Put	Currency Future	2,074.0000	2,147.0000	3.520	0	0	0
22/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,364.0000	1,320.0000	(3.226)	0	0	0
22/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,476.0000	1,539.0000	4.268	0	0	0
22/01/2009	£ / R	2009/09/14	15.50	Call	Currency Future	1,133.0000	1,098.0000	(3.089)	0	0	0
22/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,541.0000	1,605.0000	4.153	0	0	0
22/01/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,945.0000	2,016.0000	3.650	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,009.0000	2,081.0000	3.584	0	0	0
22/01/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,240.0000	2,315.0000	3.348	0	0	0
22/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,329.0000	1,287.0000	(3.160)	0	0	0
22/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,847.0000	1,917.0000	3.790	0	0	0
22/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,308.0000	2,384.0000	3.293	0	0	0
22/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,096.0000	1,063.0000	(3.011)	0	0	0
22/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	2,107.0000	2,180.0000	3.465	0	0	0
22/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,342.0000	2,419.0000	3.288	0	0	0
22/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	929.0000	901.0000	(3.014)	0	0	0
22/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,246.0000	1,207.0000	(3.130)	0	0	0
22/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,607.0000	1,672.0000	4.045	0	0	0
22/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,185.0000	1,148.0000	(3.122)	0	0	0
22/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,044.0000	1,012.0000	(3.065)	0	0	0
22/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,709.0000	1,776.0000	3.920	0	0	0
22/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,977.0000	2,049.0000	3.642	0	0	0
22/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,457.0000	1,410.0000	(3.226)	0	0	0
22/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,215.0000	1,177.0000	(3.128)	0	0	0
22/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,641.0000	1,707.0000	4.022	0	0	0
22/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,574.0000	1,639.0000	4.130	0	0	0
22/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,536.0000	1,488.0000	(3.125)	0	0	0
22/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,151.0000	1,116.0000	(3.041)	0	0	0
22/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,738.0000	1,685.0000	(3.049)	0	0	0
22/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,777.0000	1,846.0000	3.883	0	0	0
22/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,311.0000	1,270.0000	(3.127)	0	0	0
22/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,641.0000	1,707.0000	4.022	0	0	0
22/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,278.0000	1,238.0000	(3.130)	0	0	0
22/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	1,001.0000	1,053.0000	5.195	0	0	0
22/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,346.0000	1,303.0000	(3.195)	0	0	0
22/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,274.0000	2,350.0000	3.342	0	0	0
22/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,320.0000	1,378.0000	4.394	0	0	0
22/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,382.0000	1,442.0000	4.342	0	0	0
22/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,278.0000	1,238.0000	(3.130)	0	0	0
22/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,170.0000	1,134.0000	(3.077)	0	0	0
22/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,684.0000	1,633.0000	(3.029)	0	0	0
22/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,024.0000	1,077.0000	5.176	0	0	0
22/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,382.0000	1,338.0000	(3.184)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	961.0000	931.0000	(3.122)	0	0	0
22/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,632.0000	1,582.0000	(3.064)	0	0	0
22/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,658.0000	1,607.0000	(3.076)	0	0	0
22/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,444.0000	1,506.0000	4.294	0	0	0
22/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,400.0000	1,355.0000	(3.214)	0	0	0
22/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,914.0000	1,984.0000	3.657	0	0	0
22/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	993.0000	963.0000	(3.021)	0	0	0
22/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,144.0000	1,201.0000	4.983	0	0	0
22/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,556.0000	1,508.0000	(3.085)	0	0	0
22/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,509.0000	1,572.0000	4.175	0	0	0
22/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,061.0000	1,029.0000	(3.016)	0	0	0
22/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	977.0000	947.0000	(3.071)	0	0	0
22/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,581.0000	1,532.0000	(3.099)	0	0	0
22/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,169.0000	1,226.0000	4.876	0	0	0
22/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,095.0000	1,150.0000	5.023	0	0	0
22/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,027.0000	995.0000	(3.116)	0	0	0
22/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	945.0000	916.0000	(3.069)	0	0	0
22/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,047.0000	1,101.0000	5.158	0	0	0
22/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,140.0000	2,214.0000	3.458	0	0	0
22/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,206.0000	2,281.0000	3.400	0	0	0
22/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	1,071.0000	1,126.0000	5.135	0	0	0
22/01/2009	£ / R 2009/09/14	15.85	Call	Currency Future	1,010.0000	979.0000	(3.069)	0	0	0
22/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,173.0000	2,247.0000	3.405	0	0	0
22/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,476.0000	1,539.0000	4.268	0	0	0
22/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,413.0000	1,474.0000	4.317	0	0	0
22/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,114.0000	1,080.0000	(3.052)	0	0	0
22/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,364.0000	1,320.0000	(3.226)	0	0	0
22/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,140.0000	2,214.0000	3.458	0	0	0
22/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,977.0000	2,049.0000	3.642	0	0	0
22/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,711.0000	1,659.0000	(3.039)	0	0	0
22/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,114.0000	1,080.0000	(3.052)	0	0	0
22/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,262.0000	1,223.0000	(3.090)	0	0	0
22/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,882.0000	1,952.0000	3.719	0	0	0
22/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,027.0000	995.0000	(3.116)	0	0	0
22/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,606.0000	1,557.0000	(3.051)	0	0	0
22/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,556.0000	1,508.0000	(3.085)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,169.0000	1,226.0000	4.876	0	0	0
22/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,119.0000	1,175.0000	5.004	0	0	0
22/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,477.0000	1,429.0000	(3.250)	0	0	0
22/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	0.0000	1,286.0000	100.000	0	0	0
22/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	0.0000	1,468.0000	100.000	0	0	0
22/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	0.0000	1,605.0000	100.000	0	0	0
22/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	0.0000	1,287.0000	100.000	0	0	0
22/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,290.0000	1,347.0000	4.419	0	0	0
22/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,675.0000	1,741.0000	3.940	0	0	0
22/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,351.0000	1,410.0000	4.367	0	0	0
22/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,438.0000	1,392.0000	(3.199)	0	0	0
22/01/2009	€ / R 2009/03/16			Currency Future	13.2397	13.2772	0.283	0.0000	0.0000	5,945
22/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	699.0000	695.0000	(0.572)	0	0	0
22/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	0
22/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	315.0000	308.0000	(2.222)	0	0	0
22/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,644.0000	3,600.0000	(1.207)	0	0	0
22/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
22/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	617.0000	574.0000	(6.969)	0	0	0
22/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,262.0000	3,295.0000	1.012	0	0	0
22/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,577.0000	2,532.0000	(1.746)	0	0	0
22/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	559.0000	517.0000	(7.513)	0	0	0
22/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,260.0000	2,215.0000	(1.991)	0	0	0
22/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	84.0000	78.0000	(7.143)	0	0	0
22/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,677.0000	2,709.0000	1.195	0	0	0
22/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	112.0000	105.0000	(6.250)	0	0	0
22/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	166.0000	159.0000	(4.217)	0	0	0
22/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	34.0000	29.0000	(14.706)	0	0	0
22/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,526.0000	1,481.0000	(2.949)	0	0	0
22/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	485.0000	477.0000	(1.649)	0	0	0
22/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	499.0000	492.0000	(1.403)	0	0	0
22/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,273.0000	3,228.0000	(1.375)	0	0	0
22/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	428.0000	389.0000	(9.112)	0	0	0
22/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	131.0000	124.0000	(5.344)	0	0	0
22/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	343.0000	335.0000	(2.332)	0	0	0
22/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	479.0000	438.0000	(8.559)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,083.0000	2,038.0000	(2.160)	0	0	0
22/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,865.0000	1,820.0000	(2.413)	0	0	0
22/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	373.0000	366.0000	(1.877)	0	0	0
22/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	58.0000	50.0000	(13.793)	0	0	0
22/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	404.0000	365.0000	(9.653)	0	0	0
22/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,785.0000	3,742.0000	(1.136)	0	0	0
22/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	222.0000	215.0000	(3.153)	0	0	0
22/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,018.0000	3,050.0000	1.060	0	0	0
22/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	307.0000	299.0000	(2.606)	0	0	0
22/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	981.0000	936.0000	(4.587)	0	0	0
22/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	945.0000	900.0000	(4.762)	0	0	0
22/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
22/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,920.0000	2,953.0000	1.130	0	0	0
22/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,240.0000	2,271.0000	1.384	0	0	0
22/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,567.0000	1,522.0000	(2.872)	0	0	0
22/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,403.0000	1,358.0000	(3.207)	0	0	0
22/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	336.0000	299.0000	(11.012)	0	0	0
22/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,550.0000	4,508.0000	(0.923)	0	0	0
22/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,822.0000	1,777.0000	(2.470)	0	0	0
22/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,363.0000	1,318.0000	(3.302)	0	0	0
22/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	431.0000	423.0000	(1.856)	0	0	0
22/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,991.0000	2,946.0000	(1.505)	0	0	0
22/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,085.0000	3,040.0000	(1.459)	0	0	0
22/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	75.0000	69.0000	(8.000)	0	0	0
22/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,283.0000	1,238.0000	(3.507)	0	0	0
22/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,403.0000	1,358.0000	(3.207)	0	0	0
22/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
22/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,998.0000	2,027.0000	1.451	0	0	0
22/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	530.0000	523.0000	(1.321)	0	0	0
22/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	926.0000	926.0000	-	0	0	0
22/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,038.0000	2,993.0000	(1.481)	0	0	0
22/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	793.0000	790.0000	(0.378)	0	0	0
22/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	51.0000	43.0000	(15.686)	0	0	0
22/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,165.0000	3,198.0000	1.043	0	0	0
22/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,054.0000	1,009.0000	(4.269)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,531.0000	2,486.0000	(1.778)	0	0	0
22/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,258.0000	1,272.0000	1.113	0	0	0
22/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	0
22/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	453.0000	413.0000	(8.830)	0	0	0
22/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,551.0000	3,507.0000	(1.239)	0	0	0
22/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	28.0000	23.0000	(17.857)	0	0	0
22/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	514.0000	507.0000	(1.362)	0	0	0
22/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,969.0000	3,001.0000	1.078	0	0	0
22/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	457.0000	449.0000	(1.751)	0	0	0
22/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,305.0000	2,260.0000	(1.952)	0	0	0
22/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	373.0000	366.0000	(1.877)	0	0	0
22/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	262.0000	254.0000	(3.053)	0	0	0
22/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	228.0000	221.0000	(3.070)	0	0	0
22/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	875.0000	830.0000	(5.143)	0	0	0
22/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,386.0000	2,417.0000	1.299	0	0	0
22/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,017.0000	972.0000	(4.425)	0	0	0
22/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,853.0000	1,881.0000	1.511	0	0	0
22/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	910.0000	865.0000	(4.945)	0	0	0
22/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
22/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	255.0000	248.0000	(2.745)	0	0	0
22/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	153.0000	146.0000	(4.575)	0	0	0
22/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	443.0000	436.0000	(1.580)	0	0	0
22/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
22/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,535.0000	1,558.0000	1.498	0	0	0
22/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,338.0000	2,368.0000	1.283	0	0	0
22/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
22/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,435.0000	2,466.0000	1.273	0	0	0
22/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,714.0000	2,669.0000	(1.658)	0	0	0
22/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	470.0000	463.0000	(1.489)	0	0	0
22/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
22/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	295.0000	259.0000	(12.203)	0	0	0
22/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,950.0000	1,978.0000	1.436	0	0	0
22/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	768.0000	765.0000	(0.391)	0	0	0
22/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,483.0000	2,515.0000	1.289	0	0	0
22/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,305.0000	2,260.0000	(1.952)	0	0	0
22/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,215.0000	2,170.0000	(2.032)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	98.0000	91.0000	(7.143)	0	0	0
22/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	985.0000	987.0000	0.203	0	0	0
22/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	194.0000	187.0000	(3.608)	0	0	0
22/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,165.0000	3,198.0000	1.043	0	0	0
22/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	128.0000	120.0000	(6.250)	0	0	0
22/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	149.0000	142.0000	(4.698)	0	0	0
22/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,774.0000	2,806.0000	1.154	0	0	0
22/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	235.0000	227.0000	(3.404)	0	0	0
22/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
22/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	656.0000	651.0000	(0.762)	0	0	0
22/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	91.0000	84.0000	(7.692)	0	0	0
22/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,038.0000	2,993.0000	(1.481)	0	0	0
22/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	205.0000	198.0000	(3.415)	0	0	0
22/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,458.0000	3,414.0000	(1.272)	0	0	0
22/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	840.0000	796.0000	(5.238)	0	0	0
22/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	95.0000	81.0000	(14.737)	0	0	0
22/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	44.0000	37.0000	(15.909)	0	0	0
22/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	194.0000	187.0000	(3.608)	0	0	0
22/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	818.0000	816.0000	(0.244)	0	0	0
22/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,323.0000	1,278.0000	(3.401)	0	0	0
22/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	171.0000	164.0000	(4.094)	0	0	0
22/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	240.0000	208.0000	(13.333)	0	0	0
22/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	48.0000	41.0000	(14.583)	0	0	0
22/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	240.0000	208.0000	(13.333)	0	0	0
22/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	46.0000	39.0000	(15.217)	0	0	0
22/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,694.0000	1,648.0000	(2.715)	0	0	0
22/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	363.0000	355.0000	(2.204)	0	0	0
22/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,995.0000	1,950.0000	(2.256)	0	0	0
22/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,080.0000	1,085.0000	0.463	0	0	0
22/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,952.0000	1,907.0000	(2.305)	0	0	0
22/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,806.0000	2,761.0000	(1.604)	0	0	0
22/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	60.0000	51.0000	(15.000)	0	0	0
22/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	875.0000	830.0000	(5.143)	0	0	0
22/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
22/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	844.0000	842.0000	(0.237)	0	0	0
22/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,080.0000	1,085.0000	0.463	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
22/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	36.0000	30.0000	(16.667)	0	0	0
22/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,760.0000	2,715.0000	(1.630)	0	0	0
22/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,283.0000	1,238.0000	(3.507)	0	0	0
22/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,289.0000	2,319.0000	1.311	0	0	0
22/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	324.0000	317.0000	(2.160)	0	0	0
22/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
22/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
22/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,320.0000	3,275.0000	(1.355)	0	0	0
22/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	514.0000	507.0000	(1.362)	0	0	0
22/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
22/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	741.0000	696.0000	(6.073)	0	0	0
22/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	169.0000	145.0000	(14.201)	0	0	0
22/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	333.0000	326.0000	(2.102)	0	0	0
22/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,214.0000	3,247.0000	1.027	0	0	0
22/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	283.0000	276.0000	(2.473)	0	0	0
22/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,091.0000	1,046.0000	(4.125)	0	0	0
22/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	384.0000	376.0000	(2.083)	0	0	0
22/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,485.0000	1,439.0000	(3.098)	0	0	0
22/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	580.0000	574.0000	(1.034)	0	0	0
22/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	54.0000	46.0000	(14.815)	0	0	0
22/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,725.0000	2,757.0000	1.174	0	0	0
22/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	109.0000	102.0000	(6.422)	0	0	0
22/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	25.0000	20.0000	(20.000)	0	0	0
22/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,902.0000	1,930.0000	1.472	0	0	0
22/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,691.0000	3,647.0000	(1.192)	0	0	0
22/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,950.0000	1,978.0000	1.436	0	0	0
22/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,244.0000	1,199.0000	(3.617)	0	0	0
22/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,577.0000	1,601.0000	1.522	0	0	0
22/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,165.0000	4,122.0000	(1.032)	0	0	0
22/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
22/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,453.0000	4,411.0000	(0.943)	0	0	0
22/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,067.0000	3,099.0000	1.043	0	0	0
22/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	87.0000	74.0000	(14.943)	0	0	0
22/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	55.0000	50.0000	(9.091)	0	0	0
22/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,945.0000	2,900.0000	(1.528)	0	0	0
22/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,039.0000	1,994.0000	(2.207)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	27.0000	22.0000	(18.519)	0	0	0
22/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,494.0000	1,515.0000	1.406	0	0	0
22/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	158.0000	151.0000	(4.430)	0	0	0
22/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,871.0000	2,904.0000	1.149	0	0	0
22/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	104.0000	88.0000	(15.385)	0	0	0
22/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	241.0000	234.0000	(2.905)	0	0	0
22/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
22/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	32.0000	26.0000	(18.750)	0	0	0
22/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,386.0000	2,417.0000	1.299	0	0	0
22/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
22/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,413.0000	1,432.0000	1.345	0	0	0
22/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,668.0000	2,623.0000	(1.687)	0	0	0
22/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,748.0000	3,784.0000	0.961	0	0	0
22/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,095.0000	2,124.0000	1.384	0	0	0
22/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,927.0000	3,884.0000	(1.095)	0	0	0
22/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	291.0000	283.0000	(2.749)	0	0	0
22/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	72.0000	61.0000	(15.278)	0	0	0
22/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,412.0000	3,367.0000	(1.319)	0	0	0
22/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	55.0000	47.0000	(14.545)	0	0	0
22/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	66.0000	61.0000	(7.576)	0	0	0
22/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	530.0000	523.0000	(1.321)	0	0	0
22/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	123.0000	105.0000	(14.634)	0	0	0
22/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
22/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,898.0000	2,854.0000	(1.518)	0	0	0
22/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	47.0000	40.0000	(14.894)	0	0	0
22/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
22/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,662.0000	1,688.0000	1.564	0	0	0
22/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	62.0000	53.0000	(14.516)	0	0	0
22/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	134.0000	127.0000	(5.224)	0	0	0
22/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,504.0000	3,460.0000	(1.256)	0	0	0
22/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,580.0000	2,611.0000	1.202	0	0	0
22/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	840.0000	796.0000	(5.238)	0	0	0
22/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,757.0000	1,785.0000	1.594	0	0	0
22/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,969.0000	3,001.0000	1.078	0	0	0
22/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	138.0000	131.0000	(5.072)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	617.0000	610.0000	(1.135)	0	0	0
22/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
22/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	79.0000	67.0000	(15.190)	0	0	0
22/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	211.0000	203.0000	(3.791)	0	0	0
22/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
22/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	276.0000	268.0000	(2.899)	0	0	0
22/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,535.0000	1,558.0000	1.498	0	0	0
22/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,171.0000	2,126.0000	(2.073)	0	0	0
22/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	45.0000	40.0000	(11.111)	0	0	0
22/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
22/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,736.0000	1,691.0000	(2.592)	0	0	0
22/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	95.0000	81.0000	(14.737)	0	0	0
22/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
22/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	57.0000	48.0000	(15.789)	0	0	0
22/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,405.0000	4,363.0000	(0.953)	0	0	0
22/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,358.0000	3,392.0000	1.013	0	0	0
22/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,149.0000	1,158.0000	0.783	0	0	0
22/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,453.0000	1,473.0000	1.376	0	0	0
22/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,046.0000	2,076.0000	1.466	0	0	0
22/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,691.0000	3,647.0000	(1.192)	0	0	0
22/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	773.0000	729.0000	(5.692)	0	0	0
22/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	209.0000	181.0000	(13.397)	0	0	0
22/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	113.0000	96.0000	(15.044)	0	0	0
22/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
22/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	677.0000	633.0000	(6.499)	0	0	0
22/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,366.0000	3,321.0000	(1.337)	0	0	0
22/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	910.0000	865.0000	(4.945)	0	0	0
22/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	68.0000	58.0000	(14.706)	0	0	0
22/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	142.0000	134.0000	(5.634)	0	0	0
22/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
22/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,852.0000	2,807.0000	(1.578)	0	0	0
22/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
22/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,651.0000	1,606.0000	(2.726)	0	0	0
22/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	499.0000	492.0000	(1.403)	0	0	0
22/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,334.0000	1,351.0000	1.274	0	0	0
22/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,127.0000	2,082.0000	(2.116)	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
22/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
22/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	189.0000	182.0000	(3.704)	0	0	0
22/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,444.0000	1,399.0000	(3.116)	0	0	0
22/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,879.0000	3,836.0000	(1.109)	0	0	0
22/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	180.0000	173.0000	(3.889)	0	0	0
22/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	216.0000	209.0000	(3.241)	0	0	0
22/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,760.0000	2,715.0000	(1.630)	0	0	0
22/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,350.0000	2,305.0000	(1.915)	0	0	0
22/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,143.0000	2,173.0000	1.400	0	0	0
22/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	149.0000	142.0000	(4.698)	0	0	0
22/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,832.0000	3,789.0000	(1.122)	0	0	0
22/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	87.0000	81.0000	(6.897)	0	0	0
22/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	69.0000	63.0000	(8.696)	0	0	0
22/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,116.0000	3,149.0000	1.059	0	0	0
22/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	145.0000	138.0000	(4.828)	0	0	0
22/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,628.0000	2,660.0000	1.218	0	0	0
22/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	72.0000	66.0000	(8.333)	0	0	0
22/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,806.0000	2,761.0000	(1.604)	0	0	0
22/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,823.0000	2,855.0000	1.134	0	0	0
22/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,395.0000	2,350.0000	(1.879)	0	0	0
22/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,622.0000	2,578.0000	(1.678)	0	0	0
22/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,440.0000	2,395.0000	(1.844)	0	0	0
22/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,597.0000	3,554.0000	(1.195)	0	0	0
22/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	532.0000	490.0000	(7.895)	0	0	0
22/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,890.0000	4,849.0000	(0.838)	0	0	0
22/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	118.0000	111.0000	(5.932)	0	0	0
22/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	145.0000	124.0000	(14.483)	0	0	0
22/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,853.0000	1,881.0000	1.511	0	0	0
22/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	30.0000	26.0000	(13.333)	0	0	0
22/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,178.0000	3,134.0000	(1.385)	0	0	0
22/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
22/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,117.0000	4,075.0000	(1.020)	0	0	0
22/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
22/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	722.0000	717.0000	(0.693)	0	0	0
22/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	57.0000	52.0000	(8.772)	0	0	0
22/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	184.0000	177.0000	(3.804)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	343.0000	335.0000	(2.332)	0	0	0
22/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	184.0000	177.0000	(3.804)	0	0	0
22/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	162.0000	155.0000	(4.321)	0	0	0
22/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,628.0000	2,660.0000	1.218	0	0	0
22/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	43.0000	39.0000	(9.302)	0	0	0
22/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,395.0000	2,350.0000	(1.879)	0	0	0
22/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,131.0000	3,087.0000	(1.405)	0	0	0
22/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	121.0000	114.0000	(5.785)	0	0	0
22/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	598.0000	592.0000	(1.003)	0	0	0
22/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,552.0000	3,587.0000	0.985	0	0	0
22/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,619.0000	1,644.0000	1.544	0	0	0
22/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	709.0000	665.0000	(6.206)	0	0	0
22/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	17.0000	14.0000	(17.647)	0	0	0
22/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,651.0000	1,606.0000	(2.726)	0	0	0
22/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,192.0000	2,222.0000	1.369	0	0	0
22/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,455.0000	3,489.0000	0.984	0	0	0
22/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	546.0000	539.0000	(1.282)	0	0	0
22/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	105.0000	98.0000	(6.667)	0	0	0
22/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,406.0000	3,441.0000	1.028	0	0	0
22/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
22/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	677.0000	633.0000	(6.499)	0	0	0
22/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
22/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	898.0000	898.0000	-	0	0	0
22/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	291.0000	283.0000	(2.749)	0	0	0
22/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,677.0000	2,709.0000	1.195	0	0	0
22/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	358.0000	320.0000	(10.615)	0	0	0
22/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	52.0000	45.0000	(13.462)	0	0	0
22/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	818.0000	816.0000	(0.244)	0	0	0
22/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	428.0000	389.0000	(9.112)	0	0	0
22/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	406.0000	399.0000	(1.724)	0	0	0
22/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	617.0000	610.0000	(1.135)	0	0	0
22/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	985.0000	987.0000	0.203	0	0	0
22/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	926.0000	926.0000	-	0	0	0
22/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,908.0000	1,863.0000	(2.358)	0	0	0
22/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	722.0000	717.0000	(0.693)	0	0	0
22/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	532.0000	490.0000	(7.895)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	248.0000	241.0000	(2.823)	0	0	0
22/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	807.0000	762.0000	(5.576)	0	0	0
22/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	955.0000	956.0000	0.105	0	0	0
22/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,609.0000	1,564.0000	(2.797)	0	0	0
22/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	381.0000	342.0000	(10.236)	0	0	0
22/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	295.0000	259.0000	(12.203)	0	0	0
22/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	336.0000	299.0000	(11.012)	0	0	0
22/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	395.0000	388.0000	(1.772)	0	0	0
22/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	870.0000	870.0000	-	0	0	0
22/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	315.0000	279.0000	(11.429)	0	0	0
22/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	182.0000	156.0000	(14.286)	0	0	0
22/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,221.0000	1,233.0000	0.983	0	0	200
22/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,205.0000	1,161.0000	(3.651)	0	0	0
22/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,167.0000	1,122.0000	(3.856)	0	0	0
22/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	299.0000	291.0000	(2.676)	0	0	0
22/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	745.0000	741.0000	(0.537)	0	0	0
22/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	224.0000	194.0000	(13.393)	0	0	0
22/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	955.0000	956.0000	0.105	0	0	0
22/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	315.0000	279.0000	(11.429)	0	0	0
22/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,114.0000	1,121.0000	0.628	0	0	0
22/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	104.0000	88.0000	(15.385)	0	0	0
22/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,494.0000	1,515.0000	1.406	0	0	0
22/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	72.0000	61.0000	(15.278)	0	0	0
22/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	844.0000	842.0000	(0.237)	0	0	0
22/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,662.0000	1,688.0000	1.564	0	0	0
22/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	505.0000	464.0000	(8.119)	0	0	0
22/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	404.0000	365.0000	(9.653)	0	0	0
22/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,054.0000	1,009.0000	(4.269)	0	0	0
22/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	384.0000	376.0000	(2.083)	0	0	0
22/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,244.0000	1,199.0000	(3.617)	0	0	0
22/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	443.0000	436.0000	(1.580)	0	0	0
22/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	636.0000	630.0000	(0.943)	0	0	0
22/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	646.0000	603.0000	(6.656)	0	0	0
22/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,185.0000	1,195.0000	0.844	0	0	0
22/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	195.0000	168.0000	(13.846)	0	0	0
22/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,373.0000	1,391.0000	1.311	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R	2009/03/16	12.50	Call	Currency Future	1,015.0000	1,018.0000	0.296	0	0	0
22/01/2009	€ / R	2009/03/16	11.50	Call	Currency Future	1,805.0000	1,833.0000	1.551	0	0	0
22/01/2009	€ / R	2009/03/16	11.50	Put	Currency Future	66.0000	56.0000	(15.152)	0	0	0
22/01/2009	€ / R	2009/03/16	12.00	Put	Currency Future	133.0000	114.0000	(14.286)	0	0	0
22/01/2009	€ / R	2009/03/16	12.50	Put	Currency Future	275.0000	241.0000	(12.364)	0	0	0
22/01/2009	€ / R	2009/03/16	11.90	Put	Currency Future	113.0000	96.0000	(15.044)	0	0	0
22/01/2009	€ / R	2009/03/16	12.15	Put	Currency Future	169.0000	145.0000	(14.201)	0	0	0
22/01/2009	€ / R	2009/03/16	12.05	Put	Currency Future	145.0000	124.0000	(14.483)	0	0	0
22/01/2009	€ / R	2009/03/16	12.05	Call	Currency Future	1,334.0000	1,351.0000	1.274	0	0	0
22/01/2009	€ / R	2009/03/16	12.30	Call	Currency Future	1,149.0000	1,158.0000	0.783	0	0	0
22/01/2009	€ / R	2009/03/16	11.60	Call	Currency Future	1,710.0000	1,736.0000	1.520	0	0	0
22/01/2009	€ / R	2009/03/16	12.35	Call	Currency Future	1,114.0000	1,121.0000	0.628	0	0	0
22/01/2009	€ / R	2009/03/16	12.35	Put	Currency Future	224.0000	194.0000	(13.393)	0	0	0
22/01/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,453.0000	1,473.0000	1.376	0	0	0
22/01/2009	€ / R	2009/03/16	12.30	Put	Currency Future	209.0000	181.0000	(13.397)	0	0	0
22/01/2009	€ / R	2009/03/16	12.10	Put	Currency Future	156.0000	134.0000	(14.103)	0	0	0
22/01/2009	€ / R	2009/03/16	12.15	Call	Currency Future	1,258.0000	1,272.0000	1.113	0	0	0
22/01/2009	€ / R	2009/03/16	12.10	Call	Currency Future	1,296.0000	1,311.0000	1.157	0	0	0
22/01/2009	€ / R	2009/03/16	12.45	Call	Currency Future	1,046.0000	1,050.0000	0.382	0	0	0
22/01/2009	€ / R	2009/03/16	12.45	Put	Currency Future	257.0000	223.0000	(13.230)	0	0	0
22/01/2009	€ / R	2009/03/16	12.10	Put	Currency Future	156.0000	134.0000	(14.103)	0	0	0
22/01/2009	€ / R	2009/03/16	12.10	Call	Currency Future	1,296.0000	1,311.0000	1.157	0	0	0
22/01/2009	€ / R	2009/03/16	11.60	Put	Currency Future	70.0000	59.0000	(15.714)	0	0	0
22/01/2009	€ / R	2009/06/12			Currency Future	13.4752	13.5152	0.297	13.5500	13.5000	2,631
22/01/2009	€ / R	2009/06/12	13.15	Call	Currency Future	1,142.0000	1,144.0000	0.175	0	0	0
22/01/2009	€ / R	2009/06/12	14.55	Put	Currency Future	1,709.0000	1,663.0000	(2.692)	0	0	0
22/01/2009	€ / R	2009/06/12	14.55	Call	Currency Future	634.0000	628.0000	(0.946)	0	0	0
22/01/2009	€ / R	2009/06/12	14.70	Call	Currency Future	589.0000	583.0000	(1.019)	0	0	0
22/01/2009	€ / R	2009/06/12	13.15	Call	Currency Future	1,142.0000	1,144.0000	0.175	0	0	0
22/01/2009	€ / R	2009/06/12	14.45	Put	Currency Future	1,641.0000	1,595.0000	(2.803)	0	0	0
22/01/2009	€ / R	2009/06/12	13.30	Put	Currency Future	908.0000	869.0000	(4.295)	0	0	0
22/01/2009	€ / R	2009/06/12	15.60	Call	Currency Future	369.0000	362.0000	(1.897)	0	0	0
22/01/2009	€ / R	2009/06/12	13.15	Put	Currency Future	816.0000	779.0000	(4.534)	0	0	0
22/01/2009	€ / R	2009/06/12	13.30	Call	Currency Future	1,084.0000	1,084.0000	-	0	0	0
22/01/2009	€ / R	2009/06/12	14.70	Put	Currency Future	1,813.0000	1,767.0000	(2.537)	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
22/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	433.0000	426.0000	(1.617)	0	0	0
22/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	666.0000	661.0000	(0.751)	0	0	0
22/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,103.0000	1,105.0000	0.181	0	0	0
22/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,607.0000	1,562.0000	(2.800)	0	0	0
22/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	940.0000	899.0000	(4.362)	0	0	0
22/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	650.0000	644.0000	(0.923)	0	0	0
22/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	619.0000	613.0000	(0.969)	0	0	0
22/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,065.0000	1,064.0000	(0.094)	0	0	0
22/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,675.0000	1,629.0000	(2.746)	0	0	0
22/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,743.0000	1,698.0000	(2.582)	0	0	0
22/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	606.0000	572.0000	(5.611)	0	0	0
22/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	733.0000	729.0000	(0.546)	0	0	0
22/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	699.0000	694.0000	(0.715)	0	0	0
22/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	787.0000	784.0000	(0.381)	0	0	0
22/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,508.0000	1,464.0000	(2.918)	0	0	0
22/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	988.0000	986.0000	(0.202)	0	0	0
22/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	574.0000	568.0000	(1.045)	0	0	0
22/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	864.0000	862.0000	(0.231)	0	0	0
22/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,381.0000	1,387.0000	0.434	0	0	0
22/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,849.0000	1,803.0000	(2.488)	0	0	0
22/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,441.0000	1,448.0000	0.486	0	0	0
22/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,494.0000	2,447.0000	(1.885)	0	0	0
22/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	519.0000	512.0000	(1.349)	0	0	0
22/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,094.0000	1,052.0000	(3.839)	0	0	0
22/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	816.0000	779.0000	(4.534)	0	0	0
22/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,921.0000	1,874.0000	(2.447)	0	0	0
22/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	969.0000	968.0000	(0.103)	0	0	0
22/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,062.0000	1,021.0000	(3.861)	0	0	0
22/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,412.0000	1,368.0000	(3.116)	0	0	0
22/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,289.0000	1,246.0000	(3.336)	0	0	0
22/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	970.0000	929.0000	(4.227)	0	0	0
22/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,444.0000	1,400.0000	(3.047)	0	0	0
22/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	825.0000	822.0000	(0.364)	0	0	0
22/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	566.0000	533.0000	(5.830)	0	0	0
22/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	769.0000	765.0000	(0.520)	0	0	0
22/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,778.0000	1,732.0000	(2.587)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,258.0000	2,211.0000	(2.081)	0	0	0
22/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	787.0000	784.0000	(0.381)	0	0	0
22/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,025.0000	1,024.0000	(0.098)	0	0	0
22/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	603.0000	598.0000	(0.829)	0	0	0
22/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,412.0000	1,368.0000	(3.116)	0	0	0
22/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,574.0000	1,529.0000	(2.859)	0	0	0
22/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	901.0000	898.0000	(0.333)	0	0	0
22/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	546.0000	540.0000	(1.099)	0	0	0
22/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	845.0000	842.0000	(0.355)	0	0	0
22/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	392.0000	365.0000	(6.888)	0	0	0
22/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,885.0000	1,838.0000	(2.493)	0	0	0
22/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,225.0000	1,183.0000	(3.429)	0	0	0
22/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,289.0000	1,246.0000	(3.336)	0	0	0
22/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,767.0000	1,780.0000	0.736	0	0	0
22/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	532.0000	526.0000	(1.128)	0	0	0
22/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	970.0000	929.0000	(4.227)	0	0	0
22/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,319.0000	1,276.0000	(3.260)	0	0	0
22/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,957.0000	1,911.0000	(2.351)	0	0	0
22/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,045.0000	1,044.0000	(0.096)	0	0	0
22/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,873.0000	1,888.0000	0.801	0	0	0
22/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	560.0000	554.0000	(1.071)	0	0	0
22/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,045.0000	1,044.0000	(0.096)	0	0	0
22/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,000.0000	959.0000	(4.100)	0	0	0
22/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,350.0000	1,307.0000	(3.185)	0	0	0
22/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,472.0000	1,480.0000	0.543	0	0	0
22/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	878.0000	840.0000	(4.328)	0	0	0
22/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,994.0000	1,947.0000	(2.357)	0	0	0
22/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	884.0000	882.0000	(0.226)	0	0	0
22/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	864.0000	862.0000	(0.231)	0	0	0
22/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,068.0000	2,021.0000	(2.273)	0	0	0
22/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,259.0000	1,217.0000	(3.336)	0	0	0
22/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	493.0000	486.0000	(1.420)	0	0	0
22/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	751.0000	747.0000	(0.533)	0	0	0
22/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	682.0000	677.0000	(0.733)	0	0	0
22/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,031.0000	990.0000	(3.977)	0	0	0
22/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,126.0000	1,084.0000	(3.730)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R	2009/06/12	13.10	Put	Currency Future	787.0000	750.0000	(4.701)	0	0	0
22/01/2009	€ / R	2009/06/12	13.50	Call	Currency Future	1,006.0000	1,005.0000	(0.099)	0	0	0
22/01/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,159.0000	1,117.0000	(3.624)	0	0	0
22/01/2009	€ / R	2009/06/12	13.80	Put	Currency Future	1,225.0000	1,183.0000	(3.429)	0	0	0
22/01/2009	€ / R	2009/06/12	13.80	Call	Currency Future	901.0000	898.0000	(0.333)	0	0	0
22/01/2009	€ / R	2009/06/12	13.65	Call	Currency Future	952.0000	950.0000	(0.210)	0	0	0
22/01/2009	€ / R	2009/06/12	13.70	Call	Currency Future	934.0000	932.0000	(0.214)	0	0	0
22/01/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,381.0000	1,337.0000	(3.186)	0	0	0
22/01/2009	€ / R	2009/06/12	13.65	Call	Currency Future	952.0000	950.0000	(0.210)	0	0	0
22/01/2009	€ / R	2009/06/12	14.05	Call	Currency Future	806.0000	803.0000	(0.372)	0	0	0
22/01/2009	€ / R	2009/06/12	14.20	Put	Currency Future	1,476.0000	1,432.0000	(2.981)	0	0	0
22/01/2009	€ / R	2009/06/12	15.30	Call	Currency Future	433.0000	426.0000	(1.617)	0	0	0
22/01/2009	€ / R	2009/06/12	13.65	Put	Currency Future	1,126.0000	1,084.0000	(3.730)	0	0	0
22/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	546.0000	515.0000	(5.678)	0	0	0
22/01/2009	€ / R	2009/06/12	15.40	Put	Currency Future	2,336.0000	2,288.0000	(2.055)	0	0	0
22/01/2009	€ / R	2009/06/12	15.40	Call	Currency Future	411.0000	404.0000	(1.703)	0	0	0
22/01/2009	€ / R	2009/06/12	11.70	Call	Currency Future	2,057.0000	2,074.0000	0.826	0	0	0
22/01/2009	€ / R	2009/06/12	15.30	Put	Currency Future	2,258.0000	2,211.0000	(2.081)	0	0	0
22/01/2009	€ / R	2009/06/12	11.75	Call	Currency Future	2,019.0000	2,036.0000	0.842	0	0	0
22/01/2009	€ / R	2009/06/12	14.30	Call	Currency Future	716.0000	711.0000	(0.698)	0	0	0
22/01/2009	€ / R	2009/06/12	11.75	Put	Currency Future	294.0000	271.0000	(7.823)	0	0	0
22/01/2009	€ / R	2009/06/12	14.30	Put	Currency Future	1,541.0000	1,496.0000	(2.920)	0	0	0
22/01/2009	€ / R	2009/06/12	11.85	Call	Currency Future	1,945.0000	1,961.0000	0.823	0	0	0
22/01/2009	€ / R	2009/06/12	14.80	Put	Currency Future	1,885.0000	1,838.0000	(2.493)	0	0	0
22/01/2009	€ / R	2009/06/12	11.85	Put	Currency Future	320.0000	296.0000	(7.500)	0	0	0
22/01/2009	€ / R	2009/06/12	14.05	Call	Currency Future	806.0000	803.0000	(0.372)	0	0	0
22/01/2009	€ / R	2009/06/12	14.40	Put	Currency Future	1,607.0000	1,562.0000	(2.800)	0	0	0
22/01/2009	€ / R	2009/06/12	11.95	Put	Currency Future	348.0000	322.0000	(7.471)	0	0	0
22/01/2009	€ / R	2009/06/12	12.40	Put	Currency Future	491.0000	461.0000	(6.110)	0	0	0
22/01/2009	€ / R	2009/06/12	14.15	Put	Currency Future	1,444.0000	1,400.0000	(3.047)	0	0	0
22/01/2009	€ / R	2009/06/12	12.40	Call	Currency Future	1,566.0000	1,576.0000	0.639	0	0	0
22/01/2009	€ / R	2009/06/12	14.05	Put	Currency Future	1,381.0000	1,337.0000	(3.186)	0	0	0
22/01/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,837.0000	1,851.0000	0.762	0	0	0
22/01/2009	€ / R	2009/06/12	14.15	Call	Currency Future	769.0000	765.0000	(0.520)	0	0	0
22/01/2009	€ / R	2009/06/12	11.70	Put	Currency Future	282.0000	259.0000	(8.156)	0	0	0
22/01/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,982.0000	1,999.0000	0.858	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	390.0000	382.0000	(2.051)	0	0	0
22/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	307.0000	283.0000	(7.818)	0	0	0
22/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	969.0000	968.0000	(0.103)	0	0	0
22/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,105.0000	2,058.0000	(2.233)	0	0	0
22/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,909.0000	1,924.0000	0.786	0	0	0
22/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,062.0000	1,021.0000	(3.861)	0	0	0
22/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	481.0000	474.0000	(1.455)	0	0	0
22/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,162.0000	1,165.0000	0.258	0	0	0
22/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	334.0000	309.0000	(7.485)	0	0	0
22/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	619.0000	613.0000	(0.969)	0	0	0
22/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	362.0000	336.0000	(7.182)	0	0	0
22/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,743.0000	1,698.0000	(2.582)	0	0	0
22/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	682.0000	677.0000	(0.733)	0	0	0
22/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	560.0000	554.0000	(1.071)	0	0	0
22/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,094.0000	1,052.0000	(3.839)	0	0	0
22/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	506.0000	499.0000	(1.383)	0	0	0
22/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	668.0000	633.0000	(5.240)	0	0	0
22/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	988.0000	986.0000	(0.202)	0	0	0
22/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,031.0000	1,984.0000	(2.314)	0	0	0
22/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,294.0000	1,299.0000	0.386	0	0	0
22/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	668.0000	633.0000	(5.240)	0	0	0
22/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	934.0000	932.0000	(0.214)	0	0	0
22/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,414.0000	2,367.0000	(1.947)	0	0	0
22/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,183.0000	1,186.0000	0.254	0	0	0
22/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	377.0000	350.0000	(7.162)	0	0	0
22/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,733.0000	1,745.0000	0.692	0	0	0
22/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	407.0000	380.0000	(6.634)	0	0	0
22/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	320.0000	296.0000	(7.500)	0	0	0
22/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	787.0000	750.0000	(4.701)	0	0	0
22/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,945.0000	1,961.0000	0.823	0	0	0
22/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,802.0000	1,815.0000	0.721	0	0	0
22/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,162.0000	1,165.0000	0.258	0	0	0
22/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,095.0000	2,113.0000	0.859	0	0	0
22/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	908.0000	869.0000	(4.295)	0	0	0
22/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	270.0000	248.0000	(8.148)	0	0	0
22/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,084.0000	1,084.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	758.0000	721.0000	(4.881)	0	0	0
22/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,265.0000	1,270.0000	0.395	0	0	0
22/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	712.0000	676.0000	(5.056)	0	0	0
22/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	456.0000	449.0000	(1.535)	0	0	0
22/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,159.0000	1,117.0000	(3.624)	0	0	0
22/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	585.0000	552.0000	(5.641)	0	0	0
22/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,181.0000	2,134.0000	(2.155)	0	0	0
22/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,411.0000	1,418.0000	0.496	0	0	0
22/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,294.0000	1,299.0000	0.386	0	0	0
22/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	532.0000	526.0000	(1.128)	0	0	0
22/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,238.0000	1,242.0000	0.323	0	0	0
22/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,957.0000	1,911.0000	(2.351)	0	0	0
22/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	690.0000	655.0000	(5.072)	0	0	0
22/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	716.0000	711.0000	(0.698)	0	0	0
22/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,183.0000	1,186.0000	0.254	0	0	0
22/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	847.0000	809.0000	(4.486)	0	0	0
22/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,192.0000	1,150.0000	(3.523)	0	0	0
22/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,476.0000	1,432.0000	(2.981)	0	0	0
22/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,122.0000	1,125.0000	0.267	0	0	0
22/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	917.0000	915.0000	(0.218)	0	0	0
22/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,541.0000	1,496.0000	(2.920)	0	0	0
22/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	758.0000	721.0000	(4.881)	0	0	0
22/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	751.0000	747.0000	(0.533)	0	0	0
22/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,322.0000	1,328.0000	0.454	0	0	0
22/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	566.0000	533.0000	(5.830)	0	0	0
22/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,322.0000	1,328.0000	0.454	0	0	0
22/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	647.0000	612.0000	(5.410)	0	0	0
22/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	456.0000	427.0000	(6.360)	0	0	0
22/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	735.0000	699.0000	(4.898)	0	0	0
22/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,210.0000	1,214.0000	0.331	0	0	0
22/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	690.0000	655.0000	(5.072)	0	0	0
22/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,566.0000	1,576.0000	0.639	0	0	0
22/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,632.0000	1,642.0000	0.613	0	0	0
22/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	491.0000	461.0000	(6.110)	0	0	0
22/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,265.0000	1,270.0000	0.395	0	0	0
22/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	647.0000	612.0000	(5.410)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R	2009/06/12	12.60	Call	Currency Future	1,441.0000	1,448.0000	0.486	0	0	0
22/01/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,351.0000	1,357.0000	0.444	0	0	0
22/01/2009	€ / R	2009/06/12	12.05	Put	Currency Future	377.0000	350.0000	(7.162)	0	0	0
22/01/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,802.0000	1,815.0000	0.721	0	0	0
22/01/2009	€ / R	2009/06/12	12.45	Call	Currency Future	1,534.0000	1,544.0000	0.652	0	0	0
22/01/2009	€ / R	2009/06/12	12.20	Put	Currency Future	423.0000	395.0000	(6.619)	0	0	0
22/01/2009	€ / R	2009/06/12	12.15	Put	Currency Future	407.0000	380.0000	(6.634)	0	0	0
22/01/2009	€ / R	2009/06/12	12.45	Put	Currency Future	509.0000	478.0000	(6.090)	0	0	0
22/01/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,733.0000	1,745.0000	0.692	0	0	0
22/01/2009	€ / R	2009/06/12	12.10	Put	Currency Future	392.0000	365.0000	(6.888)	0	0	0
22/01/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,699.0000	1,710.0000	0.647	0	0	0
22/01/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,767.0000	1,780.0000	0.736	0	0	0
22/01/2009	€ / R	2009/06/12	12.75	Put	Currency Future	626.0000	592.0000	(5.431)	0	0	0
22/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,472.0000	1,480.0000	0.543	0	0	0
22/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	546.0000	515.0000	(5.678)	0	0	0
22/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	474.0000	444.0000	(6.329)	0	0	0
22/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	440.0000	411.0000	(6.591)	0	0	0
22/01/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,665.0000	1,676.0000	0.661	0	0	0
22/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	474.0000	444.0000	(6.329)	0	0	0
22/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,599.0000	1,609.0000	0.625	0	0	0
22/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,503.0000	1,511.0000	0.532	0	0	0
22/01/2009	€ / R	2009/06/12	12.65	Call	Currency Future	1,411.0000	1,418.0000	0.496	0	0	0
22/01/2009	€ / R	2009/06/12	12.65	Put	Currency Future	585.0000	552.0000	(5.641)	0	0	0
22/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,599.0000	1,609.0000	0.625	0	0	0
22/01/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,632.0000	1,642.0000	0.613	0	0	0
22/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	528.0000	496.0000	(6.061)	0	0	0
22/01/2009	€ / R	2009/06/12	12.30	Put	Currency Future	456.0000	427.0000	(6.360)	0	0	0
22/01/2009	€ / R	2009/09/14			Currency Future	13.7026	13.7383	0.261	0.0000	0.0000	0
22/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,357.0000	1,345.0000	(0.884)	0	0	0
22/01/2009	€ / R	2009/09/14	14.15	Call	Currency Future	1,161.0000	1,148.0000	(1.120)	0	0	0
22/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,064.0000	1,050.0000	(1.316)	0	0	0
22/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,254.0000	1,207.0000	(3.748)	0	0	0
22/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	0.0000	1,426.0000	100.000	0	0	0
22/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,761.0000	1,712.0000	(2.783)	0	0	0
22/01/2009	€ / R	2009/09/14	13.40	Put	Currency Future	0.0000	1,088.0000	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
22/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,102.0000	1,088.0000	(1.270)	0	0	0
22/01/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,608.0000	1,560.0000	(2.985)	0	0	0
22/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,357.0000	1,345.0000	(0.884)	0	0	0
22/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,121.0000	1,108.0000	(1.160)	0	0	0
22/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,054.0000	2,003.0000	(2.483)	0	0	0
22/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,254.0000	1,207.0000	(3.748)	0	0	0
22/01/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,417.0000	1,405.0000	(0.847)	0	0	0
22/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,699.0000	1,650.0000	(2.884)	0	0	0
22/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,164.0000	1,117.0000	(4.038)	0	0	0
22/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,141.0000	1,128.0000	(1.139)	0	0	0
22/01/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,544.0000	1,496.0000	(3.109)	0	0	0
22/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,638.0000	1,589.0000	(2.991)	0	0	0
22/01/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1,197.0000	1,184.0000	(1.086)	0	0	0
22/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,224.0000	1,177.0000	(3.840)	0	0	0
22/01/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1,338.0000	1,326.0000	(0.897)	0	0	0
22/01/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,285.0000	1,238.0000	(3.658)	0	0	0
22/01/2009	€ / R 2009/09/14	13.75	Call	Currency Future	1,301.0000	1,289.0000	(0.922)	0	0	0
22/01/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,348.0000	1,300.0000	(3.561)	0	0	0
22/01/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,377.0000	1,365.0000	(0.871)	0	0	0
22/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,669.0000	1,620.0000	(2.936)	0	0	0
22/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	907.0000	892.0000	(1.654)	0	0	0
22/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,578.0000	1,530.0000	(3.042)	0	0	0
22/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,070.0000	1,027.0000	(4.019)	0	0	0
22/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,247.0000	1,235.0000	(0.962)	0	0	0
22/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,629.0000	1,624.0000	(0.307)	0	0	0
22/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,181.0000	1,168.0000	(1.101)	0	0	0
22/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	927.0000	886.0000	(4.423)	0	0	0
22/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,445.0000	1,397.0000	(3.322)	0	0	0
22/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,478.0000	1,430.0000	(3.248)	0	0	0
22/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,412.0000	1,364.0000	(3.399)	0	0	0
22/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,134.0000	1,088.0000	(4.056)	0	0	0
22/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,230.0000	1,218.0000	(0.976)	0	0	0
22/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,437.0000	1,426.0000	(0.765)	0	0	0
22/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,445.0000	1,397.0000	(3.322)	0	0	0
22/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,070.0000	1,027.0000	(4.019)	0	0	0
22/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,316.0000	1,269.0000	(3.571)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	€ / R	2009/09/14	13.20	Call	Currency Future	1,523.0000	1,517.0000	(0.394)	0	0	0
22/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,319.0000	1,307.0000	(0.910)	0	0	0
22/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,472.0000	1,465.0000	(0.476)	0	0	0
22/01/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1,247.0000	1,235.0000	(0.962)	0	0	0
22/01/2009	€ / R	2009/09/14	12.80	Put	Currency Future	838.0000	799.0000	(4.654)	0	0	0
22/01/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,684.0000	1,680.0000	(0.238)	0	0	0
22/01/2009	€ / R	2009/09/14	12.90	Put	Currency Future	882.0000	842.0000	(4.535)	0	0	0
22/01/2009	€ / R	2009/09/14	14.00	Put	Currency Future	1,511.0000	1,463.0000	(3.177)	0	0	0
22/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,472.0000	1,465.0000	(0.476)	0	0	0
22/01/2009	€ / R	2009/09/14	13.85	Call	Currency Future	1,265.0000	1,253.0000	(0.949)	0	0	0
22/01/2009	€ / R	2009/09/14	12.80	Call	Currency Future	1,741.0000	1,737.0000	(0.230)	0	0	0
22/01/2009	€ / R	2009/09/14	14.00	Call	Currency Future	1,213.0000	1,201.0000	(0.989)	0	0	0
22/01/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,798.0000	1,795.0000	(0.167)	0	0	0
22/01/2009	€ / R	2009/09/14	12.70	Put	Currency Future	795.0000	757.0000	(4.780)	0	0	0
22/01/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,021.0000	979.0000	(4.114)	0	0	0
22/01/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,889.0000	1,839.0000	(2.647)	0	0	0
22/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,102.0000	1,088.0000	(1.270)	0	0	0
22/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,283.0000	1,270.0000	(1.013)	0	0	0
22/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,699.0000	1,650.0000	(2.884)	0	0	0
22/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,181.0000	1,168.0000	(1.101)	0	0	0
22/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,761.0000	1,712.0000	(2.783)	0	0	0
22/01/2009	€ / R	2009/09/14	14.50	Call	Currency Future	1,027.0000	1,013.0000	(1.363)	0	0	0
22/01/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,825.0000	1,775.0000	(2.740)	0	0	0
22/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,380.0000	1,332.0000	(3.478)	0	0	0
22/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,578.0000	1,530.0000	(3.042)	0	0	0
22/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,380.0000	1,332.0000	(3.478)	0	0	0
22/01/2009	€ / R	2009/09/14	14.60	Call	Currency Future	992.0000	977.0000	(1.512)	0	0	0
22/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,283.0000	1,270.0000	(1.013)	0	0	0
22/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,064.0000	1,050.0000	(1.316)	0	0	0
22/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,194.0000	1,147.0000	(3.936)	0	0	0
22/01/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,576.0000	1,570.0000	(0.381)	0	0	0
22/01/2009	€ / R	2009/09/14	13.10	Put	Currency Future	973.0000	932.0000	(4.214)	0	0	0
22/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,396.0000	1,385.0000	(0.788)	0	0	0
22/01/2009	ALBI	2009/02/05			Index Future	293.8790	294.3870	0.173	293.8800	293.8800	605

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ALBI	2009/05/07			Index Future	301.9390	302.4610	0.173	301.9400	301.9400	1
22/01/2009	ALBI	2009/08/06			Index Future	308.6570	309.1390	0.156	0.0000	0.0000	0
22/01/2009	CRD1	2009/02/05			Index Future	124.0310	124.3030	0.219	0.0000	0.0000	0
22/01/2009	CRD1	2009/05/07			Index Future	127.4190	127.7000	0.221	0.0000	0.0000	0
22/01/2009	CRD1	2009/08/06			Index Future	130.5390	130.8290	0.222	0.0000	0.0000	2
22/01/2009	GOVI	2009/02/05			jGovi	295.7130	296.1715	0.155	0.0000	0.0000	507
22/01/2009	GOVI	2009/05/07			jGovi	303.7920	304.2655	0.156	0.0000	0.0000	0
22/01/2009	GOVI	2009/08/06			jGovi	311.2305	311.7205	0.157	0.0000	0.0000	0
22/01/2009	ILBI	2009/02/05			Index Future	336.4160	336.4160	-	0.0000	0.0000	2
22/01/2009	ILBI	2009/05/07			Index Future	346.2930	346.2930	-	0.0000	0.0000	0
22/01/2009	J153	2010/08/31			jSwap	9.2330	9.2300	(0.032)	0.0000	0.0000	0
22/01/2009	J157	2015/09/15			jSwap	8.6270	8.5640	(0.730)	0.0000	0.0000	0
22/01/2009	J186	2026/12/21			jSwap	7.8090	7.7310	(0.999)	0.0000	0.0000	0
22/01/2009	J201	2014/12/22			jSwap	8.4210	8.3540	(0.796)	0.0000	0.0000	0
22/01/2009	J203	2017/09/15			jSwap	8.6000	8.5520	(0.558)	0.0000	0.0000	0
22/01/2009	J204	2018/12/21			jSwap	8.4240	8.3600	(0.760)	0.0000	0.0000	0
22/01/2009	J207	2020/01/15			jSwap	8.3440	8.2730	(0.851)	0.0000	0.0000	0
22/01/2009	JBAR	2005/12/21			jBar	11.3750	11.2380	(1.204)	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
22/01/2009	JFRA	2009/02/05			jFra	11.0090	10.9310	(0.709)	0.0000	0.0000	0
22/01/2009	JFRA	2009/05/07			jFra	8.9070	8.9350	0.314	0.0000	0.0000	0
22/01/2009	JFRA	2009/08/06			jFra	7.5440	7.5610	0.225	0.0000	0.0000	0
22/01/2009	JFRA	2009/11/05			jFra	7.2030	7.1970	(0.083)	0.0000	0.0000	0
22/01/2009	JN02	2009/02/05			jNote	8.1080	8.0970	(0.136)	0.0000	0.0000	0
22/01/2009	JN02	2009/05/07			jNote	7.6910	7.6810	(0.130)	0.0000	0.0000	0
22/01/2009	JN02	2009/08/06			jNote	7.5660	7.5430	(0.304)	0.0000	0.0000	0
22/01/2009	JN05	2009/02/05			jNote	8.2090	8.1450	(0.780)	0.0000	0.0000	0
22/01/2009	JN05	2009/05/07			jNote	8.0500	7.9850	(0.807)	0.0000	0.0000	0
22/01/2009	JN05	2009/08/06			jNote	8.0210	7.9470	(0.923)	0.0000	0.0000	0
22/01/2009	JN10	2009/02/05			jNote	8.2750	8.2060	(0.834)	0.0000	0.0000	0
22/01/2009	JN10	2009/05/07			jNote	8.1640	8.0930	(0.870)	0.0000	0.0000	0
22/01/2009	JN10	2009/08/06			jNote	8.1270	8.0480	(0.972)	0.0000	0.0000	0
22/01/2009	JROD	2009/01/30			jRod	11.5040	11.5010	(0.026)	0.0000	0.0000	0
22/01/2009	JROD	2009/02/27			jRod	11.4000	11.3640	(0.316)	0.0000	0.0000	0
22/01/2009	JROD	2009/03/31			jRod	11.4000	11.3020	(0.860)	0.0000	0.0000	0
22/01/2009	JROD	2009/04/30			jRod	11.4170	11.3470	(0.613)	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
22/01/2009	JROD	2009/05/29			jRod	11.1890	11.1120	(0.688)	0.0000	0.0000	0
22/01/2009	JROD	2009/06/30			jRod	10.8720	10.7990	(0.671)	0.0000	0.0000	0
22/01/2009	OTH1	2009/02/05			Index Future	284.0770	284.7700	0.244	0.0000	0.0000	0
22/01/2009	OTH1	2009/05/07			Index Future	291.8380	292.5530	0.245	0.0000	0.0000	0
22/01/2009	OTH1	2009/08/06			Index Future	298.9830	299.7200	0.247	0.0000	0.0000	3
22/01/2009	R153	2009/02/05			Bond Future	7.1640	7.1000	(0.893)	0.0000	0.0000	8,514
22/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,212.0000	4,310.0000	2.327	0	0	0
22/01/2009	R153	2009/05/07			Bond Future	6.3500	6.2720	(1.228)	0.0000	0.0000	4,782
22/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,839.0000	3,801.0000	(0.990)	0	0	0
22/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	146.0000	6.0000	(95.890)	0	0	0
22/01/2009	R153	2009/08/06			Bond Future	5.2080	5.1100	(1.882)	0.0000	0.0000	0
22/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	5,364.0000	5,066.0000	(5.556)	0	0	0
22/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	409.0000	5.0000	(98.778)	0	0	0
22/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	451.0000	7.0000	(98.448)	0	0	0
22/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	5,157.0000	4,818.0000	(6.574)	0	0	0
22/01/2009	R153	2009/11/05			Bond Future	3.5250	3.3950	(3.688)	0.0000	0.0000	0
22/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	3,391.0000	2,566.0000	(24.329)	0	0	0
22/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	946.0000	12.0000	(98.732)	0	0	0
22/01/2009	R157	2009/02/05			Bond Future	7.5850	7.5160	(0.910)	7.5500	7.5500	16,403
22/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	4,165.0000	4,519.0000	8.499	0	0	1,350
22/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	209.0000	143.0000	(31.579)	0	0	0
22/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	850
22/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	9,619.0000	10,037.0000	4.346	0	0	0
22/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	30.0000	17.0000	(43.333)	0	0	0
22/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	1.0000	0.0000	(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
22/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	13,644.0000	14,064.0000	3.078	0	0	0
22/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	10,980.0000	11,399.0000	3.816	0	0	600
22/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	6,859.0000	7,266.0000	5.934	0	0	600
22/01/2009	R157	2009/05/07			Bond Future	7.4380	7.3650	(0.981)	0.0000	0.0000	1,777
22/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,399.0000	1,506.0000	7.648	0	0	0
22/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	7,102.0000	6,776.0000	(4.590)	0	0	0
22/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	2,996.0000	3,184.0000	6.275	0	0	386
22/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	750.0000	677.0000	(9.733)	0	0	0
22/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,114.0000	3,870.0000	(5.931)	0	0	0
22/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,577.0000	9,937.0000	3.759	0	0	0
22/01/2009	R157	2009/08/06			Bond Future	7.3620	7.2850	(1.046)	0.0000	0.0000	5,000
22/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	10,274.0000	12,009.0000	16.887	0	0	0
22/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	27.0000	1,321.0000	4792.593	0	0	0
22/01/2009	R157	2009/11/05			Bond Future	7.3200	7.2380	(1.120)	0.0000	0.0000	0
22/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	1,852.0000	4,995.0000	169.708	0	0	0
22/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	2,841.0000	6,437.0000	126.575	0	0	0
22/01/2009	R186	2009/02/05			Bond Future	7.9140	7.9350	0.265	0.0000	0.0000	9,323
22/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	32.0000	28.0000	(12.500)	0	0	0
22/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,716.0000	13,477.0000	(1.742)	0	0	0
22/01/2009	R186	2009/05/07			Bond Future	7.8280	7.8500	0.281	0.0000	0.0000	0
22/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,335.0000	2,363.0000	1.199	0	0	0
22/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,512.0000	14,294.0000	(1.502)	0	0	0
22/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,033.0000	18,209.0000	0.976	0	0	0
22/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,746.0000	1,676.0000	(4.009)	0	0	97
22/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	7,810.0000	7,638.0000	(2.202)	0	0	2,500
22/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,904.0000	5,979.0000	1.270	0	0	0
22/01/2009	R186	2009/08/06			Bond Future	7.7820	7.8040	0.283	0.0000	0.0000	2,500
22/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,286.0000	17,085.0000	(1.163)	0	0	0
22/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,689.0000	4,734.0000	0.960	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
22/01/2009	R186	2009/11/05			Bond Future	7.7520	7.7740	0.284	0.0000	0.0000	0
22/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,544.0000	13,643.0000	0.731	0	0	0
22/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10,692.0000	10,547.0000	(1.356)	0	0	5,000
22/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,304.0000	19,113.0000	(0.989)	0	0	0
22/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,471.0000	6,524.0000	0.819	0	0	5,000
22/01/2009	R196	2009/02/05			Bond Future	11.3250	11.2130	(0.989)	0.0000	0.0000	0
22/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	408.0000	396.0000	(2.941)	0	0	0
22/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	437.0000	420.0000	(3.890)	0	0	0
22/01/2009	R196	2009/05/07			Bond Future	11.9890	11.8550	(1.118)	0.0000	0.0000	0
22/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	306.0000	270.0000	(11.765)	0	0	0
22/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	13.0000	17.0000	30.769	0	0	0
22/01/2009	R201	2009/02/05			Bond Future	7.6460	7.5770	(0.902)	0.0000	0.0000	2
22/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,364.0000	7,696.0000	4.508	0	0	0
22/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R201	2009/05/07			Bond Future	7.4580	7.3860	(0.965)	0.0000	0.0000	0
22/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,992.0000	8,700.0000	8.859	0	0	0
22/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	2.0000	373.0000	18550.000	0	0	0
22/01/2009	R201	2009/08/06			Bond Future	7.3410	7.2640	(1.049)	0.0000	0.0000	0
22/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	8,250.0000	9,531.0000	15.527	0	0	0
22/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	20.0000	952.0000	4660.000	0	0	0
22/01/2009	R201	2009/11/05			Bond Future	7.2480	7.1660	(1.131)	0.0000	0.0000	0
22/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	1,436.0000	3,803.0000	164.833	0	0	0
22/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,531.0000	5,257.0000	107.704	0	0	0
22/01/2009	R203	2009/02/05			Bond Future	7.8250	7.7670	(0.741)	0.0000	0.0000	38
22/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	8,464.0000	8,829.0000	4.312	0	0	0
22/01/2009	R203	2009/05/07			Bond Future	7.6940	7.6320	(0.806)	0.0000	0.0000	0
22/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	7,717.0000	9,067.0000	17.494	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	2.0000	966.0000	48200.000	0	0	0
22/01/2009	R203	2009/08/06			Bond Future	7.6150	7.5510	(0.840)	0.0000	0.0000	0
22/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	9,404.0000	11,489.0000	22.171	0	0	0
22/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	8.0000	1,701.0000	21162.500	0	0	0
22/01/2009	R203	2009/11/05			Bond Future	7.5630	7.4960	(0.886)	0.0000	0.0000	0
22/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,686.0000	6,375.0000	278.114	0	0	0
22/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	2,063.0000	6,351.0000	207.853	0	0	0
22/01/2009	R204	2009/02/05			Bond Future	7.8380	7.7790	(0.753)	0.0000	0.0000	9
22/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	9,074.0000	9,478.0000	4.452	0	0	0
22/01/2009	R204	2009/05/07			Bond Future	7.7210	7.6590	(0.803)	0.0000	0.0000	0
22/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	8,215.0000	9,733.0000	18.478	0	0	0
22/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1.0000	1,098.0000	109700.000	0	0	0
22/01/2009	R204	2009/08/06			Bond Future	7.6540	7.5900	(0.836)	0.0000	0.0000	0
22/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3.0000	1,936.0000	64433.333	0	0	0
22/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	10,004.0000	12,366.0000	23.611	0	0	0
22/01/2009	R204	2009/11/05			Bond Future	7.6070	7.5410	(0.868)	0.0000	0.0000	0
22/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,545.0000	6,924.0000	348.155	0	0	0
22/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	2,254.0000	7,196.0000	219.255	0	0	0
22/01/2009	R206	2009/02/05			Bond Future	7.6820	7.6140	(0.885)	0.0000	0.0000	1,730
22/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,069.0000	6,343.0000	4.515	0	0	0
22/01/2009	R206	2009/05/07			Bond Future	7.4760	7.4030	(0.976)	0.0000	0.0000	0
22/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	16.0000	435.0000	2618.750	0	0	0
22/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,737.0000	6,441.0000	12.271	0	0	0
22/01/2009	R206	2009/08/06			Bond Future	7.3430	7.2650	(1.062)	0.0000	0.0000	0
22/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,863.0000	7,889.0000	14.950	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	40.0000	773.0000	1832.500	0	0	0
22/01/2009	R206	2009/11/05			Bond Future	7.2340	7.1500	(1.161)	0.0000	0.0000	0
22/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	1,389.0000	3,050.0000	119.582	0	0	0
22/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,334.0000	4,296.0000	84.062	0	0	0
22/01/2009	R207	2009/02/05			Bond Future	8.0010	7.9620	(0.487)	0.0000	0.0000	0
22/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,170.0000	8,442.0000	3.329	0	0	0
22/01/2009	R207	2009/05/07			Bond Future	7.9010	7.8600	(0.519)	0.0000	0.0000	0
22/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	7,215.0000	8,972.0000	24.352	0	0	0
22/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2.0000	1,475.0000	73650.000	0	0	0
22/01/2009	R207	2009/08/06			Bond Future	7.8470	7.8040	(0.548)	0.0000	0.0000	0
22/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,005.0000	11,729.0000	30.250	0	0	0
22/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	4.0000	2,433.0000	60725.000	0	0	0
22/01/2009	R207	2009/11/05			Bond Future	7.8090	7.7650	(0.563)	0.0000	0.0000	0
22/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	902.0000	6,478.0000	618.182	0	0	0
22/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	3,021.0000	8,299.0000	174.710	0	0	0
22/01/2009	R208	2009/02/05			Bond Future	8.1440	8.1260	(0.221)	0.0000	0.0000	0
22/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	4,153.0000	4,281.0000	3.082	0	0	0
22/01/2009	R208	2009/05/07			Bond Future	8.0420	8.0280	(0.174)	0.0000	0.0000	0
22/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,846.0000	7,227.0000	49.133	0	0	0
22/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	19.0000	2,302.0000	12015.789	0	0	0
22/01/2009	R208	2009/08/06			Bond Future	7.9870	7.9780	(0.113)	0.0000	0.0000	0
22/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	6.0000	2,851.0000	47416.667	0	0	0
22/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,335.0000	11,243.0000	34.889	0	0	0
22/01/2009	R208	2009/11/05			Bond Future	8.0010	7.9940	(0.087)	0.0000	0.0000	0
22/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	905.0000	6,768.0000	647.845	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	2,666.0000	8,481.0000	218.117	0	0	0
22/01/2009	R209	2009/02/05			Bond Future	7.5960	7.6070	0.145	0.0000	0.0000	5,545
22/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	12,378.0000	12,268.0000	(0.889)	0	0	0
22/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/01/2009	R209	2009/05/07			Bond Future	7.5250	7.5360	0.146	0.0000	0.0000	0
22/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	1,397.0000	100.000	0	0	0
22/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	13,074.0000	14,360.0000	9.836	0	0	0
22/01/2009	R209	2009/08/06			Bond Future	7.4840	7.4950	0.147	0.0000	0.0000	0
22/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	3,835.0000	100.000	0	0	0
22/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,495.0000	15,218.0000	32.388	0	0	0
22/01/2009	R209	2009/11/05			Bond Future	7.4550	7.4660	0.148	0.0000	0.0000	0
22/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	5,063.0000	13,395.0000	164.566	0	0	0
22/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	212.0000	8,432.0000	3877.358	0	0	5,000
22/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	2,852.0000	11,774.0000	312.833	0	0	0
22/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	718.0000	9,528.0000	1227.019	0	0	0
22/01/2009	TRT1	2009/02/05			Index Future	291.9300	292.3920	0.158	0.0000	0.0000	0
22/01/2009	TRT1	2009/05/07			Index Future	299.9060	300.3830	0.159	0.0000	0.0000	0
22/01/2009	TRT1	2009/08/06			Index Future	307.2490	307.7420	0.160	0.0000	0.0000	100
22/01/2009	ZAAD	2009/03/16			Currency Future	6.6782	6.6458	(0.485)	0.0000	0.0000	8,548
22/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	602.0000	626.0000	3.987	0	0	0
22/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	207.0000	197.0000	(4.831)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	455.0000	476.0000	4.615	0	0	0
22/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	385.0000	405.0000	5.195	0	0	0
22/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	280.0000	267.0000	(4.643)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	529.0000	552.0000	4.348	0	0	0
22/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	233.0000	222.0000	(4.721)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	385.0000	405.0000	5.195	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
22/01/2009	ZAAD 2009/03/16	8.00	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
22/01/2009	ZAAD 2009/03/16	7.60	Put	Currency Future	996.0000	1,025.0000	2.912	0	0	0
22/01/2009	ZAAD 2009/03/16	6.20	Call	Currency Future	569.0000	544.0000	(4.394)	0	0	0
22/01/2009	ZAAD 2009/03/16	7.75	Put	Currency Future	1,127.0000	1,157.0000	2.662	0	0	0
22/01/2009	ZAAD 2009/03/16	7.70	Call	Currency Future	61.0000	58.0000	(4.918)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.80	Call	Currency Future	263.0000	251.0000	(4.563)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.70	Put	Currency Future	320.0000	339.0000	5.938	0	0	0
22/01/2009	ZAAD 2009/03/16	7.90	Put	Currency Future	1,263.0000	1,293.0000	2.375	0	0	0
22/01/2009	ZAAD 2009/03/16	7.55	Call	Currency Future	82.0000	78.0000	(4.878)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.65	Put	Currency Future	289.0000	307.0000	6.228	0	0	0
22/01/2009	ZAAD 2009/03/16	6.10	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
22/01/2009	ZAAD 2009/03/16	6.80	Call	Currency Future	263.0000	251.0000	(4.563)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.70	Call	Currency Future	298.0000	284.0000	(4.698)	0	0	0
22/01/2009	ZAAD 2009/03/16	7.85	Put	Currency Future	1,217.0000	1,247.0000	2.465	0	0	0
22/01/2009	ZAAD 2009/03/16	7.70	Put	Currency Future	1,083.0000	1,112.0000	2.678	0	0	0
22/01/2009	ZAAD 2009/03/16	6.00	Call	Currency Future	728.0000	701.0000	(3.709)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.50	Call	Currency Future	383.0000	366.0000	(4.439)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.85	Put	Currency Future	419.0000	440.0000	5.012	0	0	0
22/01/2009	ZAAD 2009/03/16	8.00	Put	Currency Future	1,355.0000	1,386.0000	2.288	0	0	0
22/01/2009	ZAAD 2009/03/16	6.40	Put	Currency Future	158.0000	171.0000	8.228	0	0	0
22/01/2009	ZAAD 2009/03/16	7.45	Call	Currency Future	98.0000	94.0000	(4.082)	0	0	0
22/01/2009	ZAAD 2009/03/16	7.05	Put	Currency Future	567.0000	591.0000	4.233	0	0	0
22/01/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	338.0000	323.0000	(4.438)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	260.0000	277.0000	6.538	0	0	0
22/01/2009	ZAAD 2009/03/16	6.85	Call	Currency Future	247.0000	236.0000	(4.453)	0	0	0
22/01/2009	ZAAD 2009/03/16	8.10	Put	Currency Future	1,449.0000	1,480.0000	2.139	0	0	0
22/01/2009	ZAAD 2009/03/16	7.05	Put	Currency Future	567.0000	591.0000	4.233	0	0	0
22/01/2009	ZAAD 2009/03/16	7.55	Put	Currency Future	954.0000	982.0000	2.935	0	0	0
22/01/2009	ZAAD 2009/03/16	5.90	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
22/01/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	260.0000	277.0000	6.538	0	0	0
22/01/2009	ZAAD 2009/03/16	8.20	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
22/01/2009	ZAAD 2009/03/16	7.05	Call	Currency Future	195.0000	186.0000	(4.615)	0	0	0
22/01/2009	ZAAD 2009/03/16	7.45	Put	Currency Future	870.0000	898.0000	3.218	0	0	0
22/01/2009	ZAAD 2009/03/16	6.50	Put	Currency Future	205.0000	221.0000	7.805	0	0	0
22/01/2009	ZAAD 2009/03/16	7.85	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
22/01/2009	ZAAD 2009/03/16	6.40	Call	Currency Future	436.0000	417.0000	(4.358)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	298.0000	284.0000	(4.698)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	56.0000	53.0000	(5.357)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	180.0000	194.0000	7.778	0	0	0
22/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	320.0000	339.0000	5.938	0	0	0
22/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	646.0000	620.0000	(4.025)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	140.0000	133.0000	(5.000)	0	0	0
22/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,544.0000	1,575.0000	2.008	0	0	0
22/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	409.0000	390.0000	(4.645)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	195.0000	186.0000	(4.615)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	50.0000	55.0000	10.000	0	0	0
22/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	498.0000	476.0000	(4.418)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	317.0000	303.0000	(4.416)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	219.0000	209.0000	(4.566)	0	0	0
22/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	359.0000	344.0000	(4.178)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	90.0000	98.0000	8.889	0	0	0
22/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	338.0000	323.0000	(4.438)	0	0	0
22/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	30.0000	29.0000	(3.333)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	233.0000	222.0000	(4.721)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	436.0000	417.0000	(4.358)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	455.0000	476.0000	4.615	0	0	0
22/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	90.0000	98.0000	8.889	0	0	0
22/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	814.0000	785.0000	(3.563)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	118.0000	112.0000	(5.085)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	491.0000	514.0000	4.684	0	0	0
22/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	491.0000	514.0000	4.684	0	0	0
22/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	158.0000	171.0000	8.228	0	0	0
22/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	466.0000	445.0000	(4.506)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	789.0000	816.0000	3.422	0	0	0
22/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	569.0000	544.0000	(4.394)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	289.0000	307.0000	6.228	0	0	0
22/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	359.0000	344.0000	(4.178)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	712.0000	738.0000	3.652	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	638.0000	662.0000	3.762	0	0	0
22/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	352.0000	371.0000	5.398	0	0	0
22/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	138.0000	149.0000	7.971	0	0	0
22/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	231.0000	248.0000	7.359	0	0	0
22/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	219.0000	209.0000	(4.566)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	638.0000	662.0000	3.762	0	0	0
22/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	120.0000	130.0000	8.333	0	0	0
22/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,263.0000	1,293.0000	2.375	0	0	0
22/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	231.0000	248.0000	7.359	0	0	0
22/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	74.0000	71.0000	(4.054)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	180.0000	194.0000	7.778	0	0	0
22/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	674.0000	700.0000	3.858	0	0	0
22/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,309.0000	1,339.0000	2.292	0	0	0
22/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	409.0000	390.0000	(4.645)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	750.0000	777.0000	3.600	0	0	0
22/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,402.0000	1,433.0000	2.211	0	0	0
22/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	829.0000	857.0000	3.378	0	0	0
22/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	602.0000	626.0000	3.987	0	0	0
22/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	532.0000	508.0000	(4.511)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	104.0000	112.0000	7.692	0	0	0
22/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,172.0000	1,202.0000	2.560	0	0	0
22/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	68.0000	64.0000	(5.882)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,039.0000	1,068.0000	2.791	0	0	0
22/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	90.0000	85.0000	(5.556)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	50.0000	48.0000	(4.000)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	750.0000	777.0000	3.600	0	0	0
22/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	128.0000	122.0000	(4.688)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	912.0000	940.0000	3.070	0	0	0
22/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	607.0000	581.0000	(4.283)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	770.0000	742.0000	(3.636)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	607.0000	581.0000	(4.283)	0	0	0
22/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
22/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	829.0000	857.0000	3.378	0	0	0
22/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	78.0000	86.0000	10.256	0	0	0
22/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	108.0000	102.0000	(5.556)	0	0	0
22/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	674.0000	700.0000	3.858	0	0	0
22/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	58.0000	64.0000	10.345	0	0	0
22/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	686.0000	660.0000	(3.790)	0	0	0
22/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
22/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	152.0000	145.0000	(4.605)	0	0	0
22/01/2009	ZAAD	2009/06/12			Currency Future	6.7724	6.7410	(0.464)	6.7700	6.7700	920
22/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	243.0000	235.0000	(3.292)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	293.0000	306.0000	4.437	0	0	0
22/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	391.0000	379.0000	(3.069)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	599.0000	617.0000	3.005	0	0	0
22/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,021.0000	1,044.0000	2.253	0	0	0
22/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	616.0000	597.0000	(3.084)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	549.0000	533.0000	(2.914)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	437.0000	423.0000	(3.204)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	421.0000	408.0000	(3.088)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	347.0000	362.0000	4.323	0	0	0
22/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	742.0000	762.0000	2.695	0	0	0
22/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	377.0000	392.0000	3.979	0	0	0
22/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	565.0000	582.0000	3.009	0	0	0
22/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	391.0000	379.0000	(3.069)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	364.0000	353.0000	(3.022)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	765.0000	743.0000	(2.876)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	688.0000	2.840	0	0	0
22/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	437.0000	423.0000	(3.204)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	510.0000	494.0000	(3.137)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	599.0000	617.0000	3.005	0	0	0
22/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	499.0000	516.0000	3.407	0	0	0
22/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	688.0000	2.840	0	0	0
22/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	570.0000	553.0000	(2.982)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	765.0000	743.0000	(2.876)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
22/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	468.0000	484.0000	3.419	0	0	0
22/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	314.0000	304.0000	(3.185)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	193.0000	202.0000	4.663	0	0	0
22/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	437.0000	453.0000	3.661	0	0	0
22/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	406.0000	393.0000	(3.202)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	454.0000	440.0000	(3.084)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	490.0000	475.0000	(3.061)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	219.0000	212.0000	(3.196)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	633.0000	652.0000	3.002	0	0	0
22/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	421.0000	408.0000	(3.088)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	284.0000	275.0000	(3.169)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	510.0000	494.0000	(3.137)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	243.0000	235.0000	(3.292)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	842.0000	863.0000	2.494	0	0	0
22/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	320.0000	334.0000	4.375	0	0	0
22/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,021.0000	1,044.0000	2.253	0	0	0
22/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	377.0000	365.0000	(3.183)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	314.0000	304.0000	(3.185)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	565.0000	582.0000	3.009	0	0	0
22/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	699.0000	678.0000	(3.004)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	269.0000	281.0000	4.461	0	0	0
22/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,097.0000	1,121.0000	2.188	0	0	0
22/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	472.0000	457.0000	(3.178)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	908.0000	884.0000	(2.643)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	912.0000	934.0000	2.412	0	0	0
22/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	499.0000	516.0000	3.407	0	0	0
22/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	531.0000	549.0000	3.390	0	0	0
22/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	227.0000	237.0000	4.405	0	0	0
22/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,461.0000	1,488.0000	1.848	0	0	0
22/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	641.0000	622.0000	(2.964)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,135.0000	1,160.0000	2.203	0	0	0
22/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	705.0000	724.0000	2.695	0	0	0
22/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	136.0000	143.0000	5.147	0	0	0
22/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	299.0000	289.0000	(3.344)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	531.0000	549.0000	3.390	0	0	0
22/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	835.0000	812.0000	(2.754)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	984.0000	1,007.0000	2.337	0	0	0
22/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	454.0000	440.0000	(3.084)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	699.0000	678.0000	(3.004)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	293.0000	306.0000	4.437	0	0	0
22/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	347.0000	336.0000	(3.170)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	437.0000	453.0000	3.661	0	0	0
22/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	592.0000	575.0000	(2.872)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	162.0000	171.0000	5.556	0	0	0
22/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	472.0000	457.0000	(3.178)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	616.0000	597.0000	(3.084)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	193.0000	202.0000	4.663	0	0	0
22/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	256.0000	248.0000	(3.125)	0	0	0
22/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	119.0000	115.0000	(3.361)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	774.0000	795.0000	2.713	0	0	0
22/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	407.0000	423.0000	3.931	0	0	0
22/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	842.0000	863.0000	2.494	0	0	0
22/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,547.0000	1,574.0000	1.745	0	0	0
22/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	208.0000	201.0000	(3.365)	0	0	0
22/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	106.0000	102.0000	(3.774)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	948.0000	970.0000	2.321	0	0	0
22/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,634.0000	1,661.0000	1.652	0	0	0
22/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	270.0000	261.0000	(3.333)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	530.0000	514.0000	(3.019)	0	0	0
22/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	134.0000	129.0000	(3.731)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	808.0000	829.0000	2.599	0	0	0
22/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,547.0000	1,574.0000	1.745	0	0	0
22/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	912.0000	934.0000	2.412	0	0	0
22/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	119.0000	115.0000	(3.361)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	570.0000	553.0000	(2.982)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	208.0000	201.0000	(3.365)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	641.0000	622.0000	(2.964)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	876.0000	898.0000	2.511	0	0	0
22/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	330.0000	320.0000	(3.030)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	269.0000	281.0000	4.461	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,377.0000	1,403.0000	1.888	0	0	0
22/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	150.0000	144.0000	(4.000)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,295.0000	1,320.0000	1.931	0	0	0
22/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	167.0000	161.0000	(3.593)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,135.0000	1,160.0000	2.203	0	0	0
22/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,214.0000	1,239.0000	2.059	0	0	0
22/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	347.0000	362.0000	4.323	0	0	0
22/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	347.0000	336.0000	(3.170)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	774.0000	795.0000	2.713	0	0	0
22/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	284.0000	275.0000	(3.169)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,214.0000	1,239.0000	2.059	0	0	0
22/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	167.0000	161.0000	(3.593)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,295.0000	1,320.0000	1.931	0	0	0
22/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	530.0000	514.0000	(3.019)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	364.0000	353.0000	(3.022)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	742.0000	762.0000	2.695	0	0	0
22/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	407.0000	423.0000	3.931	0	0	0
22/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	231.0000	223.0000	(3.463)	0	0	0
22/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,059.0000	1,082.0000	2.172	0	0	0
22/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	177.0000	186.0000	5.085	0	0	0
22/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	732.0000	710.0000	(3.005)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	800.0000	777.0000	(2.875)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	800.0000	777.0000	(2.875)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	149.0000	156.0000	4.698	0	0	0
22/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	245.0000	256.0000	4.490	0	0	0
22/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	177.0000	186.0000	5.085	0	0	0
22/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	871.0000	847.0000	(2.755)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	667.0000	647.0000	(2.999)	0	0	0
22/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	209.0000	219.0000	4.785	0	0	0
22/01/2009	ZAAD	2009/09/14			Currency Future	6.8602	6.8289	(0.456)	0.0000	0.0000	51
22/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	707.0000	692.0000	(2.122)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,024.0000	1,045.0000	2.051	0	0	0
22/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	497.0000	513.0000	3.219	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	435.0000	424.0000	(2.529)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	379.0000	393.0000	3.694	0	0	0
22/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	403.0000	393.0000	(2.481)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	751.0000	769.0000	2.397	0	0	0
22/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	848.0000	829.0000	(2.241)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	468.0000	457.0000	(2.350)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	451.0000	440.0000	(2.439)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	561.0000	548.0000	(2.317)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	789.0000	771.0000	(2.281)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,093.0000	1,114.0000	1.921	0	0	0
22/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	925.0000	945.0000	2.162	0	0	0
22/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	786.0000	804.0000	2.290	0	0	0
22/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	338.0000	350.0000	3.550	0	0	0
22/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	958.0000	978.0000	2.088	0	0	0
22/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	648.0000	633.0000	(2.315)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	546.0000	533.0000	(2.381)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	588.0000	604.0000	2.721	0	0	0
22/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	893.0000	912.0000	2.128	0	0	0
22/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	531.0000	518.0000	(2.448)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	485.0000	474.0000	(2.268)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	379.0000	393.0000	3.694	0	0	0
22/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	991.0000	1,011.0000	2.018	0	0	0
22/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	651.0000	668.0000	2.611	0	0	0
22/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	668.0000	652.0000	(2.395)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	717.0000	735.0000	2.510	0	0	0
22/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	619.0000	635.0000	2.585	0	0	0
22/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	857.0000	876.0000	2.217	0	0	0
22/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	707.0000	692.0000	(2.122)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	527.0000	543.0000	3.036	0	0	0
22/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	612.0000	597.0000	(2.451)	0	0	0
22/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	786.0000	804.0000	2.290	0	0	0
22/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	751.0000	769.0000	2.397	0	0	0
22/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	517.0000	505.0000	(2.321)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	435.0000	451.0000	3.678	0	0	0
22/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	485.0000	474.0000	(2.268)	0	0	0
22/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	648.0000	633.0000	(2.315)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
22/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	531.0000	518.0000	(2.448)	0	0	0
22/01/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	857.0000	876.0000	2.217	0	0	0
22/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	561.0000	548.0000	(2.317)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	687.0000	671.0000	(2.329)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	497.0000	513.0000	3.219	0	0	0
22/01/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	451.0000	440.0000	(2.439)	0	0	0
22/01/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	578.0000	564.0000	(2.422)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	630.0000	614.0000	(2.540)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	466.0000	481.0000	3.219	0	0	0
22/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	789.0000	771.0000	(2.281)	0	0	0
22/01/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	991.0000	1,011.0000	2.018	0	0	0
22/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	821.0000	840.0000	2.314	0	0	0
22/01/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	767.0000	750.0000	(2.216)	0	0	0
22/01/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	503.0000	491.0000	(2.386)	0	0	0
22/01/2009	ZAAD 2009/09/14	7.50	Call	Currency Future	419.0000	408.0000	(2.625)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.50	Put	Currency Future	407.0000	421.0000	3.440	0	0	0
22/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	821.0000	840.0000	2.314	0	0	0
22/01/2009	ZAAD 2009/09/14	7.50	Put	Currency Future	1,059.0000	1,080.0000	1.983	0	0	0
22/01/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	726.0000	710.0000	(2.204)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	746.0000	729.0000	(2.279)	0	0	0
22/01/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	517.0000	505.0000	(2.321)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	527.0000	543.0000	3.036	0	0	0
22/01/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	925.0000	945.0000	2.162	0	0	0
22/01/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	558.0000	573.0000	2.688	0	0	0
22/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	684.0000	701.0000	2.485	0	0	0
22/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	594.0000	580.0000	(2.357)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	684.0000	701.0000	2.485	0	0	0
22/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	546.0000	533.0000	(2.381)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	594.0000	580.0000	(2.357)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	687.0000	671.0000	(2.329)	0	0	0
22/01/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	651.0000	668.0000	2.611	0	0	0
22/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	588.0000	604.0000	2.721	0	0	0
22/01/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	612.0000	597.0000	(2.451)	0	0	0

Grand Total:

399,909