



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/01/2009

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
23/01/2009	\$ / R 2009/03/16			Currency Future	10.2384	10.4748	2.309	10.5800	10.2800	174,802
23/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	315.0000	405.0000	28.571	0	0	0
23/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,241.0000	2,476.0000	10.486	0	0	0
23/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	956.0000	1,158.0000	21.130	0	0	0
23/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	716.0000	580.0000	(18.994)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	827.0000	680.0000	(17.775)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	747.0000	927.0000	24.096	0	0	0
23/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,657.0000	1,887.0000	13.881	0	0	0
23/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,142.0000	2,377.0000	10.971	0	0	0
23/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	812.0000	1,000.0000	23.153	0	0	0
23/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,192.0000	2,427.0000	10.721	0	0	0
23/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,203.0000	1,419.0000	17.955	0	0	0
23/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	174.0000	126.0000	(27.586)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	354.0000	455.0000	28.531	0	0	0
23/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,506.0000	1,315.0000	(12.683)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,424.0000	1,649.0000	15.801	0	0	0
23/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	64.0000	44.0000	(31.250)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	577.0000	729.0000	26.343	0	0	0
23/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	36.0000	24.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	393.0000	298.0000	(24.173)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	716.0000	891.0000	24.441	0	0	0
23/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	416.0000	532.0000	27.885	0	0	0
23/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	2.0000	1.0000	(50.000)	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
23/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,334.0000	1,556.0000	16.642	0	0	0
23/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,093.0000	2,328.0000	11.228	0	0	0
23/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	191.0000	138.0000	(27.749)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	577.0000	457.0000	(20.797)	0	0	0
23/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,340.0000	2,576.0000	10.085	0	0	0
23/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,801.0000	2,033.0000	12.882	0	0	0
23/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	313.0000	234.0000	(25.240)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	144.0000	189.0000	31.250	0	0	0
23/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	46.0000	31.0000	(32.609)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	601.0000	758.0000	26.123	0	0	0
23/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	422.0000	321.0000	(23.934)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	271.0000	349.0000	28.782	0	0	0
23/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	170.0000	222.0000	30.588	0	0	0
23/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,470.0000	1,696.0000	15.374	0	0	0
23/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,118.0000	1,330.0000	18.962	0	0	0
23/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	354.0000	455.0000	28.531	0	0	0
23/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	779.0000	963.0000	23.620	0	0	0
23/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,995.0000	2,229.0000	11.729	0	0	0
23/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,142.0000	2,377.0000	10.971	0	0	0
23/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	129.0000	92.0000	(28.682)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	716.0000	580.0000	(18.994)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	341.0000	438.0000	28.446	0	0	0
23/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,044.0000	2,278.0000	11.448	0	0	0
23/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	107.0000	75.0000	(29.907)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	36.0000	24.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	32.0000	21.0000	(34.375)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	290.0000	215.0000	(25.862)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	433.0000	553.0000	27.714	0	0	5,000
23/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	983.0000	824.0000	(16.175)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,705.0000	1,935.0000	13.490	0	0	0
23/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,897.0000	2,130.0000	12.283	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
23/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,470.0000	1,696.0000	15.374	0	0	0
23/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	629.0000	790.0000	25.596	0	0	0
23/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	281.0000	362.0000	28.826	28	29	3,500
23/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	268.0000	198.0000	(26.119)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	545.0000	428.0000	(21.468)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,382.0000	1,197.0000	(13.386)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,801.0000	2,033.0000	12.882	0	0	0
23/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	79.0000	55.0000	(30.380)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	995.0000	1,200.0000	20.603	0	0	0
23/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	943.0000	787.0000	(16.543)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	511.0000	646.0000	26.419	0	0	0
23/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	416.0000	532.0000	27.885	0	0	0
23/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	209.0000	152.0000	(27.273)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	32.0000	21.0000	(34.375)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,563.0000	1,791.0000	14.587	0	0	0
23/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	64.0000	44.0000	(31.250)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	917.0000	1,117.0000	21.810	0	0	0
23/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	433.0000	553.0000	27.714	0	0	0
23/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	657.0000	823.0000	25.266	0	0	0
23/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,341.0000	1,159.0000	(13.572)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	28.0000	18.0000	(35.714)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,424.0000	1,649.0000	15.801	0	0	0
23/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,379.0000	1,602.0000	16.171	0	0	0
23/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	532.0000	672.0000	26.316	0	0	0
23/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	451.0000	575.0000	27.494	26	26	1,500
23/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	180.0000	234.0000	30.000	0	0	0
23/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,946.0000	2,180.0000	12.025	0	0	0
23/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,610.0000	1,839.0000	14.224	0	0	0
23/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	482.0000	373.0000	(22.614)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	577.0000	457.0000	(20.797)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	752.0000	613.0000	(18.484)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	21.0000	14.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	645.0000	517.0000	(19.845)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,753.0000	1,984.0000	13.177	0	0	0
23/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,897.0000	2,130.0000	12.283	0	0	0
23/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,563.0000	1,791.0000	14.587	0	0	0
23/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	41.0000	27.0000	(34.146)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	470.0000	598.0000	27.234	0	0	0
23/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	368.0000	473.0000	28.533	0	0	0
23/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	292.0000	376.0000	28.767	0	0	0
23/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,849.0000	2,081.0000	12.547	0	0	0
23/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	209.0000	152.0000	(27.273)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	513.0000	400.0000	(22.027)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	268.0000	198.0000	(26.119)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	747.0000	927.0000	24.096	0	0	0
23/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	228.0000	167.0000	(26.754)	0	0	2,550
23/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	451.0000	575.0000	27.494	0	0	0
23/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	118.0000	83.0000	(29.661)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	611.0000	487.0000	(20.295)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	513.0000	400.0000	(22.027)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	399.0000	511.0000	28.070	34	34	10,000
23/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	422.0000	321.0000	(23.934)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	657.0000	823.0000	25.266	0	0	0
23/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,610.0000	1,839.0000	14.224	0	0	0
23/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,203.0000	1,419.0000	17.955	0	0	0
23/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	383.0000	492.0000	28.460	34	34	10,000
23/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	511.0000	646.0000	26.419	0	0	0
23/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	365.0000	275.0000	(24.658)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,657.0000	1,887.0000	13.881	0	0	0
23/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	21.0000	14.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,035.0000	1,243.0000	20.097	0	0	0
23/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,035.0000	1,243.0000	20.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	341.0000	438.0000	28.446	0	0	0
23/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	338.0000	254.0000	(24.852)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	97.0000	68.0000	(29.897)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	16.0000	10.0000	(37.500)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	97.0000	68.0000	(29.897)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	680.0000	548.0000	(19.412)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	553.0000	700.0000	26.582	0	0	0
23/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,093.0000	2,328.0000	11.228	0	0	0
23/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	368.0000	473.0000	28.533	0	0	0
23/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	751.0000	(16.925)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	752.0000	613.0000	(18.484)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	680.0000	548.0000	(19.412)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,184.0000	1,012.0000	(14.527)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,044.0000	2,278.0000	11.448	0	0	0
23/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	247.0000	182.0000	(26.316)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	281.0000	362.0000	28.826	0	0	0
23/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	545.0000	428.0000	(21.468)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	158.0000	114.0000	(27.848)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	865.0000	715.0000	(17.341)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	252.0000	324.0000	28.571	0	0	0
23/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	328.0000	421.0000	28.354	0	0	0
23/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	200.0000	259.0000	29.500	0	0	0
23/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,705.0000	1,935.0000	13.490	0	0	0
23/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,192.0000	2,427.0000	10.721	0	0	0
23/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	234.0000	301.0000	28.632	0	0	0
23/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	881.0000	1,077.0000	22.247	0	0	0
23/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	490.0000	621.0000	26.735	0	0	0
23/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	303.0000	390.0000	28.713	0	0	0
23/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	865.0000	715.0000	(17.341)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	452.0000	347.0000	(23.230)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,262.0000	1,084.0000	(14.105)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,516.0000	1,743.0000	14.974	0	0	0
23/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	247.0000	182.0000	(26.316)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	303.0000	390.0000	28.713	0	0	0
23/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	200.0000	259.0000	29.500	0	0	0
23/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	686.0000	857.0000	24.927	0	0	0
23/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,063.0000	899.0000	(15.428)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,146.0000	976.0000	(14.834)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,105.0000	937.0000	(15.204)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	143.0000	102.0000	(28.671)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	789.0000	646.0000	(18.124)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	393.0000	298.0000	(24.173)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	686.0000	857.0000	24.927	0	0	0
23/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	234.0000	301.0000	28.632	0	0	0
23/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,063.0000	899.0000	(15.428)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	532.0000	672.0000	26.316	0	0	0
23/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,379.0000	1,602.0000	16.171	0	0	0
23/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,946.0000	2,180.0000	12.025	0	0	0
23/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	252.0000	324.0000	28.571	0	0	0
23/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	243.0000	312.0000	28.395	0	0	2,500
23/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,262.0000	1,084.0000	(14.105)	0	0	0
23/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	8.0000	5.0000	(37.500)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,146.0000	976.0000	(14.834)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	943.0000	787.0000	(16.543)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	452.0000	347.0000	(23.230)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	365.0000	275.0000	(24.658)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	956.0000	1,158.0000	21.130	0	0	0
23/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	846.0000	1,038.0000	22.695	0	0	0
23/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,118.0000	1,330.0000	18.962	0	0	0
23/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	490.0000	621.0000	26.735	0	0	0
23/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	290.0000	215.0000	(25.862)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	812.0000	1,000.0000	23.153	0	0	0
23/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	161.0000	211.0000	31.056	0	0	0
23/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	79.0000	55.0000	(30.380)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,290.0000	1,510.0000	17.054	0	0	0
23/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,023.0000	861.0000	(15.836)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	222.0000	287.0000	29.279	0	0	0
23/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	41.0000	27.0000	(34.146)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	51.0000	35.0000	(31.373)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	261.0000	336.0000	28.736	0	0	2,500
23/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	128.0000	170.0000	32.813	0	0	0
23/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	118.0000	83.0000	(29.661)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,423.0000	1,236.0000	(13.141)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	629.0000	790.0000	25.596	0	0	0
23/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	174.0000	126.0000	(27.586)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	211.0000	273.0000	29.384	0	0	0
23/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,223.0000	1,048.0000	(14.309)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	190.0000	246.0000	29.474	0	0	0
23/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,676.0000	1,477.0000	(11.874)	0	0	0
23/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	553.0000	700.0000	26.582	0	0	0
23/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	114.0000	152.0000	33.333	0	0	0
23/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,720.0000	1,519.0000	(11.686)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,633.0000	1,436.0000	(12.064)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,464.0000	1,275.0000	(12.910)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	152.0000	200.0000	31.579	0	0	0
23/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,301.0000	1,121.0000	(13.836)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	108.0000	144.0000	33.333	0	0	0
23/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	136.0000	179.0000	31.618	0	0	0
23/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	121.0000	161.0000	33.058	0	0	0
23/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,548.0000	1,355.0000	(12.468)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	995.0000	1,200.0000	20.603	0	0	0
23/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	71.0000	49.0000	(30.986)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	313.0000	234.0000	(25.240)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,160.0000	1,374.0000	18.448	0	0	0
23/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	601.0000	758.0000	26.123	0	0	0
23/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	107.0000	75.0000	(29.907)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	846.0000	1,038.0000	22.695	0	0	0
23/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	158.0000	114.0000	(27.848)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,076.0000	1,286.0000	19.517	0	0	0
23/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	292.0000	376.0000	28.767	0	0	0
23/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,852.0000	1,647.0000	(11.069)	0	0	0
23/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	90.0000	121.0000	34.444	0	0	0
23/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	88.0000	61.0000	(30.682)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	102.0000	136.0000	33.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	751.0000	(16.925)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	917.0000	1,117.0000	21.810	0	0	0
23/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,590.0000	1,395.0000	(12.264)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	129.0000	92.0000	(28.682)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	114.0000	152.0000	33.333	0	0	0
23/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,763.0000	1,561.0000	(11.458)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,676.0000	1,477.0000	(11.874)	0	0	0
23/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	243.0000	312.0000	28.395	0	0	0
23/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,105.0000	937.0000	(15.204)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	191.0000	138.0000	(27.749)	0	0	0
23/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	779.0000	963.0000	23.620	0	0	0
23/01/2009	\$ / R 2009/06/12			Currency Future	10.4316	10.6747	2.330	10.7600	10.6100	4,719
23/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	702.0000	827.0000	17.806	0	0	0
23/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	370.0000	449.0000	21.351	0	0	0
23/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,774.0000	1,988.0000	12.063	0	0	0
23/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,734.0000	1,946.0000	12.226	0	0	0
23/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	554.0000	465.0000	(16.065)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	231.0000	188.0000	(18.615)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,033.0000	1,201.0000	16.263	0	0	0
23/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	654.0000	771.0000	17.890	0	0	0
23/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	598.0000	708.0000	18.395	0	0	0
23/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,753.0000	1,583.0000	(9.698)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	793.0000	928.0000	17.024	0	0	0
23/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	451.0000	377.0000	(16.408)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,023.0000	896.0000	(12.414)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	88.0000	68.0000	(22.727)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,069.0000	2,293.0000	10.826	0	0	0
23/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,023.0000	896.0000	(12.414)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	335.0000	408.0000	21.791	0	0	0
23/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,069.0000	2,293.0000	10.826	0	0	0
23/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	88.0000	68.0000	(22.727)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,463.0000	1,662.0000	13.602	0	0	0
23/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	936.0000	1,090.0000	16.453	0	0	0
23/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,181.0000	1,043.0000	(11.685)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	143.0000	113.0000	(20.979)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,428.0000	2,660.0000	9.555	0	0	0
23/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	206.0000	166.0000	(19.417)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	913.0000	1,064.0000	16.539	0	0	0
23/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	562.0000	668.0000	18.861	0	0	0
23/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,639.0000	1,474.0000	(10.067)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	172.0000	138.0000	(19.767)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,538.0000	1,741.0000	13.199	0	0	0
23/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	582.0000	489.0000	(15.979)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	701.0000	595.0000	(15.121)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,337.0000	2,567.0000	9.842	0	0	0
23/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	143.0000	113.0000	(20.979)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	792.0000	683.0000	(13.763)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	833.0000	970.0000	16.447	0	0	0
23/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	855.0000	742.0000	(13.216)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,116.0000	983.0000	(11.918)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,654.0000	1,863.0000	12.636	0	0	0
23/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	47.0000	35.0000	(25.532)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,940.0000	2,160.0000	11.340	0	0	0
23/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	774.0000	907.0000	17.183	0	0	0
23/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	528.0000	442.0000	(16.288)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	737.0000	867.0000	17.639	0	0	0
23/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	206.0000	166.0000	(19.417)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,217.0000	1,402.0000	15.201	0	0	0
23/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	719.0000	847.0000	17.803	0	0	0
23/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	528.0000	629.0000	19.129	0	0	0
23/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,251.0000	1,437.0000	14.868	0	0	0
23/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	109.0000	85.0000	(22.018)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	755.0000	888.0000	17.616	0	0	0
23/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,053.0000	925.0000	(12.156)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,654.0000	1,863.0000	12.636	0	0	0
23/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	125.0000	99.0000	(20.800)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,089.0000	1,264.0000	16.070	0	0	0
23/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	823.0000	713.0000	(13.366)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,053.0000	925.0000	(12.156)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	635.0000	750.0000	18.110	0	0	0
23/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	172.0000	138.0000	(19.767)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,856.0000	2,073.0000	11.692	0	0	0
23/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	761.0000	653.0000	(14.192)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,280.0000	1,136.0000	(11.250)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,120.0000	1,297.0000	15.804	0	0	0
23/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	654.0000	771.0000	17.890	0	0	0
23/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	959.0000	1,117.0000	16.475	0	0	0
23/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	554.0000	465.0000	(16.065)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	65.0000	50.0000	(23.077)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,247.0000	1,105.0000	(11.387)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	737.0000	867.0000	17.639	0	0	0
23/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	407.0000	339.0000	(16.708)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	888.0000	772.0000	(13.063)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	231.0000	188.0000	(18.615)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	336.0000	277.0000	(17.560)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	936.0000	1,090.0000	16.453	0	0	0
23/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	983.0000	1,144.0000	16.378	0	0	0
23/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,463.0000	1,662.0000	13.602	0	0	0
23/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	370.0000	307.0000	(17.027)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	731.0000	624.0000	(14.637)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	888.0000	772.0000	(13.063)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	635.0000	750.0000	18.110	0	0	0
23/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	501.0000	420.0000	(16.168)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,319.0000	1,510.0000	14.481	0	0	0
23/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	476.0000	398.0000	(16.387)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,538.0000	1,741.0000	13.199	0	0	0
23/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	288.0000	236.0000	(18.056)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	761.0000	653.0000	(14.192)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,007.0000	1,173.0000	16.485	0	0	0
23/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,157.0000	2,383.0000	10.478	0	0	0
23/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	183.0000	147.0000	(19.672)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,007.0000	1,173.0000	16.485	0	0	0
23/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	512.0000	611.0000	19.336	0	0	0
23/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,940.0000	2,160.0000	11.340	0	0	0
23/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,246.0000	2,475.0000	10.196	0	0	0
23/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,615.0000	1,822.0000	12.817	0	0	0
23/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	476.0000	398.0000	(16.387)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	813.0000	948.0000	16.605	0	0	0
23/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	319.0000	263.0000	(17.555)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	109.0000	85.0000	(22.018)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,983.0000	2,204.0000	11.145	0	0	0
23/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,390.0000	1,585.0000	14.029	0	0	0
23/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	611.0000	514.0000	(15.876)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,058.0000	1,231.0000	16.352	0	0	0
23/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	465.0000	558.0000	20.000	0	0	0
23/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	383.0000	463.0000	20.888	0	0	0
23/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	219.0000	177.0000	(19.178)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,184.0000	1,366.0000	15.372	0	0	0
23/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	427.0000	356.0000	(16.628)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,601.0000	1,438.0000	(10.181)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	76.0000	59.0000	(22.368)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	259.0000	211.0000	(18.533)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	353.0000	292.0000	(17.280)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	701.0000	595.0000	(15.121)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	855.0000	742.0000	(13.216)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	852.0000	992.0000	16.432	0	0	0
23/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	125.0000	99.0000	(20.800)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	152.0000	121.0000	(20.395)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,983.0000	2,204.0000	11.145	0	0	0
23/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,152.0000	1,332.0000	15.625	0	0	0
23/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,085.0000	954.0000	(12.074)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,384.0000	1,233.0000	(10.910)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,500.0000	1,701.0000	13.400	0	0	0
23/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	101.0000	79.0000	(21.782)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	893.0000	1,039.0000	16.349	0	0	0
23/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	893.0000	1,039.0000	16.349	0	0	0
23/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	451.0000	541.0000	19.956	0	0	0
23/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	117.0000	92.0000	(21.368)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	194.0000	156.0000	(19.588)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	389.0000	323.0000	(16.967)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,390.0000	1,585.0000	14.029	0	0	0
23/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,120.0000	1,297.0000	15.804	0	0	0
23/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,349.0000	1,200.0000	(11.045)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,898.0000	2,117.0000	11.538	0	0	0
23/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,774.0000	1,988.0000	12.063	0	0	0
23/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	259.0000	211.0000	(18.533)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	671.0000	567.0000	(15.499)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,815.0000	2,030.0000	11.846	0	0	0
23/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,576.0000	1,781.0000	13.008	0	0	0
23/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,871.0000	1,695.0000	(9.407)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	616.0000	728.0000	18.182	0	0	0
23/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	133.0000	106.0000	(20.301)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	101.0000	79.0000	(21.782)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,113.0000	2,338.0000	10.648	0	0	0
23/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	254.0000	313.0000	23.228	0	0	0
23/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	389.0000	323.0000	(16.967)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	872.0000	1,015.0000	16.399	0	0	0
23/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	793.0000	928.0000	17.024	0	0	0
23/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	282.0000	346.0000	22.695	0	0	0
23/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,291.0000	2,521.0000	10.039	0	0	0
23/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,072.0000	1,889.0000	(8.832)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	641.0000	540.0000	(15.757)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	813.0000	948.0000	16.605	0	0	0
23/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,856.0000	2,073.0000	11.692	0	0	0
23/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	872.0000	1,015.0000	16.399	0	0	0
23/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	55.0000	42.0000	(23.636)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	60.0000	46.0000	(23.333)	0	0	0
23/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,991.0000	1,810.0000	(9.091)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	731.0000	624.0000	(14.637)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	921.0000	802.0000	(12.921)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	94.0000	74.0000	(21.277)	0	0	0
23/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	302.0000	370.0000	22.517	0	0	0
23/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	702.0000	827.0000	17.806	0	0	0
23/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,694.0000	1,904.0000	12.397	0	0	0
23/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	481.0000	575.0000	19.543	0	0	0
23/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,564.0000	1,403.0000	(10.294)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	427.0000	356.0000	(16.628)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	162.0000	129.0000	(20.370)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	582.0000	489.0000	(15.979)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	686.0000	808.0000	17.784	0	0	0
23/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,419.0000	1,266.0000	(10.782)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,898.0000	2,117.0000	11.538	0	0	0
23/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	833.0000	970.0000	16.447	0	0	0
23/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	954.0000	833.0000	(12.683)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	117.0000	92.0000	(21.368)	0	0	0
23/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	292.0000	358.0000	22.603	0	0	0
23/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,026.0000	2,248.0000	10.958	0	0	0
23/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	422.0000	509.0000	20.616	0	0	0
23/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,951.0000	1,771.0000	(9.226)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,113.0000	2,338.0000	10.648	0	0	0
23/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	162.0000	129.0000	(20.370)	0	0	0
23/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	273.0000	335.0000	22.711	0	0	0
23/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,213.0000	1,074.0000	(11.459)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	396.0000	478.0000	20.707	0	0	0
23/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,910.0000	1,733.0000	(9.267)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	82.0000	63.0000	(23.171)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	82.0000	63.0000	(23.171)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,455.0000	1,300.0000	(10.653)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,247.0000	1,105.0000	(11.387)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	719.0000	847.0000	17.803	0	0	0
23/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,491.0000	1,334.0000	(10.530)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,058.0000	1,231.0000	16.352	0	0	0
23/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	409.0000	493.0000	20.538	0	0	0
23/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,202.0000	2,429.0000	10.309	0	0	0
23/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,694.0000	1,904.0000	12.397	0	0	0
23/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,831.0000	1,657.0000	(9.503)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	496.0000	593.0000	19.556	0	0	0
23/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	641.0000	540.0000	(15.757)	0	0	0
23/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	70.0000	54.0000	(22.857)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	313.0000	382.0000	22.045	0	0	0
23/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	670.0000	789.0000	17.761	0	0	0
23/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	921.0000	802.0000	(12.921)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,319.0000	1,510.0000	14.481	0	0	0
23/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,527.0000	1,368.0000	(10.413)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	436.0000	525.0000	20.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	528.0000	629.0000	19.129	0	0	0
23/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	611.0000	514.0000	(15.876)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,677.0000	1,510.0000	(9.958)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,314.0000	1,168.0000	(11.111)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	353.0000	292.0000	(17.280)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,527.0000	1,368.0000	(10.413)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	580.0000	687.0000	18.448	0	0	0
23/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,213.0000	1,074.0000	(11.459)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,184.0000	1,366.0000	15.372	0	0	0
23/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	409.0000	493.0000	20.538	0	0	0
23/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	545.0000	648.0000	18.899	0	0	0
23/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	545.0000	648.0000	18.899	0	0	0
23/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	288.0000	236.0000	(18.056)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	358.0000	435.0000	21.508	0	0	0
23/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,148.0000	1,013.0000	(11.760)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	988.0000	865.0000	(12.449)	0	0	0
23/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	913.0000	1,064.0000	16.539	0	0	0
23/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	336.0000	277.0000	(17.560)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	346.0000	421.0000	21.676	0	0	0
23/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,715.0000	1,546.0000	(9.854)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	324.0000	395.0000	21.914	0	0	0
23/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,792.0000	1,620.0000	(9.598)	0	0	0
23/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	292.0000	358.0000	22.603	0	0	0
23/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	501.0000	420.0000	(16.168)	0	0	0
23/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,910.0000	1,733.0000	(9.267)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	303.0000	249.0000	(17.822)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,217.0000	1,402.0000	15.201	0	0	0
23/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,384.0000	1,233.0000	(10.910)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	273.0000	223.0000	(18.315)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,285.0000	1,474.0000	14.708	0	0	0
23/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,033.0000	1,201.0000	16.263	0	0	0
23/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	983.0000	1,144.0000	16.378	0	0	0
23/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	451.0000	377.0000	(16.408)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	370.0000	307.0000	(17.027)	0	0	0
23/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,355.0000	1,548.0000	14.244	0	0	0
23/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,085.0000	954.0000	(12.074)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,152.0000	1,332.0000	15.625	0	0	0
23/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	616.0000	728.0000	18.182	0	0	0
23/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	481.0000	575.0000	19.543	0	0	0
23/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	465.0000	558.0000	20.000	0	0	0
23/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	562.0000	668.0000	18.861	0	0	0
23/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,181.0000	1,043.0000	(11.685)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,419.0000	1,266.0000	(10.782)	0	0	0
23/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	451.0000	541.0000	19.956	0	0	0
23/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,349.0000	1,200.0000	(11.045)	0	0	0
23/01/2009	\$ / R 2009/09/14			Currency Future	10.6090	10.8569	2.337	10.8900	10.8800	117
23/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	949.0000	841.0000	(11.380)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,011.0000	900.0000	(10.979)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,020.0000	1,157.0000	13.431	0	0	0
23/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1,058.0000	1,198.0000	13.233	0	0	0
23/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	768.0000	666.0000	(13.281)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	829.0000	721.0000	(13.028)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,260.0000	1,420.0000	12.698	0	0	0
23/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,039.0000	1,177.0000	13.282	0	0	0
23/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,289.0000	1,450.0000	12.490	0	0	0
23/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	630.0000	543.0000	(13.810)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	651.0000	563.0000	(13.518)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	980.0000	870.0000	(11.224)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	587.0000	505.0000	(13.969)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	966.0000	1,097.0000	13.561	0	0	0
23/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,138.0000	1,278.0000	12.302	0	0	0
23/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,107.0000	990.0000	(10.569)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,346.0000	1,512.0000	12.333	0	0	0
23/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,173.0000	1,052.0000	(10.315)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,177.0000	1,323.0000	12.404	0	0	0
23/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	1,001.0000	1,137.0000	13.586	0	0	0
23/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	932.0000	1,059.0000	13.627	0	0	0
23/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	608.0000	524.0000	(13.816)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,042.0000	930.0000	(10.749)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,011.0000	900.0000	(10.979)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,317.0000	1,480.0000	12.377	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,463.0000	1,325.0000	(9.433)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,376.0000	1,543.0000	12.137	0	0	0
23/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,317.0000	1,480.0000	12.377	0	0	0
23/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	567.0000	486.0000	(14.286)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,530.0000	1,707.0000	11.569	0	0	0
23/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	471.0000	400.0000	(15.074)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,020.0000	1,157.0000	13.431	0	0	0
23/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	772.0000	882.0000	14.249	0	0	0
23/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	889.0000	780.0000	(12.261)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,436.0000	1,607.0000	11.908	0	0	0
23/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,240.0000	1,116.0000	(10.000)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	527.0000	451.0000	(14.421)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	899.0000	1,022.0000	13.682	0	0	0
23/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,376.0000	1,543.0000	12.137	0	0	0
23/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	768.0000	666.0000	(13.281)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,173.0000	1,052.0000	(10.315)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	608.0000	524.0000	(13.816)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	567.0000	486.0000	(14.286)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	932.0000	1,059.0000	13.627	0	0	0
23/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,138.0000	1,278.0000	12.302	0	0	0
23/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,218.0000	1,370.0000	12.479	0	0	0
23/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,467.0000	1,640.0000	11.793	0	0	0
23/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,436.0000	1,607.0000	11.908	0	0	0
23/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,098.0000	1,237.0000	12.659	0	0	0
23/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,098.0000	1,237.0000	12.659	0	0	0
23/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	527.0000	451.0000	(14.421)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	829.0000	721.0000	(13.028)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,177.0000	1,323.0000	12.404	0	0	0
23/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	508.0000	433.0000	(14.764)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	453.0000	384.0000	(15.232)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,406.0000	1,575.0000	12.020	0	0	0
23/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,562.0000	1,741.0000	11.460	0	0	0
23/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,197.0000	1,346.0000	12.448	0	0	0
23/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	547.0000	468.0000	(14.442)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,118.0000	1,257.0000	12.433	0	0	0
23/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	919.0000	810.0000	(11.861)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1,078.0000	1,217.0000	12.894	0	0	0
23/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	859.0000	750.0000	(12.689)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	738.0000	639.0000	(13.415)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	889.0000	780.0000	(12.261)	0	0	0
23/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	864.0000	983.0000	13.773	0	0	0
23/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	826.0000	942.0000	14.044	0	0	0
23/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	489.0000	417.0000	(14.724)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	709.0000	613.0000	(13.540)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	859.0000	750.0000	(12.689)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,239.0000	1,395.0000	12.591	0	0	0
23/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	680.0000	588.0000	(13.529)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,197.0000	1,346.0000	12.448	0	0	0
23/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	738.0000	639.0000	(13.415)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,157.0000	1,300.0000	12.360	0	0	0
23/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,118.0000	1,257.0000	12.433	0	0	0
23/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	798.0000	693.0000	(13.158)	0	0	0
23/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,498.0000	1,674.0000	11.749	0	0	0
23/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,367.0000	1,235.0000	(9.656)	0	0	0
23/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,305.0000	1,177.0000	(9.808)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,218.0000	1,370.0000	12.479	0	0	0
23/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	709.0000	613.0000	(13.540)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,074.0000	960.0000	(10.615)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	983.0000	1,117.0000	13.632	0	0	0
23/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	915.0000	1,040.0000	13.661	0	0	0
23/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,275.0000	1,148.0000	(9.961)	0	0	0
23/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	884.0000	1,005.0000	13.688	0	0	0
23/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	949.0000	1,078.0000	13.593	0	0	0
23/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,140.0000	1,021.0000	(10.439)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,206.0000	1,084.0000	(10.116)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,039.0000	1,177.0000	13.282	0	0	0
23/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	980.0000	870.0000	(11.224)	0	0	0
23/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,140.0000	1,021.0000	(10.439)	0	0	0
23/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,431.0000	1,295.0000	(9.504)	0	0	0
23/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,305.0000	1,177.0000	(9.808)	0	0	0
23/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	864.0000	983.0000	13.773	0	0	0
23/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	790.0000	902.0000	14.177	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	949.0000	1,078.0000	13.593	0	0	0
23/01/2009	\$ / R 2009/12/14			Currency Future	10.7551	11.0061	2.334	0.0000	0.0000	0
23/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	809.0000	714.0000	(11.743)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,334.0000	2,178.0000	(6.684)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	664.0000	745.0000	12.199	0	0	9,530
23/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,211.0000	1,346.0000	11.148	0	0	0
23/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,141.0000	1,027.0000	(9.991)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	924.0000	822.0000	(11.039)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,206.0000	1,090.0000	(9.619)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,193.0000	1,327.0000	11.232	0	0	0
23/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,794.0000	1,656.0000	(7.692)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,379.0000	1,528.0000	10.805	0	0	0
23/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,077.0000	1,205.0000	11.885	0	0	0
23/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	949.0000	1,062.0000	11.907	0	0	0
23/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,464.0000	1,620.0000	10.656	0	0	0
23/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	954.0000	850.0000	(10.901)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,320.0000	1,464.0000	10.909	0	0	0
23/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,015.0000	907.0000	(10.640)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,238.0000	1,121.0000	(9.451)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,464.0000	1,620.0000	10.656	0	0	0
23/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	975.0000	1,092.0000	12.000	0	0	0
23/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,472.0000	1,349.0000	(8.356)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,359.0000	1,506.0000	10.817	0	0	0
23/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,720.0000	1,586.0000	(7.791)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,508.0000	1,670.0000	10.743	0	0	0
23/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,173.0000	1,058.0000	(9.804)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	753.0000	664.0000	(11.819)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,109.0000	997.0000	(10.099)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,229.0000	1,364.0000	10.985	0	0	0
23/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	809.0000	714.0000	(11.743)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,032.0000	1,154.0000	11.822	0	0	0
23/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,576.0000	1,448.0000	(8.122)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,061.0000	1,188.0000	11.970	0	0	0
23/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,506.0000	1,381.0000	(8.300)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	699.0000	616.0000	(11.874)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,909.0000	2,739.0000	(5.844)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,158.0000	1,292.0000	11.572	0	0	0
23/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,554.0000	1,722.0000	10.811	0	0	10,184
23/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,303.0000	1,186.0000	(8.979)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,486.0000	1,645.0000	10.700	0	0	0
23/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	781.0000	689.0000	(11.780)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	789.0000	884.0000	12.041	0	0	10,100
23/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,238.0000	1,121.0000	(9.451)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,246.0000	1,383.0000	10.995	0	0	0
23/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,125.0000	1,258.0000	11.822	0	0	0
23/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,301.0000	1,443.0000	10.915	0	0	0
23/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,077.0000	967.0000	(10.214)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,264.0000	1,403.0000	10.997	0	0	0
23/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,334.0000	2,178.0000	(6.684)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,282.0000	1,423.0000	10.998	0	0	9,530
23/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,193.0000	1,327.0000	11.232	0	0	0
23/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,046.0000	937.0000	(10.421)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,993.0000	2,822.0000	(5.713)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	648.0000	728.0000	12.346	0	0	0
23/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,370.0000	1,252.0000	(8.613)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,438.0000	1,316.0000	(8.484)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,659.0000	2,495.0000	(6.168)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,093.0000	1,222.0000	11.802	0	0	0
23/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,465.0000	2,691.0000	9.168	0	0	0
23/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	789.0000	884.0000	12.041	0	0	84
23/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	714.0000	801.0000	12.185	0	0	0
23/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	648.0000	728.0000	12.346	0	0	0
23/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	210.0000	184.0000	(12.381)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,853.0000	2,050.0000	10.631	0	0	0
23/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	361.0000	318.0000	(11.911)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	448.0000	394.0000	(12.054)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	830.0000	930.0000	12.048	0	0	0
23/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,531.0000	1,696.0000	10.777	0	0	0
23/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	597.0000	525.0000	(12.060)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	486.0000	427.0000	(12.140)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	288.0000	254.0000	(11.806)	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
23/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	726.0000	640.0000	(11.846)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,652.0000	1,831.0000	10.835	0	0	0
23/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,923.0000	3,160.0000	8.108	0	0	0
23/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,046.0000	1,171.0000	11.950	0	0	0
23/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	911.0000	1,020.0000	11.965	0	0	0
23/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,016.0000	2,224.0000	10.317	0	0	0
23/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,541.0000	1,415.0000	(8.177)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,791.0000	1,983.0000	10.720	0	0	0
23/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	288.0000	254.0000	(11.806)	0	0	0
23/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	118.0000	104.0000	(11.864)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,193.0000	2,410.0000	9.895	0	0	0
23/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,425.0000	2,650.0000	9.278	0	0	0
23/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	163.0000	144.0000	(11.656)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	220.0000	193.0000	(12.273)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	533.0000	601.0000	12.758	0	0	0
23/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	887.0000	993.0000	11.950	0	0	0
23/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	622.0000	547.0000	(12.058)	0	0	0
23/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,188.0000	3,429.0000	7.560	0	0	0
23/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,627.0000	1,803.0000	10.817	0	0	0
23/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,669.0000	2,900.0000	8.655	0	0	0
23/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	264.0000	233.0000	(11.742)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	377.0000	332.0000	(11.936)	0	0	0
23/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,906.0000	1,764.0000	(7.450)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,982.0000	2,188.0000	10.394	0	0	0
23/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,269.0000	2,489.0000	9.696	0	0	0
23/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,982.0000	1,837.0000	(7.316)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,837.0000	3,072.0000	8.283	0	0	0
23/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,336.0000	1,218.0000	(8.832)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	412.0000	362.0000	(12.136)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,193.0000	2,410.0000	9.895	0	0	0
23/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,917.0000	2,118.0000	10.485	0	0	0
23/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	301.0000	265.0000	(11.960)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	241.0000	212.0000	(12.033)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,156.0000	2,372.0000	10.019	0	0	0
23/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,346.0000	2,568.0000	9.463	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
23/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,020.0000	1,874.0000	(7.228)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	132.0000	116.0000	(12.121)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,678.0000	3,494.0000	(5.003)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	779.0000	873.0000	12.067	0	0	0
23/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,374.0000	2,217.0000	(6.613)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	672.0000	754.0000	12.202	0	0	0
23/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,175.0000	2,024.0000	(6.943)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,944.0000	1,801.0000	(7.356)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,020.0000	1,874.0000	(7.228)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,795.0000	3,029.0000	8.372	0	0	0
23/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,078.0000	2,905.0000	(5.621)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	140.0000	123.0000	(12.143)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	984.0000	879.0000	(10.671)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,885.0000	2,084.0000	10.557	0	0	0
23/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,339.0000	1,485.0000	10.904	0	0	0
23/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	430.0000	378.0000	(12.093)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	899.0000	1,007.0000	12.013	0	0	0
23/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	852.0000	955.0000	12.089	0	0	0
23/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	276.0000	243.0000	(11.957)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	875.0000	980.0000	12.000	0	0	0
23/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,231.0000	2,449.0000	9.771	0	0	0
23/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	962.0000	1,077.0000	11.954	0	0	0
23/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,097.0000	1,949.0000	(7.058)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	155.0000	137.0000	(11.613)	0	0	0
23/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,142.0000	1,275.0000	11.646	0	0	0
23/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,414.0000	2,256.0000	(6.545)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,867.0000	2,698.0000	(5.895)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	633.0000	712.0000	12.480	0	0	0
23/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	585.0000	658.0000	12.479	0	0	0
23/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,175.0000	2,024.0000	(6.943)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,742.0000	2,575.0000	(6.090)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,578.0000	1,749.0000	10.837	0	0	0
23/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	830.0000	930.0000	12.048	0	0	0
23/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	697.0000	782.0000	12.195	0	0	0
23/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,380.0000	3,202.0000	(5.266)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	769.0000	862.0000	12.094	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	361.0000	318.0000	(11.911)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	619.0000	696.0000	12.439	0	0	0
23/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,710.0000	2,943.0000	8.598	0	0	0
23/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	112.0000	98.0000	(12.500)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,164.0000	2,989.0000	(5.531)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,596.0000	3,414.0000	(5.061)	0	0	0
23/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,967.0000	3,204.0000	7.988	0	0	0
23/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,545.0000	2,773.0000	8.959	0	0	0
23/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	673.0000	593.0000	(11.887)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	551.0000	620.0000	12.523	0	0	0
23/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,016.0000	2,224.0000	10.317	0	0	0
23/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	78.0000	68.0000	(12.821)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	579.0000	651.0000	12.435	0	0	0
23/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,944.0000	1,801.0000	(7.356)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	605.0000	680.0000	12.397	0	0	0
23/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	899.0000	1,007.0000	12.013	0	0	0
23/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,511.0000	3,331.0000	(5.127)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,757.0000	1,621.0000	(7.740)	0	0	0
23/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,143.0000	3,383.0000	7.636	0	0	0
23/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,424.0000	3,245.0000	(5.228)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	566.0000	637.0000	12.544	0	0	0
23/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,233.0000	3,474.0000	7.454	0	0	0
23/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	467.0000	410.0000	(12.206)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,783.0000	2,616.0000	(6.001)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	688.0000	772.0000	12.209	0	0	0
23/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,156.0000	2,372.0000	10.019	0	0	0
23/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	923.0000	1,034.0000	12.026	0	0	0
23/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,121.0000	2,947.0000	(5.575)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,032.0000	1,154.0000	11.822	0	0	0
23/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	506.0000	444.0000	(12.253)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,337.0000	3,159.0000	(5.334)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,215.0000	2,062.0000	(6.907)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	172.0000	151.0000	(12.209)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,761.0000	1,950.0000	10.733	0	0	0
23/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	799.0000	895.0000	12.015	0	0	0
23/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	820.0000	918.0000	11.951	0	0	0

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23/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,576.0000	1,448.0000	(8.122)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	301.0000	265.0000	(11.960)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,307.0000	2,528.0000	9.580	0	0	0
23/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	626.0000	703.0000	12.300	0	0	0
23/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,822.0000	2,016.0000	10.648	0	0	0
23/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	276.0000	243.0000	(11.957)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,231.0000	2,449.0000	9.771	0	0	0
23/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	329.0000	290.0000	(11.854)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	252.0000	222.0000	(11.905)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,084.0000	2,296.0000	10.173	0	0	0
23/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,868.0000	1,728.0000	(7.495)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	190.0000	167.0000	(12.105)	0	0	0
23/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	88.0000	77.0000	(12.500)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	680.0000	763.0000	12.206	0	0	0
23/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,704.0000	1,889.0000	10.857	0	0	0
23/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,627.0000	2,857.0000	8.755	0	0	0
23/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,825.0000	2,657.0000	(5.947)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	549.0000	483.0000	(12.022)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	592.0000	665.0000	12.331	0	0	0
23/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,421.0000	1,573.0000	10.697	0	0	0
23/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,885.0000	2,084.0000	10.557	0	0	0
23/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	866.0000	767.0000	(11.432)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,250.0000	3,074.0000	(5.415)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,577.0000	2,414.0000	(6.325)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	875.0000	980.0000	12.000	0	0	0
23/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,831.0000	1,692.0000	(7.591)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,294.0000	2,139.0000	(6.757)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	732.0000	821.0000	12.158	0	0	0
23/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	837.0000	740.0000	(11.589)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,404.0000	1,284.0000	(8.547)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,003.0000	1,123.0000	11.964	0	0	0
23/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,442.0000	1,596.0000	10.680	0	0	0
23/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	647.0000	570.0000	(11.901)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,648.0000	1,516.0000	(8.010)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	526.0000	462.0000	(12.167)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	809.0000	907.0000	12.114	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	751.0000	841.0000	11.984	0	0	0
23/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,017.0000	1,138.0000	11.898	0	0	0
23/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,254.0000	2,101.0000	(6.788)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,496.0000	2,335.0000	(6.450)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,612.0000	1,482.0000	(8.065)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	697.0000	782.0000	12.195	0	0	0
23/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	864.0000	967.0000	11.921	0	0	0
23/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,742.0000	2,575.0000	(6.090)	0	0	0
23/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,536.0000	2,375.0000	(6.349)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,602.0000	1,776.0000	10.861	0	0	0
23/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	742.0000	831.0000	11.995	0	0	0
23/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	936.0000	1,048.0000	11.966	0	0	0
23/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,059.0000	1,911.0000	(7.188)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	430.0000	378.0000	(12.093)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,731.0000	1,918.0000	10.803	0	0	0
23/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,993.0000	2,822.0000	(5.713)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	560.0000	630.0000	12.500	0	0	0
23/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	394.0000	347.0000	(11.929)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	314.0000	277.0000	(11.783)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	181.0000	159.0000	(12.155)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,949.0000	2,153.0000	10.467	0	0	0
23/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	125.0000	110.0000	(12.000)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,880.0000	3,116.0000	8.194	0	0	0
23/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	394.0000	347.0000	(11.929)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,586.0000	2,815.0000	8.855	0	0	0
23/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,119.0000	2,333.0000	10.099	0	0	0
23/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,555.0000	3,374.0000	(5.091)	0	0	0
23/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,949.0000	2,153.0000	10.467	0	0	0
23/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,385.0000	2,609.0000	9.392	0	0	0
23/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,109.0000	1,240.0000	11.812	0	0	0
23/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	230.0000	203.0000	(11.739)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	887.0000	993.0000	11.950	0	0	0
23/01/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	516.0000	581.0000	12.597	0	0	0
23/01/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,761.0000	3,575.0000	(4.945)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	147.0000	129.0000	(12.245)	0	0	0
23/01/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,752.0000	2,986.0000	8.503	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,455.0000	2,295.0000	(6.517)	0	0	0
23/01/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	573.0000	644.0000	12.391	0	0	0
23/01/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	760.0000	851.0000	11.974	0	0	0
23/01/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,467.0000	3,288.0000	(5.163)	0	0	0
23/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,982.0000	1,837.0000	(7.316)	0	0	0
23/01/2009	\$ / R 2010/03/15			Currency Future	11.4541	11.6636	1.829	0.0000	0.0000	0
23/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,531.0000	1,442.0000	(5.813)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,451.0000	1,569.0000	8.132	0	0	0
23/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,666.0000	1,799.0000	7.983	0	0	0
23/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,597.0000	1,505.0000	(5.761)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,212.0000	1,135.0000	(6.353)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,307.0000	1,226.0000	(6.197)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,698.0000	1,603.0000	(5.595)	0	0	0
23/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,241.0000	1,343.0000	8.219	0	0	27,500
23/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,402.0000	1,517.0000	8.203	0	0	0
23/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,485.0000	1,605.0000	8.081	0	0	0
23/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,611.0000	1,740.0000	8.007	0	0	0
23/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,498.0000	1,410.0000	(5.874)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,520.0000	1,642.0000	8.026	0	0	0
23/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,087.0000	1,980.0000	(5.127)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,466.0000	1,379.0000	(5.935)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,502.0000	1,624.0000	8.123	0	0	0
23/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,556.0000	1,681.0000	8.033	0	0	0
23/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,402.0000	1,318.0000	(5.991)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,685.0000	1,819.0000	7.953	0	0	0
23/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	890.0000	827.0000	(7.079)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,894.0000	2,040.0000	7.709	0	0	0
23/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,181.0000	1,105.0000	(6.435)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,196.0000	2,358.0000	7.377	0	0	27,500
23/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,492.0000	1,404.0000	(5.898)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	592.0000	544.0000	(8.108)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,704.0000	1,839.0000	7.923	0	0	0
23/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,150.0000	1,076.0000	(6.435)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,506.0000	1,627.0000	8.035	0	0	0
23/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,370.0000	1,287.0000	(6.058)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,468.0000	1,587.0000	8.106	0	0	0
23/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,564.0000	1,473.0000	(5.818)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	446.0000	408.0000	(8.520)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,629.0000	1,759.0000	7.980	0	0	0
23/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,785.0000	1,925.0000	7.843	0	0	0
23/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,400.0000	2,571.0000	7.125	0	0	0
23/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,120.0000	1,047.0000	(6.518)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,538.0000	1,662.0000	8.062	0	0	0
23/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,418.0000	1,534.0000	8.181	0	0	0
23/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,574.0000	1,701.0000	8.069	0	0	0
23/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,724.0000	1,860.0000	7.889	0	0	0
23/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	527.0000	483.0000	(8.349)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,434.0000	1,348.0000	(5.997)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,281.0000	2,447.0000	7.278	0	0	0
23/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,664.0000	1,570.0000	(5.649)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,387.0000	1,500.0000	8.147	0	0	0
23/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,060.0000	2,930.0000	(4.248)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,732.0000	1,636.0000	(5.543)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	402.0000	367.0000	(8.706)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,243.0000	1,165.0000	(6.275)	0	0	0
23/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,176.0000	1,274.0000	8.333	0	0	0
23/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,506.0000	2,680.0000	6.943	0	0	0
23/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,647.0000	1,779.0000	8.015	0	0	0
23/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,350.0000	3,215.0000	(4.030)	0	0	0
23/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	904.0000	979.0000	8.296	0	0	0
23/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	992.0000	1,074.0000	8.266	0	0	0
23/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,988.0000	2,140.0000	7.646	0	0	0
23/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	733.0000	678.0000	(7.503)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	784.0000	726.0000	(7.398)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	836.0000	776.0000	(7.177)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	362.0000	329.0000	(9.116)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,940.0000	2,089.0000	7.680	0	0	0
23/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,060.0000	990.0000	(6.604)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,031.0000	962.0000	(6.693)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,037.0000	2,192.0000	7.609	0	0	0
23/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,724.0000	1,860.0000	7.889	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,275.0000	1,196.0000	(6.196)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	684.0000	632.0000	(7.602)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,120.0000	1,047.0000	(6.518)	0	0	0
23/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,937.0000	2,811.0000	(4.290)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,088.0000	2,245.0000	7.519	0	0	0
23/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,538.0000	1,662.0000	8.062	0	0	0
23/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,629.0000	1,759.0000	7.980	0	0	0
23/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,434.0000	1,348.0000	(5.997)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,744.0000	1,882.0000	7.913	0	0	0
23/01/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,388.0000	3,253.0000	(3.985)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,252.0000	2,416.0000	7.282	0	0	0
23/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,764.0000	1,903.0000	7.880	0	0	0
23/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,090.0000	1,018.0000	(6.606)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	548.0000	503.0000	(8.212)	0	0	0
23/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	2,978.0000	2,850.0000	(4.298)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,141.0000	2,301.0000	7.473	0	0	0
23/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	982.0000	1,064.0000	8.350	0	0	0
23/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,402.0000	1,318.0000	(5.991)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	637.0000	587.0000	(7.849)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,556.0000	1,681.0000	8.033	0	0	0
23/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	375.0000	341.0000	(9.067)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	973.0000	907.0000	(6.783)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	569.0000	523.0000	(8.084)	0	0	0
23/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,011.0000	1,095.0000	8.309	0	0	0
23/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,387.0000	1,500.0000	8.147	0	0	0
23/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,732.0000	1,636.0000	(5.543)	0	0	0
23/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,272.0000	2,160.0000	(4.930)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,356.0000	1,466.0000	8.112	0	0	0
23/01/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,426.0000	3,290.0000	(3.970)	0	0	0
23/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,827.0000	1,970.0000	7.827	0	0	0
23/01/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	880.0000	954.0000	8.409	0	0	0
23/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,857.0000	2,731.0000	(4.410)	0	0	0
23/01/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,801.0000	1,703.0000	(5.441)	0	0	0
23/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,579.0000	2,755.0000	6.824	0	0	0
23/01/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	2,224.0000	2,387.0000	7.329	0	0	0
23/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	336.0000	305.0000	(9.226)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,542.0000	3,403.0000	(3.924)	0	0	0
23/01/2009	\$ / R	2010/03/15	13.55	Call	Currency Future	964.0000	1,044.0000	8.299	0	0	0
23/01/2009	\$ / R	2010/03/15	9.10	Call	Currency Future	2,690.0000	2,869.0000	6.654	0	0	0
23/01/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	637.0000	587.0000	(7.849)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,597.0000	1,505.0000	(5.761)	0	0	0
23/01/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	2,141.0000	2,301.0000	7.473	0	0	0
23/01/2009	\$ / R	2010/03/15	9.20	Call	Currency Future	2,616.0000	2,793.0000	6.766	0	0	0
23/01/2009	\$ / R	2010/03/15	13.70	Put	Currency Future	3,183.0000	3,052.0000	(4.116)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,371.0000	1,483.0000	8.169	0	0	0
23/01/2009	\$ / R	2010/03/15	13.70	Call	Currency Future	937.0000	1,015.0000	8.324	0	0	0
23/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,767.0000	1,669.0000	(5.546)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,836.0000	1,737.0000	(5.392)	0	0	0
23/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	846.0000	917.0000	8.392	0	0	0
23/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	1,907.0000	1,805.0000	(5.349)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,275.0000	1,196.0000	(6.196)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	1,593.0000	1,721.0000	8.035	0	0	0
23/01/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,339.0000	1,257.0000	(6.124)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,451.0000	1,569.0000	8.132	0	0	0
23/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,311.0000	1,419.0000	8.238	0	0	0
23/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,340.0000	1,450.0000	8.209	0	0	0
23/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	892.0000	966.0000	8.296	0	0	0
23/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,371.0000	1,483.0000	8.169	0	0	0
23/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,767.0000	1,669.0000	(5.546)	0	0	0
23/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,435.0000	1,551.0000	8.084	0	0	0
23/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,631.0000	1,538.0000	(5.702)	0	0	0
23/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	921.0000	997.0000	8.252	0	0	0
23/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	485.0000	444.0000	(8.454)	0	0	0
23/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,340.0000	2,508.0000	7.179	0	0	0
23/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,266.0000	3,133.0000	(4.072)	0	0	0
23/01/2009	£ / R	2009/03/16			Currency Future	14.0680	14.2874	1.560	14.2300	14.1200	14,020
23/01/2009	£ / R	2009/03/16	16.60	Put	Currency Future	2,640.0000	2,406.0000	(8.864)	0	0	0
23/01/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,745.0000	1,516.0000	(13.123)	0	0	0
23/01/2009	£ / R	2009/03/16	14.85	Call	Currency Future	438.0000	443.0000	1.142	0	0	0
23/01/2009	£ / R	2009/03/16	16.95	Put	Currency Future	2,960.0000	2,728.0000	(7.838)	0	0	0
23/01/2009	£ / R	2009/03/16	14.05	Put	Currency Future	669.0000	484.0000	(27.653)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	581.0000	405.0000	(30.293)	0	0	0
23/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0
23/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	5,090.0000	4,867.0000	(4.381)	0	0	0
23/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	4,009.0000	3,782.0000	(5.662)	0	0	0
23/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	749.0000	793.0000	5.874	0	0	0
23/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,440.0000	1,219.0000	(15.347)	0	0	0
23/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	59.0000	47.0000	(20.339)	0	0	0
23/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
23/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	46.0000	36.0000	(21.739)	0	0	0
23/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	108.0000	94.0000	(12.963)	0	0	0
23/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,906.0000	1,675.0000	(12.120)	0	0	0
23/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	3,147.0000	2,915.0000	(7.372)	0	0	0
23/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,514.0000	1,290.0000	(14.795)	0	0	0
23/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	450.0000	457.0000	1.556	0	0	0
23/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	198.0000	185.0000	(6.566)	0	0	0
23/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,793.0000	4,570.0000	(4.653)	0	0	0
23/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	770.0000	818.0000	6.234	0	0	0
23/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	99.0000	85.0000	(14.141)	0	0	0
23/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	345.0000	342.0000	(0.870)	0	0	0
23/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	263.0000	254.0000	(3.422)	0	0	0
23/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,182.0000	969.0000	(18.020)	0	0	0
23/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	3,053.0000	2,821.0000	(7.599)	0	0	0
23/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
23/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	358.0000	356.0000	(0.559)	0	0	0
23/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,731.0000	2,497.0000	(8.568)	0	0	0
23/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,199.0000	1,966.0000	(10.596)	0	0	0
23/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	358.0000	356.0000	(0.559)	0	0	0
23/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	797.0000	849.0000	6.524	0	0	0
23/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	65.0000	53.0000	(18.462)	0	0	0
23/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
23/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
23/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	552.0000	381.0000	(30.978)	0	0	0
23/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,114.0000	1,881.0000	(11.022)	0	0	0
23/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,368.0000	1,149.0000	(16.009)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,368.0000	1,149.0000	(16.009)	0	0	0
23/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	2,030.0000	1,798.0000	(11.429)	0	0	0
23/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
23/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,400.0000	4,174.0000	(5.136)	0	0	0
23/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	687.0000	721.0000	4.949	0	0	0
23/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	1,070.0000	862.0000	(19.439)	0	0	0
23/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	386.0000	386.0000	-	0	0	0
23/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	71.0000	59.0000	(16.901)	0	0	0
23/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,991.0000	4,768.0000	(4.468)	0	0	0
23/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,478.0000	3,248.0000	(6.613)	0	0	0
23/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	422.0000	273.0000	(35.308)	0	0	0
23/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,666.0000	1,439.0000	(13.625)	0	0	0
23/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	462.0000	470.0000	1.732	0	0	0
23/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	484.0000	324.0000	(33.058)	0	0	0
23/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,892.0000	4,669.0000	(4.558)	0	0	0
23/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	881.0000	944.0000	7.151	0	0	0
23/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,551.0000	1,327.0000	(14.442)	0	0	0
23/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	284.0000	277.0000	(2.465)	0	0	0
23/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	1,144.0000	933.0000	(18.444)	0	0	0
23/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	852.0000	911.0000	6.925	0	0	0
23/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	5,189.0000	4,967.0000	(4.278)	0	0	0
23/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	463.0000	306.0000	(33.909)	0	0	0
23/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	319.0000	314.0000	(1.567)	0	0	0
23/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,440.0000	1,219.0000	(15.347)	0	0	0
23/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,477.0000	1,254.0000	(15.098)	0	0	0
23/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	332.0000	328.0000	(1.205)	0	0	0
23/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
23/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	824.0000	880.0000	6.796	0	0	0
23/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	182.0000	169.0000	(7.143)	0	0	0
23/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	529.0000	361.0000	(31.758)	0	0	0
23/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,498.0000	4,273.0000	(5.002)	0	0	0
23/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	506.0000	342.0000	(32.411)	0	0	0
23/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	154.0000	139.0000	(9.740)	0	0	0
23/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	296.0000	289.0000	(2.365)	0	0	0
23/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	206.0000	194.0000	(5.825)	0	0	0
23/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	639.0000	457.0000	(28.482)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
23/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	502.0000	515.0000	2.590	0	0	0
23/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,373.0000	2,139.0000	(9.861)	0	0	0
23/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,628.0000	1,401.0000	(13.943)	0	0	0
23/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	386.0000	386.0000	-	0	0	0
23/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	707.0000	744.0000	5.233	0	0	0
23/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	4,155.0000	3,928.0000	(5.463)	0	0	0
23/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	78.0000	65.0000	(16.667)	0	0	0
23/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	610.0000	431.0000	(29.344)	0	0	0
23/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	516.0000	530.0000	2.713	0	0	0
23/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
23/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,253.0000	4,027.0000	(5.314)	0	0	0
23/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	728.0000	768.0000	5.495	0	0	0
23/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	141.0000	127.0000	(9.929)	0	0	0
23/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,988.0000	1,756.0000	(11.670)	0	0	0
23/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
23/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
23/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,336.0000	3,105.0000	(6.924)	0	0	0
23/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
23/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	940.0000	1,010.0000	7.447	0	0	0
23/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,286.0000	2,052.0000	(10.236)	0	0	0
23/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	488.0000	499.0000	2.254	0	0	0
23/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	54.0000	42.0000	(22.222)	0	0	0
23/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
23/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	998.0000	793.0000	(20.541)	0	0	0
23/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	400.0000	402.0000	0.500	0	0	0
23/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	4,057.0000	3,830.0000	(5.595)	0	0	0
23/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,297.0000	1,081.0000	(16.654)	0	0	0
23/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,947.0000	1,716.0000	(11.864)	0	0	0
23/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	442.0000	289.0000	(34.615)	0	0	0
23/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,400.0000	4,174.0000	(5.136)	0	0	0
23/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	415.0000	418.0000	0.723	0	0	0
23/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	928.0000	726.0000	(21.767)	0	0	0
23/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	215.0000	203.0000	(5.581)	0	0	0
23/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	910.0000	977.0000	7.363	0	0	0
23/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	1,034.0000	827.0000	(20.019)	0	0	0
23/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,825.0000	1,595.0000	(12.603)	0	0	0
23/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	2,030.0000	1,798.0000	(11.429)	0	0	0
23/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	797.0000	849.0000	6.524	0	0	0
23/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	3,241.0000	3,010.0000	(7.127)	0	0	0
23/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
23/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,449.0000	4,224.0000	(5.057)	0	0	0
23/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	699.0000	512.0000	(26.753)	0	0	0
23/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	546.0000	564.0000	3.297	0	0	0
23/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	243.0000	232.0000	(4.527)	0	0	0
23/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	594.0000	619.0000	4.209	0	0	0
23/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
23/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
23/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	667.0000	700.0000	4.948	0	0	0
23/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	502.0000	515.0000	2.590	0	0	0
23/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	198.0000	185.0000	(6.566)	0	0	0
23/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,258.0000	1,043.0000	(17.091)	0	0	0
23/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	529.0000	361.0000	(31.758)	0	0	0
23/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,182.0000	969.0000	(18.020)	0	0	0
23/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,892.0000	4,669.0000	(4.558)	0	0	0
23/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,744.0000	4,520.0000	(4.722)	0	0	0
23/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	826.0000	631.0000	(23.608)	0	0	0
23/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	426.0000	431.0000	1.174	0	0	0
23/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,351.0000	4,125.0000	(5.194)	0	0	0
23/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	516.0000	530.0000	2.713	0	0	0
23/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	1,034.0000	827.0000	(20.019)	0	0	0
23/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	402.0000	257.0000	(36.070)	0	0	0
23/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,258.0000	1,043.0000	(17.091)	0	0	0
23/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
23/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,332.0000	1,115.0000	(16.291)	0	0	0
23/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	998.0000	793.0000	(20.541)	0	0	0
23/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,220.0000	1,006.0000	(17.541)	0	0	0
23/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,001.0000	1,080.0000	7.892	0	0	0
23/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	450.0000	457.0000	1.556	0	0	0
23/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	206.0000	194.0000	(5.825)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	1,107.0000	897.0000	(18.970)	0	0	0
23/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,547.0000	4,322.0000	(4.948)	0	0	0
23/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,912.0000	3,684.0000	(5.828)	0	0	0
23/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,403.0000	1,184.0000	(15.609)	0	0	0
23/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	970.0000	1,045.0000	7.732	0	0	0
23/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	475.0000	485.0000	2.105	0	0	0
23/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,991.0000	4,768.0000	(4.468)	0	0	0
23/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,745.0000	1,516.0000	(13.123)	0	0	0
23/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	426.0000	431.0000	1.174	0	0	0
23/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
23/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,596.0000	4,372.0000	(4.874)	0	0	0
23/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,988.0000	1,756.0000	(11.670)	0	0	0
23/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	371.0000	371.0000	-	0	0	0
23/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	182.0000	169.0000	(7.143)	0	0	0
23/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	263.0000	254.0000	(3.422)	0	0	0
23/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	687.0000	721.0000	4.949	0	0	0
23/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	90.0000	76.0000	(15.556)	0	0	0
23/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
23/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	648.0000	679.0000	4.784	0	0	0
23/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,595.0000	2,361.0000	(9.017)	0	0	0
23/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	154.0000	139.0000	(9.740)	0	0	0
23/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	51.0000	40.0000	(21.569)	0	0	0
23/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
23/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,199.0000	1,966.0000	(10.596)	0	0	0
23/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,551.0000	1,327.0000	(14.442)	0	0	0
23/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	669.0000	484.0000	(27.653)	0	0	0
23/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	224.0000	212.0000	(5.357)	0	0	0
23/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	108.0000	94.0000	(12.963)	0	0	0
23/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,843.0000	4,619.0000	(4.625)	0	0	0
23/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	62.0000	50.0000	(19.355)	0	0	0
23/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,383.0000	3,153.0000	(6.799)	0	0	0
23/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,868.0000	2,635.0000	(8.124)	0	0	0
23/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,640.0000	2,406.0000	(8.864)	0	0	0
23/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	175.0000	161.0000	(8.000)	0	0	0
23/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	730.0000	541.0000	(25.890)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	90.0000	76.0000	(15.556)	0	0	0
23/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,645.0000	4,421.0000	(4.822)	0	0	0
23/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,785.0000	1,555.0000	(12.885)	0	0	0
23/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,417.0000	2,183.0000	(9.681)	0	0	0
23/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	383.0000	242.0000	(36.815)	0	0	0
23/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,622.0000	3,393.0000	(6.322)	0	0	0
23/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,822.0000	2,589.0000	(8.257)	0	0	0
23/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,865.0000	1,635.0000	(12.332)	0	0	0
23/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	86.0000	72.0000	(16.279)	0	0	0
23/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
23/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	147.0000	133.0000	(9.524)	0	0	0
23/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	2,072.0000	1,839.0000	(11.245)	0	0	0
23/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	893.0000	694.0000	(22.284)	0	0	0
23/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	135.0000	120.0000	(11.111)	0	0	0
23/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,622.0000	3,393.0000	(6.322)	0	0	0
23/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,329.0000	2,095.0000	(10.047)	0	0	0
23/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	190.0000	177.0000	(6.842)	0	0	0
23/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,220.0000	1,006.0000	(17.541)	0	0	0
23/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,288.0000	3,057.0000	(7.026)	0	0	0
23/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	859.0000	662.0000	(22.934)	0	0	0
23/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	531.0000	547.0000	3.013	0	0	0
23/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
23/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	135.0000	120.0000	(11.111)	0	0	0
23/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	438.0000	443.0000	1.142	0	0	0
23/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	233.0000	222.0000	(4.721)	0	0	0
23/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	963.0000	759.0000	(21.184)	0	0	0
23/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
23/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,718.0000	3,489.0000	(6.159)	0	0	0
23/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,417.0000	2,183.0000	(9.681)	0	0	0
23/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,286.0000	2,052.0000	(10.236)	0	0	0
23/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
23/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	488.0000	499.0000	2.254	0	0	0
23/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	40.0000	30.0000	(25.000)	0	0	0
23/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,947.0000	1,716.0000	(11.864)	0	0	0
23/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	1,070.0000	862.0000	(19.439)	0	0	0
23/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	44.0000	34.0000	(22.727)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	243.0000	232.0000	(4.527)	0	0	0
23/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	215.0000	203.0000	(5.581)	0	0	0
23/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	577.0000	600.0000	3.986	0	0	0
23/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,526.0000	3,296.0000	(6.523)	0	0	0
23/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,825.0000	1,595.0000	(12.603)	0	0	0
23/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	118.0000	104.0000	(11.864)	0	0	0
23/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,815.0000	3,587.0000	(5.976)	0	0	0
23/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	253.0000	243.0000	(3.953)	0	0	0
23/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,550.0000	2,316.0000	(9.176)	0	0	0
23/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
23/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,776.0000	2,543.0000	(8.393)	0	0	0
23/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,815.0000	3,587.0000	(5.976)	0	0	0
23/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	167.0000	153.0000	(8.383)	0	0	0
23/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	94.0000	80.0000	(14.894)	0	0	0
23/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	2,157.0000	1,924.0000	(10.802)	0	0	0
23/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,685.0000	2,452.0000	(8.678)	0	0	0
23/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
23/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	124.0000	109.0000	(12.097)	0	0	0
23/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	319.0000	314.0000	(1.567)	0	0	0
23/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,498.0000	4,273.0000	(5.002)	0	0	0
23/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,506.0000	2,272.0000	(9.338)	0	0	0
23/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	253.0000	243.0000	(3.953)	0	0	0
23/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	3,194.0000	2,962.0000	(7.264)	0	0	0
23/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,596.0000	4,372.0000	(4.874)	0	0	0
23/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	113.0000	99.0000	(12.389)	0	0	0
23/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,695.0000	4,471.0000	(4.771)	0	0	0
23/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,595.0000	2,361.0000	(9.017)	0	0	0
23/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,868.0000	2,635.0000	(8.124)	0	0	0
23/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	561.0000	581.0000	3.565	0	0	0
23/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	56.0000	45.0000	(19.643)	0	0	0
23/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
23/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
23/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
23/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	296.0000	289.0000	(2.365)	0	0	0
23/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	594.0000	619.0000	4.209	0	0	0
23/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	68.0000	56.0000	(17.647)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,302.0000	4,076.0000	(5.253)	0	0	0
23/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	2,114.0000	1,881.0000	(11.022)	0	0	0
23/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,628.0000	1,401.0000	(13.943)	0	0	0
23/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	629.0000	658.0000	4.610	0	0	0
23/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
23/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	86.0000	72.0000	(16.279)	0	0	0
23/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,574.0000	3,345.0000	(6.407)	0	0	0
23/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	761.0000	571.0000	(24.967)	0	0	0
23/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
23/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	307.0000	301.0000	(1.954)	0	0	0
23/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	3,100.0000	2,868.0000	(7.484)	0	0	0
23/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	4,106.0000	3,879.0000	(5.528)	0	0	0
23/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,589.0000	1,364.0000	(14.160)	0	0	0
23/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	198.0000	185.0000	(6.566)	0	0	0
23/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	826.0000	631.0000	(23.608)	0	0	0
23/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
23/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
23/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	4,204.0000	3,977.0000	(5.400)	0	0	0
23/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
23/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,914.0000	2,681.0000	(7.996)	0	0	0
23/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
23/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,793.0000	4,570.0000	(4.653)	0	0	0
23/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,785.0000	1,555.0000	(12.885)	0	0	0
23/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	175.0000	161.0000	(8.000)	0	0	0
23/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	859.0000	662.0000	(22.934)	0	0	0
23/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
23/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	206.0000	194.0000	(5.825)	0	0	0
23/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	273.0000	265.0000	(2.930)	0	0	0
23/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
23/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	577.0000	600.0000	3.986	0	0	0
23/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,863.0000	3,635.0000	(5.902)	0	0	0
23/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,988.0000	1,756.0000	(11.670)	0	0	0
23/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,705.0000	1,478.0000	(13.314)	0	0	0
23/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	31.0000	23.0000	(25.806)	0	0	0
23/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,242.0000	2,009.0000	(10.393)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R	2009/03/16	17.70	Put	Currency Future	3,670.0000	3,441.0000	(6.240)	0	0	0
23/01/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,906.0000	1,675.0000	(12.120)	0	0	0
23/01/2009	£ / R	2009/03/16	15.35	Call	Currency Future	307.0000	301.0000	(1.954)	0	0	0
23/01/2009	£ / R	2009/03/16	16.30	Put	Currency Future	2,373.0000	2,139.0000	(9.861)	0	0	0
23/01/2009	£ / R	2009/03/16	18.00	Put	Currency Future	3,960.0000	3,733.0000	(5.732)	0	0	0
23/01/2009	£ / R	2009/03/16	17.60	Call	Currency Future	42.0000	32.0000	(23.810)	0	0	0
23/01/2009	£ / R	2009/03/16	15.35	Put	Currency Future	1,589.0000	1,364.0000	(14.160)	0	0	0
23/01/2009	£ / R	2009/03/16	17.80	Put	Currency Future	3,766.0000	3,538.0000	(6.054)	0	0	0
23/01/2009	£ / R	2009/03/16	17.10	Put	Currency Future	3,100.0000	2,868.0000	(7.484)	0	0	0
23/01/2009	£ / R	2009/03/16	17.10	Call	Currency Future	68.0000	56.0000	(17.647)	0	0	0
23/01/2009	£ / R	2009/03/16	17.00	Put	Currency Future	3,007.0000	2,774.0000	(7.749)	0	0	0
23/01/2009	£ / R	2009/03/16	16.30	Call	Currency Future	141.0000	127.0000	(9.929)	0	0	0
23/01/2009	£ / R	2009/03/16	18.15	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
23/01/2009	£ / R	2009/03/16	16.90	Call	Currency Future	82.0000	69.0000	(15.854)	0	0	0
23/01/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,914.0000	2,681.0000	(7.996)	0	0	0
23/01/2009	£ / R	2009/03/16	17.00	Call	Currency Future	75.0000	62.0000	(17.333)	0	0	0
23/01/2009	£ / R	2009/03/16	16.05	Put	Currency Future	2,157.0000	1,924.0000	(10.802)	0	0	0
23/01/2009	£ / R	2009/03/16	18.35	Put	Currency Future	4,302.0000	4,076.0000	(5.253)	0	0	0
23/01/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,574.0000	3,345.0000	(6.407)	0	0	0
23/01/2009	£ / R	2009/03/16	16.40	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
23/01/2009	£ / R	2009/03/16	18.35	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
23/01/2009	£ / R	2009/03/16	16.40	Call	Currency Future	129.0000	115.0000	(10.853)	0	0	0
23/01/2009	£ / R	2009/03/16	18.15	Put	Currency Future	4,106.0000	3,879.0000	(5.528)	0	0	0
23/01/2009	£ / R	2009/03/16	16.40	Put	Currency Future	2,461.0000	2,227.0000	(9.508)	0	0	0
23/01/2009	£ / R	2009/03/16	15.90	Put	Currency Future	2,030.0000	1,798.0000	(11.429)	0	0	0
23/01/2009	£ / R	2009/03/16	16.40	Put	Currency Future	2,461.0000	2,227.0000	(9.508)	0	0	0
23/01/2009	£ / R	2009/03/16	14.25	Put	Currency Future	794.0000	601.0000	(24.307)	0	0	0
23/01/2009	£ / R	2009/03/16	14.25	Call	Currency Future	612.0000	638.0000	4.248	0	0	0
23/01/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,822.0000	2,589.0000	(8.257)	0	0	0
23/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,403.0000	1,184.0000	(15.609)	0	0	0
23/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	2,242.0000	2,009.0000	(10.393)	0	0	0
23/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	371.0000	371.0000	-	0	0	0
23/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
23/01/2009	£ / R	2009/06/12			Currency Future	14.3333	14.5599	1.581	0.0000	0.0000	88
23/01/2009	£ / R	2009/06/12	15.20	Put	Currency Future	1,662.0000	1,453.0000	(12.575)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,221.0000	1,995.0000	(10.176)	0	0	0
23/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,593.0000	1,386.0000	(12.994)	0	0	0
23/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,562.0000	3,323.0000	(6.710)	0	0	0
23/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	148.0000	135.0000	(8.784)	0	0	0
23/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,525.0000	2,294.0000	(9.149)	0	0	0
23/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	608.0000	612.0000	0.658	0	0	0
23/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	728.0000	741.0000	1.786	0	0	0
23/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	517.0000	515.0000	(0.387)	0	0	0
23/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,374.0000	1,434.0000	4.367	0	0	0
23/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	378.0000	369.0000	(2.381)	0	0	0
23/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	2,075.0000	1,852.0000	(10.747)	0	0	0
23/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	745.0000	758.0000	1.745	0	0	0
23/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,728.0000	1,516.0000	(12.269)	0	0	0
23/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,318.0000	1,374.0000	4.249	0	0	0
23/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,844.0000	2,609.0000	(8.263)	0	0	0
23/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	1,022.0000	837.0000	(18.102)	0	0	0
23/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	826.0000	846.0000	2.421	0	0	0
23/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	4,096.0000	3,855.0000	(5.884)	0	0	0
23/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	785.0000	614.0000	(21.783)	0	0	0
23/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,829.0000	1,614.0000	(11.755)	0	0	0
23/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,683.0000	2,450.0000	(8.684)	0	0	0
23/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,448.0000	2,218.0000	(9.395)	0	0	0
23/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,795.0000	1,581.0000	(11.922)	0	0	0
23/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	179.0000	165.0000	(7.821)	0	0	0
23/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	741.0000	574.0000	(22.537)	0	0	0
23/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	992.0000	807.0000	(18.649)	0	0	0
23/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,106.0000	1,147.0000	3.707	0	0	0
23/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	761.0000	776.0000	1.971	0	0	0
23/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	933.0000	749.0000	(19.721)	0	0	0
23/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	913.0000	941.0000	3.067	0	0	0
23/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	481.0000	478.0000	(0.624)	0	0	0
23/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,187.0000	1,231.0000	3.707	0	0	0
23/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,863.0000	1,647.0000	(11.594)	0	0	0
23/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,898.0000	1,680.0000	(11.486)	0	0	0
23/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,448.0000	2,218.0000	(9.395)	0	0	0
23/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	481.0000	478.0000	(0.624)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	840.0000	861.0000	2.500	0	0	0
23/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	795.0000	813.0000	2.264	0	0	0
23/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	712.0000	724.0000	1.685	0	0	0
23/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	417.0000	410.0000	(1.679)	0	0	0
23/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,795.0000	1,581.0000	(11.922)	0	0	0
23/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	246.0000	232.0000	(5.691)	0	0	0
23/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,553.0000	4,313.0000	(5.271)	0	0	0
23/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	963.0000	778.0000	(19.211)	0	0	0
23/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	554.0000	555.0000	0.181	0	0	0
23/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,761.0000	1,549.0000	(12.039)	0	0	0
23/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,557.0000	1,351.0000	(13.231)	0	0	0
23/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	259.0000	246.0000	(5.019)	0	0	0
23/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	137.0000	123.0000	(10.219)	0	0	0
23/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
23/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	904.0000	721.0000	(20.243)	0	0	0
23/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,629.0000	1,422.0000	(12.707)	0	0	0
23/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,389.0000	3,150.0000	(7.052)	0	0	0
23/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,694.0000	3,454.0000	(6.497)	0	0	0
23/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	681.0000	690.0000	1.322	0	0	0
23/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,125.0000	1,167.0000	3.733	0	0	0
23/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	581.0000	583.0000	0.344	0	0	0
23/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,371.0000	2,143.0000	(9.616)	0	0	0
23/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	840.0000	861.0000	2.500	0	0	0
23/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	813.0000	832.0000	2.337	0	0	0
23/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,487.0000	2,256.0000	(9.288)	0	0	0
23/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	302.0000	290.0000	(3.974)	0	0	0
23/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,166.0000	1,209.0000	3.688	0	0	0
23/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,146.0000	1,188.0000	3.665	0	0	0
23/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	696.0000	707.0000	1.580	0	0	0
23/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	470.0000	466.0000	(0.851)	0	0	0
23/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	3,218.0000	2,980.0000	(7.396)	0	0	0
23/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,265.0000	1,315.0000	3.953	0	0	0
23/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,695.0000	1,484.0000	(12.448)	0	0	0
23/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	728.0000	741.0000	1.786	0	0	0
23/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,333.0000	2,105.0000	(9.773)	0	0	0
23/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,184.0000	1,959.0000	(10.302)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R	2009/06/12	16.20	Call	Currency Future	505.0000	502.0000	(0.594)	0	0	0
23/01/2009	£ / R	2009/06/12	13.95	Put	Currency Future	855.0000	677.0000	(20.819)	0	0	0
23/01/2009	£ / R	2009/06/12	15.30	Call	Currency Future	761.0000	776.0000	1.971	0	0	0
23/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	369.0000	359.0000	(2.710)	0	0	0
23/01/2009	£ / R	2009/06/12	17.80	Call	Currency Future	227.0000	214.0000	(5.727)	0	0	0
23/01/2009	£ / R	2009/06/12	14.85	Call	Currency Future	898.0000	924.0000	2.895	0	0	0
23/01/2009	£ / R	2009/06/12	15.25	Call	Currency Future	778.0000	794.0000	2.057	0	0	0
23/01/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,557.0000	1,351.0000	(13.231)	0	0	0
23/01/2009	£ / R	2009/06/12	13.95	Call	Currency Future	1,238.0000	1,287.0000	3.958	0	0	0
23/01/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,450.0000	1,248.0000	(13.931)	0	0	0
23/01/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,885.0000	2,649.0000	(8.180)	0	0	0
23/01/2009	£ / R	2009/06/12	14.75	Call	Currency Future	929.0000	958.0000	3.122	0	0	0
23/01/2009	£ / R	2009/06/12	15.95	Call	Currency Future	567.0000	569.0000	0.353	0	0	0
23/01/2009	£ / R	2009/06/12	15.80	Put	Currency Future	2,075.0000	1,852.0000	(10.747)	0	0	0
23/01/2009	£ / R	2009/06/12	15.35	Call	Currency Future	745.0000	758.0000	1.745	0	0	0
23/01/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,728.0000	1,516.0000	(12.269)	0	0	0
23/01/2009	£ / R	2009/06/12	18.40	Put	Currency Future	4,232.0000	3,991.0000	(5.695)	0	0	0
23/01/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,761.0000	1,549.0000	(12.039)	0	0	0
23/01/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,380.0000	1,181.0000	(14.420)	0	0	0
23/01/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,461.0000	4,221.0000	(5.380)	0	0	0
23/01/2009	£ / R	2009/06/12	13.90	Put	Currency Future	831.0000	655.0000	(21.179)	0	0	0
23/01/2009	£ / R	2009/06/12	16.05	Call	Currency Future	541.0000	542.0000	0.185	0	0	0
23/01/2009	£ / R	2009/06/12	15.90	Call	Currency Future	581.0000	583.0000	0.344	0	0	0
23/01/2009	£ / R	2009/06/12	15.15	Call	Currency Future	813.0000	832.0000	2.337	0	0	0
23/01/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,450.0000	1,248.0000	(13.931)	0	0	0
23/01/2009	£ / R	2009/06/12	17.45	Call	Currency Future	272.0000	260.0000	(4.412)	0	0	0
23/01/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,600.0000	4,360.0000	(5.217)	0	0	0
23/01/2009	£ / R	2009/06/12	14.40	Call	Currency Future	1,048.0000	1,089.0000	3.912	0	0	0
23/01/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,345.0000	1,148.0000	(14.647)	0	0	0
23/01/2009	£ / R	2009/06/12	16.10	Put	Currency Future	2,296.0000	2,068.0000	(9.930)	0	0	0
23/01/2009	£ / R	2009/06/12	14.85	Put	Currency Future	1,415.0000	1,214.0000	(14.205)	0	0	0
23/01/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,629.0000	1,422.0000	(12.707)	0	0	0
23/01/2009	£ / R	2009/06/12	14.90	Call	Currency Future	883.0000	908.0000	2.831	0	0	0
23/01/2009	£ / R	2009/06/12	17.55	Put	Currency Future	3,475.0000	3,236.0000	(6.878)	0	0	0
23/01/2009	£ / R	2009/06/12	19.00	Put	Currency Future	4,786.0000	4,546.0000	(5.015)	0	0	0
23/01/2009	£ / R	2009/06/12	14.40	Put	Currency Future	1,115.0000	929.0000	(16.682)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	529.0000	528.0000	(0.189)	0	0	0
23/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	883.0000	908.0000	2.831	0	0	0
23/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,303.0000	3,065.0000	(7.206)	0	0	0
23/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	133.0000	120.0000	(9.774)	0	0	0
23/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,086.0000	1,128.0000	3.867	0	0	0
23/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,898.0000	1,680.0000	(11.486)	0	0	0
23/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,212.0000	1,258.0000	3.795	0	0	0
23/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,968.0000	1,748.0000	(11.179)	0	0	0
23/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	826.0000	846.0000	2.421	0	0	0
23/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	681.0000	690.0000	1.322	0	0	0
23/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	287.0000	274.0000	(4.530)	0	0	0
23/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	978.0000	1,011.0000	3.374	0	0	0
23/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,147.0000	1,923.0000	(10.433)	0	0	0
23/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	397.0000	389.0000	(2.015)	0	0	0
23/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,244.0000	1,051.0000	(15.514)	0	0	0
23/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,415.0000	1,214.0000	(14.205)	0	0	0
23/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,258.0000	2,032.0000	(10.009)	0	0	0
23/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	898.0000	924.0000	2.895	0	0	0
23/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,485.0000	1,282.0000	(13.670)	0	0	0
23/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	407.0000	399.0000	(1.966)	0	0	0
23/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	165.0000	151.0000	(8.485)	0	0	0
23/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	879.0000	699.0000	(20.478)	0	0	0
23/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	95.0000	83.0000	(12.632)	0	0	0
23/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	651.0000	658.0000	1.075	0	0	0
23/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,926.0000	2,690.0000	(8.066)	0	0	0
23/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	119.0000	106.0000	(10.924)	0	0	0
23/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	98.0000	86.0000	(12.245)	0	0	0
23/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	608.0000	612.0000	0.658	0	0	0
23/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	360.0000	350.0000	(2.778)	0	0	0
23/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	170.0000	156.0000	(8.235)	0	0	0
23/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	831.0000	655.0000	(21.179)	0	0	0
23/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	5,020.0000	4,781.0000	(4.761)	0	0	0
23/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,147.0000	1,923.0000	(10.433)	0	0	0
23/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,593.0000	1,386.0000	(12.994)	0	0	0
23/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,092.0000	2,854.0000	(7.697)	0	0	0
23/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,833.0000	4,593.0000	(4.966)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	2,147.0000	1,923.0000	(10.433)	0	0	0
23/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,030.0000	1,069.0000	3.786	0	0	0
23/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	868.0000	892.0000	2.765	0	0	0
23/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,763.0000	2,529.0000	(8.469)	0	0	0
23/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,926.0000	4,687.0000	(4.852)	0	0	0
23/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	5,115.0000	4,876.0000	(4.673)	0	0	0
23/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	221.0000	208.0000	(5.882)	0	0	0
23/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	3,009.0000	2,772.0000	(7.876)	0	0	0
23/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	104.0000	91.0000	(12.500)	0	0	0
23/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	1,147.0000	959.0000	(16.391)	0	0	0
23/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	210.0000	196.0000	(6.667)	0	0	0
23/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	144.0000	131.0000	(9.028)	0	0	0
23/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	110.0000	97.0000	(11.818)	0	0	0
23/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,265.0000	1,315.0000	3.953	0	0	0
23/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	93.0000	81.0000	(12.903)	0	0	0
23/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,827.0000	3,586.0000	(6.297)	0	0	0
23/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	325.0000	314.0000	(3.385)	0	0	0
23/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
23/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	581.0000	583.0000	0.344	0	0	0
23/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	407.0000	399.0000	(1.966)	0	0	0
23/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,006.0000	3,765.0000	(6.016)	0	0	0
23/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,967.0000	2,731.0000	(7.954)	0	0	0
23/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	113.0000	100.0000	(11.504)	0	0	0
23/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	4,187.0000	3,946.0000	(5.756)	0	0	0
23/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	116.0000	103.0000	(11.207)	0	0	0
23/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,933.0000	1,714.0000	(11.330)	0	0	0
23/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	1,084.0000	899.0000	(17.066)	0	0	0
23/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,346.0000	1,404.0000	4.309	0	0	0
23/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,738.0000	3,498.0000	(6.421)	0	0	0
23/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	360.0000	350.0000	(2.778)	0	0	0
23/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,879.0000	4,640.0000	(4.899)	0	0	0
23/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,111.0000	1,888.0000	(10.564)	0	0	0
23/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,067.0000	1,109.0000	3.936	0	0	0
23/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,291.0000	1,344.0000	4.105	0	0	0
23/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	189.0000	175.0000	(7.407)	0	0	0
23/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	107.0000	94.0000	(12.150)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,409.0000	2,180.0000	(9.506)	0	0	0
23/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	5,162.0000	4,923.0000	(4.630)	0	0	0
23/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	763.0000	594.0000	(22.149)	0	0	0
23/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	199.0000	185.0000	(7.035)	0	0	0
23/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	1,053.0000	868.0000	(17.569)	0	0	0
23/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	666.0000	674.0000	1.201	0	0	0
23/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	913.0000	941.0000	3.067	0	0	0
23/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,916.0000	3,675.0000	(6.154)	0	0	0
23/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,973.0000	4,734.0000	(4.806)	0	0	0
23/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	529.0000	528.0000	(0.189)	0	0	0
23/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,304.0000	5,066.0000	(4.487)	0	0	0
23/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,723.0000	2,489.0000	(8.593)	0	0	0
23/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,212.0000	1,020.0000	(15.842)	0	0	0
23/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	161.0000	147.0000	(8.696)	0	0	0
23/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,296.0000	2,068.0000	(9.930)	0	0	0
23/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	126.0000	113.0000	(10.317)	0	0	0
23/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,380.0000	1,181.0000	(14.420)	0	0	0
23/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	995.0000	1,030.0000	3.518	0	0	0
23/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	126.0000	113.0000	(10.317)	0	0	0
23/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	493.0000	490.0000	(0.609)	0	0	0
23/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,646.0000	4,406.0000	(5.166)	0	0	0
23/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,212.0000	1,020.0000	(15.842)	0	0	0
23/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	904.0000	721.0000	(20.243)	0	0	0
23/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,415.0000	4,175.0000	(5.436)	0	0	0
23/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	2,111.0000	1,888.0000	(10.564)	0	0	0
23/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	280.0000	267.0000	(4.643)	0	0	0
23/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	554.0000	555.0000	0.181	0	0	0
23/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	995.0000	1,030.0000	3.518	0	0	0
23/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	140.0000	127.0000	(9.286)	0	0	0
23/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,221.0000	1,995.0000	(10.176)	0	0	0
23/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	317.0000	306.0000	(3.470)	0	0	0
23/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	808.0000	634.0000	(21.535)	0	0	0
23/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,323.0000	4,083.0000	(5.552)	0	0	0
23/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	437.0000	431.0000	(1.373)	0	0	0
23/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	194.0000	180.0000	(7.216)	0	0	0
23/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,187.0000	1,231.0000	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
23/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,693.0000	4,453.0000	(5.114)	0	0	0
23/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	594.0000	598.0000	0.673	0	0	0
23/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,871.0000	3,631.0000	(6.200)	0	0	0
23/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,723.0000	2,489.0000	(8.593)	0	0	0
23/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	157.0000	143.0000	(8.917)	0	0	0
23/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,432.0000	3,193.0000	(6.964)	0	0	0
23/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,961.0000	3,720.0000	(6.084)	0	0	0
23/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	369.0000	359.0000	(2.710)	0	0	0
23/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,507.0000	4,267.0000	(5.325)	0	0	0
23/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	4,051.0000	3,810.0000	(5.949)	0	0	0
23/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,885.0000	2,649.0000	(8.180)	0	0	0
23/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	184.0000	170.0000	(7.609)	0	0	0
23/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	351.0000	341.0000	(2.849)	0	0	0
23/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,146.0000	1,188.0000	3.665	0	0	0
23/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	205.0000	191.0000	(6.829)	0	0	0
23/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	342.0000	332.0000	(2.924)	0	0	0
23/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,782.0000	3,542.0000	(6.346)	0	0	0
23/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,926.0000	2,690.0000	(8.066)	0	0	0
23/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	470.0000	466.0000	(0.851)	0	0	0
23/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,278.0000	1,083.0000	(15.258)	0	0	0
23/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	216.0000	202.0000	(6.481)	0	0	0
23/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,487.0000	2,256.0000	(9.288)	0	0	0
23/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	963.0000	778.0000	(19.211)	0	0	0
23/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,346.0000	3,107.0000	(7.143)	0	0	0
23/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,739.0000	4,499.0000	(5.064)	0	0	0
23/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,643.0000	2,410.0000	(8.816)	0	0	0
23/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	334.0000	323.0000	(3.293)	0	0	0
23/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	961.0000	993.0000	3.330	0	0	0
23/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	252.0000	239.0000	(5.159)	0	0	0
23/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,833.0000	4,593.0000	(4.966)	0	0	0
23/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	2,039.0000	1,817.0000	(10.888)	0	0	0
23/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	266.0000	253.0000	(4.887)	0	0	0
23/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,519.0000	3,279.0000	(6.820)	0	0	0
23/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,050.0000	2,813.0000	(7.770)	0	0	0
23/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	239.0000	226.0000	(5.439)	0	0	0
23/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,606.0000	3,366.0000	(6.656)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	594.0000	598.0000	0.673	0	0	0
23/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,134.0000	2,896.0000	(7.594)	0	0	0
23/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	129.0000	116.0000	(10.078)	0	0	0
23/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	666.0000	674.0000	1.201	0	0	0
23/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,933.0000	1,714.0000	(11.330)	0	0	0
23/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,565.0000	2,333.0000	(9.045)	0	0	0
23/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	961.0000	993.0000	3.330	0	0	0
23/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,209.0000	4,971.0000	(4.569)	0	0	0
23/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	427.0000	420.0000	(1.639)	0	0	0
23/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	317.0000	306.0000	(3.470)	0	0	0
23/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	378.0000	369.0000	(2.381)	0	0	0
23/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	5,067.0000	4,828.0000	(4.717)	0	0	0
23/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,475.0000	3,236.0000	(6.878)	0	0	0
23/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	622.0000	627.0000	0.804	0	0	0
23/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,278.0000	1,083.0000	(15.258)	0	0	0
23/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	4,006.0000	3,765.0000	(6.016)	0	0	0
23/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	259.0000	246.0000	(5.019)	0	0	0
23/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	2,003.0000	1,783.0000	(10.984)	0	0	0
23/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,844.0000	2,609.0000	(8.263)	0	0	0
23/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,693.0000	4,453.0000	(5.114)	0	0	0
23/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,303.0000	3,065.0000	(7.206)	0	0	0
23/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	448.0000	443.0000	(1.116)	0	0	0
23/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	287.0000	274.0000	(4.530)	0	0	0
23/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	101.0000	88.0000	(12.871)	0	0	0
23/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	3,050.0000	2,813.0000	(7.770)	0	0	0
23/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	636.0000	643.0000	1.101	0	0	0
23/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	387.0000	379.0000	(2.067)	0	0	0
23/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	3,134.0000	2,896.0000	(7.594)	0	0	0
23/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	651.0000	658.0000	1.075	0	0	0
23/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,371.0000	2,143.0000	(9.616)	0	0	0
23/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,968.0000	1,748.0000	(11.179)	0	0	0
23/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	417.0000	410.0000	(1.679)	0	0	0
23/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,048.0000	1,089.0000	3.912	0	0	0
23/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	334.0000	323.0000	(3.293)	0	0	0
23/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	189.0000	175.0000	(7.407)	0	0	0
23/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,827.0000	3,586.0000	(6.297)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	505.0000	502.0000	(0.594)	0	0	0
23/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	1,115.0000	929.0000	(16.682)	0	0	0
23/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,461.0000	4,221.0000	(5.380)	0	0	0
23/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,782.0000	3,542.0000	(6.346)	0	0	0
23/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	517.0000	515.0000	(0.387)	0	0	0
23/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	129.0000	116.0000	(10.078)	0	0	0
23/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,012.0000	1,049.0000	3.656	0	0	0
23/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,646.0000	4,406.0000	(5.166)	0	0	0
23/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	459.0000	454.0000	(1.089)	0	0	0
23/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	945.0000	975.0000	3.175	0	0	0
23/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	122.0000	109.0000	(10.656)	0	0	0
23/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,333.0000	2,105.0000	(9.773)	0	0	0
23/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	116.0000	103.0000	(11.207)	0	0	0
23/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,525.0000	2,294.0000	(9.149)	0	0	0
23/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	144.0000	131.0000	(9.028)	0	0	0
23/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,804.0000	2,569.0000	(8.381)	0	0	0
23/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,369.0000	4,129.0000	(5.493)	0	0	0
23/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,604.0000	2,371.0000	(8.948)	0	0	0
23/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,278.0000	4,037.0000	(5.633)	0	0	0
23/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,683.0000	2,450.0000	(8.684)	0	0	0
23/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	210.0000	196.0000	(6.667)	0	0	0
23/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	325.0000	314.0000	(3.385)	0	0	0
23/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	309.0000	298.0000	(3.560)	0	0	0
23/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	280.0000	267.0000	(4.643)	0	0	0
23/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,763.0000	2,529.0000	(8.469)	0	0	0
23/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	161.0000	147.0000	(8.696)	0	0	0
23/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,346.0000	3,107.0000	(7.143)	0	0	0
23/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	854.0000	876.0000	2.576	0	0	0
23/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	152.0000	139.0000	(8.553)	0	0	0
23/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	216.0000	202.0000	(6.481)	0	0	0
23/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	397.0000	389.0000	(2.015)	0	0	0
23/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,278.0000	4,037.0000	(5.633)	0	0	0
23/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	3,092.0000	2,854.0000	(7.697)	0	0	0
23/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,311.0000	1,115.0000	(14.950)	0	0	0
23/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,261.0000	3,022.0000	(7.329)	0	0	0
23/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,179.0000	989.0000	(16.115)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R	2009/06/12	17.20	Put	Currency Future	3,176.0000	2,938.0000	(7.494)	0	0	0
23/01/2009	£ / R	2009/06/12	17.30	Call	Currency Future	294.0000	282.0000	(4.082)	0	0	0
23/01/2009	£ / R	2009/06/12	15.00	Put	Currency Future	1,521.0000	1,316.0000	(13.478)	0	0	0
23/01/2009	£ / R	2009/06/12	14.60	Call	Currency Future	978.0000	1,011.0000	3.374	0	0	0
23/01/2009	£ / R	2009/06/12	14.60	Put	Currency Future	1,244.0000	1,051.0000	(15.514)	0	0	0
23/01/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,565.0000	2,333.0000	(9.045)	0	0	0
23/01/2009	£ / R	2009/06/12	16.45	Call	Currency Future	448.0000	443.0000	(1.116)	0	0	0
23/01/2009	£ / R	2009/09/14			Currency Future	14.5817	14.8102	1.567	0.0000	0.0000	8
23/01/2009	£ / R	2009/09/14	14.55	Call	Currency Future	1,410.0000	1,444.0000	2.411	0	0	0
23/01/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,448.0000	1,484.0000	2.486	0	0	0
23/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,226.0000	1,030.0000	(15.987)	0	0	0
23/01/2009	£ / R	2009/09/14	15.80	Put	Currency Future	2,214.0000	1,991.0000	(10.072)	0	0	0
23/01/2009	£ / R	2009/09/14	15.65	Put	Currency Future	2,114.0000	1,894.0000	(10.407)	0	0	0
23/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,539.0000	1,337.0000	(13.125)	0	0	0
23/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	995.0000	1,001.0000	0.603	0	0	0
23/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,508.0000	1,540.0000	2.122	0	0	0
23/01/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,488.0000	1,521.0000	2.218	0	0	0
23/01/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,317.0000	1,123.0000	(14.730)	0	0	0
23/01/2009	£ / R	2009/09/14	15.65	Call	Currency Future	1,046.0000	1,054.0000	0.765	0	0	0
23/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,256.0000	1,061.0000	(15.525)	0	0	0
23/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,320.0000	1,347.0000	2.045	0	0	0
23/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,163.0000	1,178.0000	1.290	0	0	0
23/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,917.0000	1,703.0000	(11.163)	0	0	0
23/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,881.0000	1,668.0000	(11.324)	0	0	0
23/01/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,286.0000	1,092.0000	(15.086)	0	0	0
23/01/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,468.0000	1,503.0000	2.384	0	0	0
23/01/2009	£ / R	2009/09/14	14.10	Put	Currency Future	1,126.0000	936.0000	(16.874)	0	0	0
23/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,148.0000	1,163.0000	1.307	0	0	0
23/01/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,238.0000	1,259.0000	1.696	0	0	0
23/01/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,707.0000	1,499.0000	(12.185)	0	0	0
23/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,148.0000	1,163.0000	1.307	0	0	0
23/01/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,254.0000	1,276.0000	1.754	0	0	0
23/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,917.0000	1,703.0000	(11.163)	0	0	0
23/01/2009	£ / R	2009/09/14	15.75	Put	Currency Future	2,180.0000	1,958.0000	(10.183)	0	0	0
23/01/2009	£ / R	2009/09/14	14.55	Put	Currency Future	1,378.0000	1,184.0000	(14.078)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,223.0000	1,242.0000	1.554	0	0	0
23/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,012.0000	1,018.0000	0.593	0	0	0
23/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,607.0000	1,646.0000	2.427	0	0	0
23/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,741.0000	1,532.0000	(12.005)	0	0	0
23/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	2,016.0000	1,800.0000	(10.714)	0	0	0
23/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,049.0000	1,831.0000	(10.639)	0	0	0
23/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,226.0000	1,030.0000	(15.987)	0	0	0
23/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,080.0000	1,091.0000	1.019	0	0	0
23/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,659.0000	1,702.0000	2.592	0	0	0
23/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,238.0000	1,259.0000	1.696	0	0	0
23/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,984.0000	1,769.0000	(10.837)	0	0	0
23/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	2,147.0000	1,926.0000	(10.293)	0	0	0
23/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,281.0000	2,056.0000	(9.864)	0	0	0
23/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,116.0000	1,129.0000	1.165	0	0	0
23/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,707.0000	1,499.0000	(12.185)	0	0	0
23/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,098.0000	1,110.0000	1.093	0	0	0
23/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,672.0000	1,466.0000	(12.321)	0	0	0
23/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,063.0000	1,072.0000	0.847	0	0	0
23/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,029.0000	1,036.0000	0.680	0	0	0
23/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	2,081.0000	1,862.0000	(10.524)	0	0	0
23/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,685.0000	1,730.0000	2.671	0	0	0
23/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	995.0000	1,001.0000	0.603	0	0	0
23/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,355.0000	1,385.0000	2.214	0	0	0
23/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,419.0000	2,191.0000	(9.425)	0	0	0
23/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,429.0000	1,465.0000	2.519	0	0	0
23/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	1,053.0000	869.0000	(17.474)	0	0	0
23/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	901.0000	901.0000	-	0	0	0
23/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,201.0000	1,006.0000	(16.236)	0	0	0
23/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,474.0000	1,275.0000	(13.501)	0	0	0
23/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	2,049.0000	1,831.0000	(10.639)	0	0	0
23/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,134.0000	1,148.0000	1.235	0	0	0
23/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,347.0000	1,155.0000	(14.254)	0	0	0
23/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,532.0000	1,566.0000	2.219	0	0	0
23/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,080.0000	1,091.0000	1.019	0	0	0
23/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,287.0000	1,311.0000	1.865	0	0	0
23/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,557.0000	1,592.0000	2.248	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	963.0000	967.0000	0.415	0	0	0
23/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,952.0000	1,738.0000	(10.963)	0	0	0
23/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,175.0000	982.0000	(16.426)	0	0	0
23/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	1,150.0000	959.0000	(16.609)	0	0	0
23/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,134.0000	1,148.0000	1.235	0	0	0
23/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,605.0000	1,401.0000	(12.710)	0	0	0
23/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	1,077.0000	891.0000	(17.270)	0	0	0
23/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	1,101.0000	914.0000	(16.985)	0	0	0
23/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,952.0000	1,738.0000	(10.963)	0	0	0
23/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,881.0000	1,668.0000	(11.324)	0	0	0
23/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,633.0000	1,674.0000	2.511	0	0	0
23/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,214.0000	1,991.0000	(10.072)	0	0	0
23/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,810.0000	1,600.0000	(11.602)	0	0	0
23/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,582.0000	1,619.0000	2.339	0	0	0
23/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	2,247.0000	2,023.0000	(9.969)	0	0	0
23/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,192.0000	1,210.0000	1.510	0	0	0
23/01/2009	£ / R 2009/09/14	15.85	Call	Currency Future	979.0000	984.0000	0.511	0	0	0
23/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,163.0000	1,178.0000	1.290	0	0	0
23/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,508.0000	1,540.0000	2.122	0	0	0
23/01/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,315.0000	2,090.0000	(9.719)	0	0	0
23/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,539.0000	1,337.0000	(13.125)	0	0	0
23/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,350.0000	2,123.0000	(9.660)	0	0	0
23/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,392.0000	1,424.0000	2.299	0	0	0
23/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	931.0000	933.0000	0.215	0	0	0
23/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,410.0000	1,214.0000	(13.901)	0	0	0
23/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,281.0000	2,056.0000	(9.864)	0	0	0
23/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,384.0000	2,157.0000	(9.522)	0	0	0
23/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,468.0000	1,503.0000	2.384	0	0	0
23/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	916.0000	917.0000	0.109	0	0	0
23/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,286.0000	1,092.0000	(15.086)	0	0	0
23/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,605.0000	1,401.0000	(12.710)	0	0	0
23/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,287.0000	1,311.0000	1.865	0	0	0
23/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	947.0000	950.0000	0.317	0	0	0
23/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	963.0000	967.0000	0.415	0	0	0
23/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,320.0000	1,347.0000	2.045	0	0	0
23/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,177.0000	1,194.0000	1.444	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,776.0000	1,566.0000	(11.824)	0	0	0
23/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,846.0000	1,634.0000	(11.484)	0	0	0
23/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,303.0000	1,329.0000	1.995	0	0	0
23/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,572.0000	1,369.0000	(12.913)	0	0	0
23/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,506.0000	1,306.0000	(13.280)	0	0	0
23/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,338.0000	1,366.0000	2.093	0	0	0
23/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,442.0000	1,244.0000	(13.731)	0	0	0
23/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,270.0000	1,293.0000	1.811	0	0	0
23/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,207.0000	1,226.0000	1.574	0	0	0
23/01/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,373.0000	1,405.0000	2.331	0	0	0
23/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,639.0000	1,433.0000	(12.569)	0	0	0
23/01/2009	€ / R 2009/03/16			Currency Future	13.2772	13.4241	1.106	13.4000	13.3500	5,895
23/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,757.0000	2,905.0000	5.368	0	0	0
23/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,950.0000	1,837.0000	(5.795)	0	0	0
23/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
23/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	276.0000	317.0000	14.855	0	0	0
23/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	120.0000	139.0000	15.833	0	0	0
23/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,027.0000	2,175.0000	7.301	0	0	0
23/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
23/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
23/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	164.0000	188.0000	14.634	0	0	0
23/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	41.0000	42.0000	2.439	0	0	0
23/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,260.0000	2,141.0000	(5.265)	0	0	0
23/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	146.0000	168.0000	15.068	0	0	0
23/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,295.0000	3,443.0000	4.492	0	0	0
23/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,486.0000	2,364.0000	(4.907)	0	0	0
23/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,368.0000	2,516.0000	6.250	0	0	0
23/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	574.0000	522.0000	(9.059)	0	0	0
23/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,993.0000	2,865.0000	(4.277)	0	0	0
23/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
23/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	18.0000	19.0000	5.556	0	0	0
23/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
23/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	227.0000	261.0000	14.978	0	0	0
23/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,742.0000	3,606.0000	(3.634)	0	0	0
23/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	830.0000	758.0000	(8.675)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	517.0000	471.0000	(8.897)	0	0	0
23/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,669.0000	2,544.0000	(4.683)	0	0	0
23/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	208.0000	193.0000	(7.212)	0	0	0
23/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	490.0000	446.0000	(8.980)	0	0	0
23/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	842.0000	957.0000	13.658	0	0	0
23/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,508.0000	4,368.0000	(3.106)	0	0	0
23/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
23/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	37.0000	38.0000	2.703	0	0	0
23/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,836.0000	3,700.0000	(3.545)	0	0	0
23/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,881.0000	2,029.0000	7.868	0	0	0
23/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	69.0000	80.0000	15.942	0	0	0
23/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	651.0000	746.0000	14.593	0	0	0
23/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,587.0000	3,735.0000	4.126	0	0	0
23/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,515.0000	2,663.0000	5.885	0	0	0
23/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,578.0000	2,454.0000	(4.810)	0	0	0
23/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	63.0000	74.0000	17.460	0	0	0
23/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	477.0000	548.0000	14.885	0	0	0
23/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,978.0000	2,126.0000	7.482	0	0	0
23/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	308.0000	354.0000	14.935	0	0	0
23/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
23/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,507.0000	3,374.0000	(3.792)	0	0	0
23/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	155.0000	178.0000	14.839	0	0	0
23/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
23/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	796.0000	726.0000	(8.794)	0	0	0
23/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	120.0000	139.0000	15.833	0	0	0
23/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,085.0000	1,217.0000	12.166	0	0	0
23/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	98.0000	114.0000	16.327	0	0	0
23/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	717.0000	820.0000	14.365	0	0	0
23/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	117.0000	135.0000	15.385	0	0	0
23/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	234.0000	269.0000	14.957	0	0	0
23/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,198.0000	3,345.0000	4.597	0	0	0
23/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,075.0000	3,937.0000	(3.387)	0	0	0
23/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,881.0000	2,029.0000	7.868	0	0	0
23/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	55.0000	1.852	0	0	0
23/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,600.0000	3,466.0000	(3.722)	0	0	0
23/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	413.0000	376.0000	(8.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,806.0000	2,954.0000	5.274	0	0	0
23/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,038.0000	1,923.0000	(5.643)	0	0	0
23/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	52.0000	61.0000	17.308	0	0	0
23/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,350.0000	2,230.0000	(5.106)	0	0	0
23/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
23/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	299.0000	344.0000	15.050	0	0	0
23/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	84.0000	98.0000	16.667	0	0	0
23/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	177.0000	204.0000	15.254	0	0	0
23/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	187.0000	215.0000	14.973	0	0	0
23/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	790.0000	900.0000	13.924	0	0	0
23/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	42.0000	43.0000	2.381	0	0	0
23/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,222.0000	2,370.0000	6.661	0	0	0
23/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
23/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	523.0000	600.0000	14.723	0	0	0
23/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,260.0000	2,141.0000	(5.265)	0	0	0
23/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	192.0000	221.0000	15.104	0	0	0
23/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
23/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	61.0000	71.0000	16.393	0	0	0
23/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	900.0000	824.0000	(8.444)	0	0	0
23/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,993.0000	2,865.0000	(4.277)	0	0	0
23/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,417.0000	2,565.0000	6.123	0	0	0
23/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,001.0000	3,149.0000	4.932	0	0	0
23/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,849.0000	4,707.0000	(2.928)	0	0	0
23/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,363.0000	4,223.0000	(3.209)	0	0	0
23/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	335.0000	385.0000	14.925	0	0	0
23/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,907.0000	1,795.0000	(5.873)	0	0	0
23/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
23/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
23/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,358.0000	1,261.0000	(7.143)	0	0	0
23/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	423.0000	487.0000	15.130	0	0	0
23/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	492.0000	565.0000	14.837	0	0	0
23/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	187.0000	215.0000	14.973	0	0	0
23/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	22.0000	23.0000	4.545	0	0	0
23/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
23/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	696.0000	634.0000	(8.908)	0	0	0
23/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	365.0000	333.0000	(8.767)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,481.0000	1,380.0000	(6.820)	0	0	0
23/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	865.0000	791.0000	(8.555)	0	0	0
23/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	376.0000	433.0000	15.160	0	0	0
23/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	335.0000	385.0000	14.925	0	0	0
23/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,050.0000	3,198.0000	4.852	0	0	0
23/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	574.0000	658.0000	14.634	0	0	0
23/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,040.0000	2,911.0000	(4.243)	0	0	0
23/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,046.0000	962.0000	(8.031)	0	0	0
23/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,275.0000	3,144.0000	(4.000)	0	0	0
23/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,199.0000	1,108.0000	(7.590)	0	0	0
23/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	215.0000	247.0000	14.884	0	0	0
23/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,271.0000	2,419.0000	6.517	0	0	0
23/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,623.0000	2,499.0000	(4.727)	0	0	0
23/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	366.0000	420.0000	14.754	0	0	0
23/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,319.0000	2,467.0000	6.382	0	0	0
23/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,761.0000	2,635.0000	(4.564)	0	0	0
23/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,321.0000	3,190.0000	(3.945)	0	0	0
23/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
23/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	95.0000	110.0000	15.789	0	0	0
23/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	438.0000	399.0000	(8.904)	0	0	0
23/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,522.0000	1,420.0000	(6.702)	0	0	0
23/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	138.0000	159.0000	15.217	0	0	0
23/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,532.0000	2,409.0000	(4.858)	0	0	0
23/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	388.0000	445.0000	14.691	0	0	0
23/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,367.0000	3,235.0000	(3.920)	0	0	0
23/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	830.0000	758.0000	(8.675)	0	0	0
23/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	102.0000	118.0000	15.686	0	0	0
23/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	765.0000	873.0000	14.118	0	0	0
23/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,099.0000	3,247.0000	4.776	0	0	0
23/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	254.0000	293.0000	15.354	0	0	0
23/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	159.0000	183.0000	15.094	0	0	0
23/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,233.0000	1,371.0000	11.192	0	0	200
23/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,122.0000	3,984.0000	(3.348)	0	0	0
23/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	507.0000	583.0000	14.990	0	0	0
23/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,715.0000	2,590.0000	(4.604)	0	0	0
23/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,278.0000	1,184.0000	(7.355)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,358.0000	1,261.0000	(7.143)	0	0	0
23/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,820.0000	1,711.0000	(5.989)	0	0	0
23/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	142.0000	164.0000	15.493	0	0	0
23/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,215.0000	2,097.0000	(5.327)	0	0	0
23/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,777.0000	1,668.0000	(6.134)	0	0	0
23/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,247.0000	3,394.0000	4.527	0	0	0
23/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,170.0000	2,053.0000	(5.392)	0	0	0
23/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	695.0000	795.0000	14.388	0	0	0
23/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	124.0000	143.0000	15.323	0	0	0
23/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,228.0000	3,097.0000	(4.058)	0	0	0
23/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
23/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,564.0000	1,461.0000	(6.586)	0	0	0
23/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,238.0000	1,146.0000	(7.431)	0	0	0
23/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	816.0000	928.0000	13.725	0	0	0
23/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,946.0000	2,819.0000	(4.311)	0	0	0
23/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,904.0000	3,051.0000	5.062	0	0	0
23/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,466.0000	2,614.0000	6.002	0	0	0
23/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	796.0000	726.0000	(8.794)	0	0	0
23/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	291.0000	335.0000	15.120	0	0	0
23/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	507.0000	583.0000	14.990	0	0	0
23/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,198.0000	3,345.0000	4.597	0	0	0
23/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	127.0000	147.0000	15.748	0	0	0
23/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
23/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	389.0000	354.0000	(8.997)	0	0	0
23/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
23/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,900.0000	2,772.0000	(4.414)	0	0	0
23/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	248.0000	285.0000	14.919	0	0	0
23/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	523.0000	600.0000	14.723	0	0	0
23/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	241.0000	277.0000	14.938	0	0	0
23/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	198.0000	227.0000	14.646	0	0	0
23/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	355.0000	408.0000	14.930	0	0	0
23/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
23/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
23/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,238.0000	1,146.0000	(7.431)	0	0	0
23/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	151.0000	173.0000	14.570	0	0	0
23/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,648.0000	1,543.0000	(6.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,087.0000	2,957.0000	(4.211)	0	0	0
23/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
23/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	345.0000	397.0000	15.072	0	0	0
23/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
23/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	7.0000	7.0000	-	0	0	0
23/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,392.0000	3,540.0000	4.363	0	0	0
23/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,076.0000	2,224.0000	7.129	0	0	0
23/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,318.0000	1,223.0000	(7.208)	0	0	0
23/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	156.0000	147.0000	(5.769)	0	0	0
23/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,784.0000	3,931.0000	3.885	0	0	0
23/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,350.0000	2,230.0000	(5.106)	0	0	0
23/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,855.0000	3,003.0000	5.184	0	0	0
23/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	221.0000	254.0000	14.932	0	0	0
23/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,863.0000	1,753.0000	(5.904)	0	0	0
23/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,001.0000	3,149.0000	4.932	0	0	0
23/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,149.0000	3,296.0000	4.668	0	0	0
23/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
23/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
23/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	610.0000	701.0000	14.918	0	0	0
23/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	21.0000	22.0000	4.762	0	0	0
23/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,854.0000	2,727.0000	(4.450)	0	0	0
23/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,647.0000	3,513.0000	(3.674)	0	0	0
23/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	50.0000	58.0000	16.000	0	0	0
23/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,124.0000	2,272.0000	6.968	0	0	0
23/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	39.0000	46.0000	17.949	0	0	0
23/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	633.0000	577.0000	(8.847)	0	0	0
23/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,647.0000	3,513.0000	(3.674)	0	0	0
23/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,411.0000	4,271.0000	(3.174)	0	0	0
23/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,122.0000	1,034.0000	(7.843)	0	0	0
23/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	91.0000	105.0000	15.385	0	0	0
23/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	47.0000	48.0000	2.128	0	0	0
23/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	40.0000	47.0000	17.500	0	0	0
23/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	399.0000	459.0000	15.038	0	0	0
23/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	603.0000	549.0000	(8.955)	0	0	0
23/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
23/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,789.0000	3,653.0000	(3.589)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,126.0000	2,010.0000	(5.456)	0	0	0
23/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
23/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,473.0000	1,618.0000	9.844	0	0	0
23/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	66.0000	77.0000	16.667	0	0	0
23/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	203.0000	234.0000	15.271	0	0	0
23/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,660.0000	2,808.0000	5.564	0	0	0
23/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	138.0000	159.0000	15.217	0	0	0
23/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,305.0000	2,185.0000	(5.206)	0	0	0
23/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,417.0000	2,565.0000	6.123	0	0	0
23/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,161.0000	1,071.0000	(7.752)	0	0	0
23/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	630.0000	723.0000	14.762	0	0	0
23/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	182.0000	209.0000	14.835	0	0	0
23/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,978.0000	2,126.0000	7.482	0	0	0
23/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,709.0000	2,857.0000	5.463	0	0	0
23/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,994.0000	1,880.0000	(5.717)	0	0	0
23/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	366.0000	420.0000	14.754	0	0	0
23/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
23/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	46.0000	47.0000	2.174	0	0	0
23/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	142.0000	164.0000	15.493	0	0	0
23/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	556.0000	638.0000	14.748	0	0	0
23/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
23/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	326.0000	375.0000	15.031	0	0	0
23/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,715.0000	2,590.0000	(4.604)	0	0	0
23/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,930.0000	2,078.0000	7.668	0	0	0
23/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,173.0000	2,321.0000	6.811	0	0	0
23/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	87.0000	101.0000	16.092	0	0	0
23/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	283.0000	326.0000	15.194	0	0	0
23/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,953.0000	3,100.0000	4.978	0	0	0
23/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,460.0000	3,327.0000	(3.844)	0	0	0
23/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	729.0000	664.0000	(8.916)	0	0	0
23/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,761.0000	2,635.0000	(4.564)	0	0	0
23/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,606.0000	1,502.0000	(6.476)	0	0	0
23/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
23/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,884.0000	3,747.0000	(3.527)	0	0	0
23/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
23/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,399.0000	1,301.0000	(7.005)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	51.0000	52.0000	1.961	0	0	0
23/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	96.0000	94.0000	(2.083)	0	0	0
23/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,611.0000	2,759.0000	5.668	0	0	0
23/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	209.0000	240.0000	14.833	0	0	0
23/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	926.0000	1,048.0000	13.175	0	0	0
23/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
23/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,082.0000	1,966.0000	(5.572)	0	0	0
23/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	539.0000	619.0000	14.842	0	0	0
23/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,272.0000	1,411.0000	10.928	0	0	0
23/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	268.0000	309.0000	15.299	0	0	0
23/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	762.0000	695.0000	(8.793)	0	0	0
23/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	145.0000	137.0000	(5.517)	0	0	0
23/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,606.0000	1,502.0000	(6.476)	0	0	0
23/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,554.0000	3,420.0000	(3.770)	0	0	0
23/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	987.0000	1,112.0000	12.665	0	0	0
23/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,441.0000	3,588.0000	4.272	0	0	0
23/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	81.0000	94.0000	16.049	0	0	0
23/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	299.0000	274.0000	(8.361)	0	0	0
23/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	283.0000	326.0000	15.194	0	0	0
23/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,807.0000	2,681.0000	(4.489)	0	0	0
23/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	259.0000	238.0000	(8.108)	0	0	0
23/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	14.0000	14.0000	-	0	0	0
23/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	134.0000	155.0000	15.672	0	0	0
23/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
23/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	105.0000	121.0000	15.238	0	0	0
23/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	177.0000	204.0000	15.254	0	0	0
23/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	131.0000	151.0000	15.267	0	0	0
23/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	865.0000	791.0000	(8.555)	0	0	0
23/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,660.0000	2,808.0000	5.564	0	0	0
23/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	342.0000	312.0000	(8.772)	0	0	0
23/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	114.0000	132.0000	15.789	0	0	0
23/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	870.0000	987.0000	13.448	0	0	0
23/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
23/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	717.0000	820.0000	14.365	0	0	0
23/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	299.0000	274.0000	(8.361)	0	0	0
23/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	12.0000	13.0000	8.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	665.0000	605.0000	(9.023)	0	0	0
23/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	926.0000	1,048.0000	13.175	0	0	0
23/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,691.0000	1,585.0000	(6.268)	0	0	0
23/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	173.0000	198.0000	14.451	0	0	0
23/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	987.0000	1,112.0000	12.665	0	0	0
23/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,709.0000	2,857.0000	5.463	0	0	0
23/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	320.0000	293.0000	(8.438)	0	0	0
23/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	259.0000	238.0000	(8.108)	0	0	0
23/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,395.0000	2,274.0000	(5.052)	0	0	0
23/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,134.0000	3,004.0000	(4.148)	0	0	0
23/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	898.0000	1,017.0000	13.252	0	0	0
23/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,489.0000	3,637.0000	4.242	0	0	0
23/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	111.0000	128.0000	15.315	0	0	0
23/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,414.0000	3,281.0000	(3.896)	0	0	0
23/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	592.0000	679.0000	14.696	0	0	0
23/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,644.0000	1,792.0000	9.002	0	0	0
23/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,785.0000	1,933.0000	8.291	0	0	0
23/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	181.0000	169.0000	(6.630)	0	0	0
23/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	490.0000	446.0000	(8.980)	0	0	0
23/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,158.0000	1,293.0000	11.658	0	0	0
23/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
23/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,558.0000	1,704.0000	9.371	0	0	0
23/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	67.0000	67.0000	-	0	0	0
23/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	492.0000	565.0000	14.837	0	0	0
23/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,558.0000	1,704.0000	9.371	0	0	0
23/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	464.0000	422.0000	(9.052)	0	0	0
23/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
23/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	59.0000	60.0000	1.695	0	0	0
23/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,736.0000	1,884.0000	8.525	0	0	0
23/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,833.0000	1,981.0000	8.074	0	0	0
23/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
23/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	58.0000	58.0000	-	0	0	0
23/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	956.0000	1,080.0000	12.971	0	0	0
23/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,085.0000	1,217.0000	12.166	0	0	0
23/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	741.0000	846.0000	14.170	0	0	0
23/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	279.0000	256.0000	(8.244)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	208.0000	193.0000	(7.212)	0	0	0
23/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,199.0000	1,108.0000	(7.590)	0	0	0
23/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	436.0000	501.0000	14.908	0	0	0
23/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,009.0000	927.0000	(8.127)	0	0	0
23/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,688.0000	1,836.0000	8.768	0	0	0
23/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,515.0000	1,661.0000	9.637	0	0	0
23/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,601.0000	1,748.0000	9.182	0	0	0
23/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	376.0000	433.0000	15.160	0	0	0
23/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	365.0000	333.0000	(8.767)	0	0	0
23/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	279.0000	256.0000	(8.244)	0	0	0
23/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
23/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	61.0000	62.0000	1.639	0	0	0
23/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,688.0000	1,836.0000	8.768	0	0	0
23/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	842.0000	957.0000	13.658	0	0	0
23/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	88.0000	86.0000	(2.273)	0	0	0
23/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,515.0000	1,661.0000	9.637	0	0	0
23/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,121.0000	1,254.0000	11.864	0	0	0
23/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
23/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	88.0000	86.0000	(2.273)	0	0	0
23/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,432.0000	1,575.0000	9.986	0	0	0
23/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	956.0000	1,080.0000	12.971	0	0	0
23/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	105.0000	101.0000	(3.810)	0	0	0
23/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	194.0000	180.0000	(7.216)	0	0	0
23/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,351.0000	1,492.0000	10.437	0	0	0
23/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	124.0000	118.0000	(4.839)	0	0	0
23/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	633.0000	577.0000	(8.847)	0	0	0
23/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	449.0000	516.0000	14.922	0	0	0
23/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	463.0000	532.0000	14.903	0	0	0
23/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	936.0000	858.0000	(8.333)	0	0	0
23/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	972.0000	892.0000	(8.230)	0	0	0
23/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,009.0000	927.0000	(8.127)	0	0	0
23/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	436.0000	501.0000	14.908	0	0	0
23/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	317.0000	364.0000	14.826	0	0	0
23/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,439.0000	1,340.0000	(6.880)	0	0	0
23/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	610.0000	701.0000	14.918	0	0	0
23/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,050.0000	1,180.0000	12.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	223.0000	206.0000	(7.623)	0	0	0
23/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,391.0000	1,533.0000	10.208	0	0	0
23/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	114.0000	109.0000	(4.386)	0	0	0
23/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,195.0000	1,331.0000	11.381	0	0	0
23/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,473.0000	1,618.0000	9.844	0	0	0
23/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	96.0000	94.0000	(2.083)	0	0	0
23/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	168.0000	157.0000	(6.548)	0	0	0
23/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	816.0000	928.0000	13.725	0	0	0
23/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	134.0000	127.0000	(5.224)	0	0	0
23/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	134.0000	127.0000	(5.224)	0	0	0
23/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,311.0000	1,451.0000	10.679	0	0	0
23/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,311.0000	1,451.0000	10.679	0	0	0
23/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	389.0000	354.0000	(8.997)	0	0	0
23/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,018.0000	1,146.0000	12.574	0	0	0
23/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	241.0000	222.0000	(7.884)	0	0	0
23/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	124.0000	118.0000	(4.839)	0	0	0
23/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	194.0000	180.0000	(7.216)	0	0	0
23/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	181.0000	169.0000	(6.630)	0	0	0
23/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,158.0000	1,293.0000	11.658	0	0	0
23/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,121.0000	1,254.0000	11.864	0	0	0
23/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,272.0000	1,411.0000	10.928	0	0	0
23/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	145.0000	137.0000	(5.517)	0	0	0
23/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,351.0000	1,492.0000	10.437	0	0	0
23/01/2009	€ / R 2009/06/12			Currency Future	13.5152	13.6725	1.164	0.0000	0.0000	2,631
23/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,058.0000	1,955.0000	(5.005)	0	0	0
23/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	869.0000	807.0000	(7.135)	0	0	0
23/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	929.0000	866.0000	(6.781)	0	0	0
23/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	747.0000	820.0000	9.772	0	0	0
23/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	765.0000	840.0000	9.804	0	0	0
23/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	613.0000	678.0000	10.604	0	0	0
23/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,044.0000	1,138.0000	9.004	0	0	0
23/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	474.0000	528.0000	11.392	0	0	0
23/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,432.0000	1,348.0000	(5.866)	0	0	0
23/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,217.0000	1,141.0000	(6.245)	0	0	0
23/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,803.0000	1,707.0000	(5.324)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,984.0000	1,883.0000	(5.091)	0	0	0
23/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	540.0000	599.0000	10.926	0	0	0
23/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	554.0000	614.0000	10.830	0	0	0
23/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,400.0000	1,317.0000	(5.929)	0	0	0
23/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,874.0000	1,776.0000	(5.229)	0	0	0
23/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,368.0000	1,287.0000	(5.921)	0	0	0
23/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,838.0000	1,741.0000	(5.277)	0	0	0
23/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,084.0000	1,180.0000	8.856	0	0	0
23/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	568.0000	629.0000	10.739	0	0	0
23/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,663.0000	1,572.0000	(5.472)	0	0	0
23/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	784.0000	860.0000	9.694	0	0	0
23/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	882.0000	964.0000	9.297	0	0	0
23/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	628.0000	694.0000	10.510	0	0	0
23/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	840.0000	778.0000	(7.381)	0	0	0
23/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,165.0000	1,268.0000	8.841	0	0	0
23/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	694.0000	764.0000	10.086	0	0	0
23/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,595.0000	1,506.0000	(5.580)	0	0	0
23/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,183.0000	1,109.0000	(6.255)	0	0	0
23/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	750.0000	695.0000	(7.333)	0	0	0
23/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	426.0000	476.0000	11.737	0	0	0
23/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	968.0000	1,058.0000	9.298	0	0	0
23/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	862.0000	942.0000	9.281	0	0	0
23/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	986.0000	1,078.0000	9.331	0	0	0
23/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	512.0000	570.0000	11.328	0	0	0
23/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,144.0000	1,245.0000	8.829	0	0	0
23/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	499.0000	555.0000	11.222	0	0	0
23/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,246.0000	1,170.0000	(6.100)	0	0	0
23/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,021.0000	955.0000	(6.464)	0	0	0
23/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	729.0000	801.0000	9.877	0	0	0
23/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	711.0000	783.0000	10.127	0	0	0
23/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	959.0000	895.0000	(6.674)	0	0	0
23/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	661.0000	729.0000	10.287	0	0	0
23/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	929.0000	866.0000	(6.781)	0	0	0
23/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	677.0000	746.0000	10.192	0	0	0
23/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,024.0000	1,118.0000	9.180	0	0	0
23/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,464.0000	1,379.0000	(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
23/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,044.0000	1,138.0000	9.004	0	0	0
23/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	950.0000	1,038.0000	9.263	0	0	0
23/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,529.0000	1,442.0000	(5.690)	0	0	0
23/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,698.0000	1,605.0000	(5.477)	0	0	0
23/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	779.0000	722.0000	(7.317)	0	0	0
23/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,496.0000	1,410.0000	(5.749)	0	0	0
23/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	779.0000	722.0000	(7.317)	0	0	0
23/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,838.0000	1,741.0000	(5.277)	0	0	0
23/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,947.0000	1,847.0000	(5.136)	0	0	0
23/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,698.0000	1,605.0000	(5.477)	0	0	0
23/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,144.0000	1,245.0000	8.829	0	0	0
23/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,211.0000	2,104.0000	(4.839)	0	0	0
23/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,021.0000	1,919.0000	(5.047)	0	0	0
23/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,562.0000	1,474.0000	(5.634)	0	0	0
23/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,447.0000	2,334.0000	(4.618)	0	0	0
23/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,064.0000	1,159.0000	8.929	0	0	0
23/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	613.0000	678.0000	10.604	0	0	0
23/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	655.0000	606.0000	(7.481)	0	0	0
23/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	677.0000	746.0000	10.192	0	0	0
23/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,105.0000	1,201.0000	8.688	0	0	0
23/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	898.0000	982.0000	9.354	0	0	0
23/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,270.0000	1,379.0000	8.583	0	0	0
23/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,052.0000	985.0000	(6.369)	0	0	0
23/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,562.0000	1,474.0000	(5.634)	0	0	0
23/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,183.0000	1,109.0000	(6.255)	0	0	0
23/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	899.0000	837.0000	(6.897)	0	0	0
23/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,911.0000	1,812.0000	(5.181)	0	0	0
23/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	362.0000	407.0000	12.431	0	0	0
23/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	583.0000	645.0000	10.635	0	0	0
23/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	898.0000	982.0000	9.354	0	0	0
23/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	526.0000	584.0000	11.027	0	0	0
23/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,367.0000	2,256.0000	(4.689)	0	0	0
23/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,767.0000	1,673.0000	(5.320)	0	0	0
23/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,084.0000	1,015.0000	(6.365)	0	0	0
23/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	382.0000	429.0000	12.304	0	0	0
23/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,288.0000	2,179.0000	(4.764)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	486.0000	541.0000	11.317	0	0	0
23/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,084.0000	1,015.0000	(6.365)	0	0	0
23/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,629.0000	1,539.0000	(5.525)	0	0	0
23/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	426.0000	476.0000	11.737	0	0	0
23/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,911.0000	1,812.0000	(5.181)	0	0	0
23/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	644.0000	711.0000	10.404	0	0	0
23/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	526.0000	584.0000	11.027	0	0	0
23/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,211.0000	2,104.0000	(4.839)	0	0	0
23/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	404.0000	452.0000	11.881	0	0	0
23/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	950.0000	1,038.0000	9.263	0	0	0
23/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,134.0000	2,029.0000	(4.920)	0	0	0
23/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	554.0000	614.0000	10.830	0	0	0
23/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,432.0000	1,348.0000	(5.866)	0	0	0
23/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	803.0000	880.0000	9.589	0	0	0
23/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	747.0000	820.0000	9.772	0	0	0
23/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	932.0000	1,019.0000	9.335	0	0	0
23/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,337.0000	1,257.0000	(5.984)	0	0	0
23/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,117.0000	1,046.0000	(6.356)	0	0	0
23/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,496.0000	1,410.0000	(5.749)	0	0	0
23/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,005.0000	1,098.0000	9.254	0	0	0
23/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	449.0000	501.0000	11.581	0	0	0
23/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,400.0000	1,317.0000	(5.929)	0	0	0
23/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	765.0000	840.0000	9.804	0	0	0
23/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	711.0000	783.0000	10.127	0	0	0
23/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,337.0000	1,257.0000	(5.984)	0	0	0
23/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	990.0000	925.0000	(6.566)	0	0	0
23/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,117.0000	1,046.0000	(6.356)	0	0	0
23/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	803.0000	880.0000	9.589	0	0	0
23/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	932.0000	1,019.0000	9.335	0	0	0
23/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,052.0000	985.0000	(6.369)	0	0	0
23/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,186.0000	1,291.0000	8.853	0	0	0
23/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,299.0000	1,408.0000	8.391	0	0	0
23/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	296.0000	270.0000	(8.784)	0	0	0
23/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	968.0000	1,058.0000	9.298	0	0	0
23/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,961.0000	2,093.0000	6.731	0	0	0
23/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	869.0000	807.0000	(7.135)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	721.0000	669.0000	(7.212)	0	0	0
23/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	248.0000	226.0000	(8.871)	0	0	0
23/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,246.0000	1,170.0000	(6.100)	0	0	0
23/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	633.0000	586.0000	(7.425)	0	0	0
23/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,084.0000	1,180.0000	8.856	0	0	0
23/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	552.0000	510.0000	(7.609)	0	0	0
23/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,418.0000	1,532.0000	8.039	0	0	0
23/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	862.0000	942.0000	9.281	0	0	0
23/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,815.0000	1,943.0000	7.052	0	0	0
23/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	350.0000	321.0000	(8.286)	0	0	0
23/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,745.0000	1,871.0000	7.221	0	0	0
23/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	676.0000	627.0000	(7.249)	0	0	0
23/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,113.0000	2,248.0000	6.389	0	0	0
23/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,242.0000	1,349.0000	8.615	0	0	0
23/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,299.0000	1,408.0000	8.391	0	0	0
23/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	380.0000	348.0000	(8.421)	0	0	0
23/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	633.0000	586.0000	(7.425)	0	0	0
23/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	461.0000	424.0000	(8.026)	0	0	0
23/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	612.0000	566.0000	(7.516)	0	0	0
23/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,328.0000	1,439.0000	8.358	0	0	0
23/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	655.0000	606.0000	(7.481)	0	0	0
23/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	572.0000	528.0000	(7.692)	0	0	0
23/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,448.0000	1,564.0000	8.011	0	0	0
23/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,150.0000	1,077.0000	(6.348)	0	0	0
23/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	915.0000	1,000.0000	9.290	0	0	0
23/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	721.0000	669.0000	(7.212)	0	0	0
23/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,186.0000	1,291.0000	8.853	0	0	0
23/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,387.0000	1,501.0000	8.219	0	0	0
23/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,448.0000	1,564.0000	8.011	0	0	0
23/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	533.0000	492.0000	(7.692)	0	0	0
23/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	533.0000	492.0000	(7.692)	0	0	0
23/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	365.0000	334.0000	(8.493)	0	0	0
23/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,780.0000	1,907.0000	7.135	0	0	0
23/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,576.0000	1,696.0000	7.614	0	0	0
23/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	427.0000	392.0000	(8.197)	0	0	0
23/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,642.0000	1,765.0000	7.491	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,480.0000	1,597.0000	7.905	0	0	0
23/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,125.0000	1,222.0000	8.622	0	0	0
23/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	515.0000	474.0000	(7.961)	0	0	0
23/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	461.0000	424.0000	(8.026)	0	0	0
23/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	336.0000	307.0000	(8.631)	0	0	0
23/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	612.0000	566.0000	(7.516)	0	0	0
23/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	322.0000	295.0000	(8.385)	0	0	0
23/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,328.0000	1,439.0000	8.358	0	0	0
23/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,888.0000	2,017.0000	6.833	0	0	0
23/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,214.0000	1,320.0000	8.731	0	0	0
23/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	296.0000	270.0000	(8.784)	0	0	0
23/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	699.0000	647.0000	(7.439)	0	0	0
23/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,036.0000	2,170.0000	6.582	0	0	0
23/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	271.0000	247.0000	(8.856)	0	0	0
23/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,961.0000	2,093.0000	6.731	0	0	0
23/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,851.0000	1,980.0000	6.969	0	0	0
23/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	309.0000	282.0000	(8.738)	0	0	0
23/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,270.0000	1,379.0000	8.583	0	0	0
23/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	283.0000	259.0000	(8.481)	0	0	0
23/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,576.0000	1,696.0000	7.614	0	0	0
23/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	809.0000	750.0000	(7.293)	0	0	0
23/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	259.0000	236.0000	(8.880)	0	0	0
23/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,074.0000	2,209.0000	6.509	0	0	0
23/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,924.0000	2,055.0000	6.809	0	0	0
23/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,999.0000	2,131.0000	6.603	0	0	0
23/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	598.0000	661.0000	10.535	0	0	0
23/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	822.0000	900.0000	9.489	0	0	0
23/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,021.0000	955.0000	(6.464)	0	0	0
23/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	986.0000	1,078.0000	9.331	0	0	0
23/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,307.0000	1,228.0000	(6.044)	0	0	0
23/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,732.0000	1,639.0000	(5.370)	0	0	0
23/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,368.0000	1,287.0000	(5.921)	0	0	0
23/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	784.0000	860.0000	9.694	0	0	0
23/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	842.0000	921.0000	9.382	0	0	0
23/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,276.0000	1,199.0000	(6.034)	0	0	0
23/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,418.0000	1,532.0000	8.039	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R	2009/06/12	12.10	Put	Currency Future	365.0000	334.0000	(8.493)	0	0	0
23/01/2009	€ / R	2009/06/12	12.45	Call	Currency Future	1,544.0000	1,663.0000	7.707	0	0	0
23/01/2009	€ / R	2009/06/12	12.45	Put	Currency Future	478.0000	440.0000	(7.950)	0	0	0
23/01/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,710.0000	1,835.0000	7.310	0	0	0
23/01/2009	€ / R	2009/06/12	12.05	Put	Currency Future	350.0000	321.0000	(8.286)	0	0	0
23/01/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,815.0000	1,943.0000	7.052	0	0	0
23/01/2009	€ / R	2009/06/12	12.65	Put	Currency Future	552.0000	510.0000	(7.609)	0	0	0
23/01/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,780.0000	1,907.0000	7.135	0	0	0
23/01/2009	€ / R	2009/06/12	12.20	Put	Currency Future	395.0000	363.0000	(8.101)	0	0	0
23/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,511.0000	1,630.0000	7.876	0	0	0
23/01/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,642.0000	1,765.0000	7.491	0	0	0
23/01/2009	€ / R	2009/06/12	12.30	Put	Currency Future	427.0000	392.0000	(8.197)	0	0	0
23/01/2009	€ / R	2009/06/12	12.75	Put	Currency Future	592.0000	547.0000	(7.601)	0	0	0
23/01/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,357.0000	1,470.0000	8.327	0	0	0
23/01/2009	€ / R	2009/06/12	13.10	Call	Currency Future	1,165.0000	1,268.0000	8.841	0	0	0
23/01/2009	€ / R	2009/06/12	13.10	Put	Currency Future	750.0000	695.0000	(7.333)	0	0	0
23/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,609.0000	1,730.0000	7.520	0	0	0
23/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	496.0000	457.0000	(7.863)	0	0	0
23/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	444.0000	408.0000	(8.108)	0	0	0
23/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,480.0000	1,597.0000	7.905	0	0	0
23/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	515.0000	474.0000	(7.961)	0	0	0
23/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	444.0000	408.0000	(8.108)	0	0	0
23/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,609.0000	1,730.0000	7.520	0	0	0
23/01/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,676.0000	1,800.0000	7.399	0	0	0
23/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	411.0000	377.0000	(8.273)	0	0	0
23/01/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,745.0000	1,871.0000	7.221	0	0	0
23/01/2009	€ / R	2009/06/12	12.15	Put	Currency Future	380.0000	348.0000	(8.421)	0	0	0
23/01/2009	€ / R	2009/09/14			Currency Future	13.7383	13.9004	1.180	0.0000	0.0000	0
23/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,426.0000	1,526.0000	7.013	0	0	0
23/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,345.0000	1,447.0000	7.584	0	0	0
23/01/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,496.0000	1,423.0000	(4.880)	0	0	0
23/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,207.0000	1,146.0000	(5.054)	0	0	0
23/01/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,088.0000	1,026.0000	(5.699)	0	0	0
23/01/2009	€ / R	2009/09/14	14.15	Put	Currency Future	1,560.0000	1,484.0000	(4.872)	0	0	0
23/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,168.0000	1,256.0000	7.534	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1,148.0000	1,235.0000	7.578	0	0	0
23/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,332.0000	1,266.0000	(4.955)	0	0	0
23/01/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,405.0000	1,507.0000	7.260	0	0	0
23/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,775.0000	1,693.0000	(4.620)	0	0	0
23/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,620.0000	1,543.0000	(4.753)	0	0	0
23/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	977.0000	1,056.0000	8.086	0	0	0
23/01/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,238.0000	1,176.0000	(5.008)	0	0	0
23/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,839.0000	1,755.0000	(4.568)	0	0	0
23/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,117.0000	1,057.0000	(5.372)	0	0	0
23/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1,013.0000	1,094.0000	7.996	0	0	0
23/01/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1,184.0000	1,273.0000	7.517	0	0	0
23/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,712.0000	1,632.0000	(4.673)	0	0	0
23/01/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,365.0000	1,467.0000	7.473	0	0	0
23/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,050.0000	1,132.0000	7.810	0	0	0
23/01/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1,326.0000	1,426.0000	7.541	0	0	0
23/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,530.0000	1,456.0000	(4.837)	0	0	0
23/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,177.0000	1,117.0000	(5.098)	0	0	0
23/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,088.0000	1,172.0000	7.721	0	0	0
23/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,108.0000	1,193.0000	7.671	0	0	0
23/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,650.0000	1,572.0000	(4.727)	0	0	0
23/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,270.0000	1,366.0000	7.559	0	0	0
23/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,218.0000	1,310.0000	7.553	0	0	0
23/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,430.0000	1,359.0000	(4.965)	0	0	0
23/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,364.0000	1,297.0000	(4.912)	0	0	0
23/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,463.0000	1,391.0000	(4.921)	0	0	0
23/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,201.0000	1,291.0000	7.494	0	0	0
23/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	979.0000	919.0000	(6.129)	0	0	0
23/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,027.0000	965.0000	(6.037)	0	0	0
23/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,465.0000	1,566.0000	6.894	0	0	0
23/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,624.0000	1,731.0000	6.589	0	0	0
23/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,235.0000	1,328.0000	7.530	0	0	0
23/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,517.0000	1,619.0000	6.724	0	0	0
23/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,397.0000	1,328.0000	(4.939)	0	0	0
23/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,253.0000	1,347.0000	7.502	0	0	0
23/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,235.0000	1,328.0000	7.530	0	0	0
23/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,088.0000	1,026.0000	(5.699)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,397.0000	1,328.0000	(4.939)	0	0	0
23/01/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,027.0000	965.0000	(6.037)	0	0	0
23/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,465.0000	1,566.0000	6.894	0	0	0
23/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,426.0000	1,526.0000	7.013	0	0	0
23/01/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,300.0000	1,235.0000	(5.000)	0	0	0
23/01/2009	€ / R	2009/09/14	12.90	Put	Currency Future	842.0000	788.0000	(6.413)	0	0	0
23/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,307.0000	1,406.0000	7.575	0	0	0
23/01/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,680.0000	1,789.0000	6.488	0	0	0
23/01/2009	€ / R	2009/09/14	13.75	Call	Currency Future	1,289.0000	1,386.0000	7.525	0	0	0
23/01/2009	€ / R	2009/09/14	12.80	Put	Currency Future	799.0000	747.0000	(6.508)	0	0	0
23/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,712.0000	1,632.0000	(4.673)	0	0	0
23/01/2009	€ / R	2009/09/14	12.80	Call	Currency Future	1,737.0000	1,848.0000	6.390	0	0	0
23/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,050.0000	1,132.0000	7.810	0	0	0
23/01/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,269.0000	1,205.0000	(5.043)	0	0	0
23/01/2009	€ / R	2009/09/14	12.70	Put	Currency Future	757.0000	707.0000	(6.605)	0	0	0
23/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,088.0000	1,172.0000	7.721	0	0	0
23/01/2009	€ / R	2009/09/14	13.00	Put	Currency Future	886.0000	830.0000	(6.321)	0	0	0
23/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,207.0000	1,146.0000	(5.054)	0	0	0
23/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,650.0000	1,572.0000	(4.727)	0	0	0
23/01/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,795.0000	1,908.0000	6.295	0	0	0
23/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,345.0000	1,447.0000	7.584	0	0	0
23/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,168.0000	1,256.0000	7.534	0	0	0
23/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,270.0000	1,366.0000	7.559	0	0	0
23/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,332.0000	1,266.0000	(4.955)	0	0	0
23/01/2009	€ / R	2009/09/14	13.10	Put	Currency Future	932.0000	874.0000	(6.223)	0	0	0
23/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,385.0000	1,488.0000	7.437	0	0	0
23/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,147.0000	1,088.0000	(5.144)	0	0	0
23/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,530.0000	1,456.0000	(4.837)	0	0	0
23/01/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,570.0000	1,674.0000	6.624	0	0	0
23/01/2009	€ / R	2009/09/14	14.85	Put	Currency Future	2,003.0000	1,915.0000	(4.393)	0	0	0
23/01/2009	€ / R	2009/09/14	14.85	Call	Currency Future	892.0000	966.0000	8.296	0	0	0
23/01/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,589.0000	1,513.0000	(4.783)	0	0	0
23/01/2009	€ / R	2009/09/14	14.20	Call	Currency Future	1,128.0000	1,214.0000	7.624	0	0	0
23/01/2009	ALBI	2009/02/05			Index Future	294.3870	293.8990	(0.166)	0.0000	0.0000	605

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ALBI	2009/05/07			Index Future	302.4610	301.9600	(0.166)	0.0000	0.0000	1
23/01/2009	ALBI	2009/08/06			Index Future	309.1390	308.7210	(0.135)	0.0000	0.0000	0
23/01/2009	CRD1	2009/02/05			Index Future	124.3030	124.3670	0.051	0.0000	0.0000	0
23/01/2009	CRD1	2009/05/07			Index Future	127.7000	127.7670	0.052	0.0000	0.0000	0
23/01/2009	CRD1	2009/08/06			Index Future	130.8290	130.9000	0.054	0.0000	0.0000	2
23/01/2009	GOVI	2009/02/05			jGovi	296.1715	295.7540	(0.141)	0.0000	0.0000	507
23/01/2009	GOVI	2009/05/07			jGovi	304.2655	303.8390	(0.140)	0.0000	0.0000	0
23/01/2009	GOVI	2009/08/06			jGovi	311.7205	311.2890	(0.138)	0.0000	0.0000	0
23/01/2009	ILBI	2009/02/05			Index Future	336.4160	335.6610	(0.224)	0.0000	0.0000	2
23/01/2009	ILBI	2009/05/07			Index Future	346.2930	345.5180	(0.224)	0.0000	0.0000	0
23/01/2009	J153	2010/08/31			jSwap	9.2300	9.2390	0.098	0.0000	0.0000	0
23/01/2009	J157	2015/09/15			jSwap	8.5640	8.5170	(0.549)	0.0000	0.0000	0
23/01/2009	J186	2026/12/21			jSwap	7.7310	7.7050	(0.336)	0.0000	0.0000	0
23/01/2009	J201	2014/12/22			jSwap	8.3540	8.3160	(0.455)	0.0000	0.0000	0
23/01/2009	J203	2017/09/15			jSwap	8.5520	8.4960	(0.655)	0.0000	0.0000	0
23/01/2009	J204	2018/12/21			jSwap	8.3600	8.3170	(0.514)	0.0000	0.0000	0
23/01/2009	J207	2020/01/15			jSwap	8.2730	8.2390	(0.411)	0.0000	0.0000	0
23/01/2009	JBAR	2005/12/21			jBar	11.2380	11.2210	(0.151)	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
23/01/2009	JFRA	2009/02/05			jFra	10.9310	11.0970	1.519	0.0000	0.0000	0
23/01/2009	JFRA	2009/05/07			jFra	8.9350	8.9630	0.313	0.0000	0.0000	0
23/01/2009	JFRA	2009/08/06			jFra	7.5610	7.5740	0.172	0.0000	0.0000	0
23/01/2009	JFRA	2009/11/05			jFra	7.1970	7.2070	0.139	0.0000	0.0000	0
23/01/2009	JN02	2009/02/05			jNote	8.0970	8.1070	0.124	0.0000	0.0000	0
23/01/2009	JN02	2009/05/07			jNote	7.6810	7.6860	0.065	0.0000	0.0000	0
23/01/2009	JN02	2009/08/06			jNote	7.5430	7.5420	(0.013)	0.0000	0.0000	0
23/01/2009	JN05	2009/02/05			jNote	8.1450	8.1180	(0.331)	0.0000	0.0000	0
23/01/2009	JN05	2009/05/07			jNote	7.9850	7.9510	(0.426)	0.0000	0.0000	0
23/01/2009	JN05	2009/08/06			jNote	7.9470	7.9070	(0.503)	0.0000	0.0000	0
23/01/2009	JN10	2009/02/05			jNote	8.2060	8.1660	(0.487)	0.0000	0.0000	0
23/01/2009	JN10	2009/05/07			jNote	8.0930	8.0550	(0.470)	0.0000	0.0000	0
23/01/2009	JN10	2009/08/06			jNote	8.0480	8.0120	(0.447)	0.0000	0.0000	0
23/01/2009	JROD	2009/01/30			jRod	11.5010	11.5010	-	0.0000	0.0000	0
23/01/2009	JROD	2009/02/27			jRod	11.3640	11.3600	(0.035)	0.0000	0.0000	0
23/01/2009	JROD	2009/03/31			jRod	11.3020	11.2930	(0.080)	0.0000	0.0000	0
23/01/2009	JROD	2009/04/30			jRod	11.3470	11.3420	(0.044)	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
23/01/2009	JROD	2009/05/29			jRod	11.1120	11.1060	(0.054)	0.0000	0.0000	0
23/01/2009	JROD	2009/06/30			jRod	10.7990	10.7930	(0.056)	0.0000	0.0000	0
23/01/2009	OTH1	2009/02/05			Index Future	284.7700	283.9900	(0.274)	0.0000	0.0000	0
23/01/2009	OTH1	2009/05/07			Index Future	292.5530	291.7530	(0.273)	0.0000	0.0000	0
23/01/2009	OTH1	2009/08/06			Index Future	299.7200	298.9070	(0.271)	0.0000	0.0000	3
23/01/2009	R153	2009/02/05			Bond Future	7.1000	6.9850	(1.620)	0.0000	0.0000	7,458
23/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,310.0000	4,486.0000	4.084	0	0	0
23/01/2009	R153	2009/05/07			Bond Future	6.2720	6.1330	(2.216)	6.4700	6.4700	5,630
23/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,801.0000	3,981.0000	4.736	0	0	0
23/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
23/01/2009	R153	2009/08/06			Bond Future	5.1100	4.9360	(3.405)	0.0000	0.0000	0
23/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
23/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	5,066.0000	5,251.0000	3.652	0	0	0
23/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
23/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,818.0000	5,003.0000	3.840	0	0	0
23/01/2009	R153	2009/11/05			Bond Future	3.3950	3.1650	(6.775)	0.0000	0.0000	0
23/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,566.0000	2,755.0000	7.366	0	0	0
23/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
23/01/2009	R157	2009/02/05			Bond Future	7.5160	7.5180	0.027	0.0000	0.0000	16,403
23/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	4,519.0000	4,489.0000	(0.664)	0	0	1,350
23/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	143.0000	125.0000	(12.587)	0	0	0
23/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	11,399.0000	11,387.0000	(0.105)	0	0	600
23/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	850
23/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	10,037.0000	10,025.0000	(0.120)	0	0	0
23/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	14,064.0000	14,052.0000	(0.085)	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
23/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
23/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	7,266.0000	7,250.0000	(0.220)	0	0	600
23/01/2009	R157	2009/05/07			Bond Future	7.3650	7.3670	0.027	0.0000	0.0000	1,777
23/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	677.0000	668.0000	(1.329)	0	0	0
23/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,937.0000	9,917.0000	(0.201)	0	0	0
23/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	6,776.0000	6,771.0000	(0.074)	0	0	0
23/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,506.0000	1,488.0000	(1.195)	0	0	0
23/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	3,184.0000	3,162.0000	(0.691)	0	0	386
23/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,870.0000	3,859.0000	(0.284)	0	0	0
23/01/2009	R157	2009/08/06			Bond Future	7.2850	7.2860	0.014	0.0000	0.0000	5,000
23/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	12,009.0000	11,996.0000	(0.108)	0	0	0
23/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,321.0000	1,314.0000	(0.530)	0	0	0
23/01/2009	R157	2009/11/05			Bond Future	7.2380	7.2390	0.014	0.0000	0.0000	0
23/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,995.0000	4,987.0000	(0.160)	0	0	0
23/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	6,437.0000	6,424.0000	(0.202)	0	0	0
23/01/2009	R186	2009/02/05			Bond Future	7.9350	7.9760	0.517	0.0000	0.0000	9,323
23/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	28.0000	26.0000	(7.143)	0	0	0
23/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,477.0000	13,020.0000	(3.391)	0	0	0
23/01/2009	R186	2009/05/07			Bond Future	7.8500	7.8920	0.535	0.0000	0.0000	0
23/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	7,638.0000	7,344.0000	(3.849)	0	0	2,500
23/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,209.0000	18,568.0000	1.972	0	0	0
23/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,979.0000	6,152.0000	2.893	0	0	0
23/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,676.0000	1,567.0000	(6.504)	0	0	97
23/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,363.0000	2,442.0000	3.343	0	0	0
23/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,294.0000	13,905.0000	(2.721)	0	0	0
23/01/2009	R186	2009/08/06			Bond Future	7.8040	7.8470	0.551	0.0000	0.0000	2,500
23/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,734.0000	4,843.0000	2.302	0	0	0
23/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,085.0000	16,716.0000	(2.160)	0	0	0

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23/01/2009	R186	2009/11/05			Bond Future	7.7740	7.8180	0.566	0.0000	0.0000	0
23/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10,547.0000	10,282.0000	(2.513)	0	0	5,000
23/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,524.0000	6,649.0000	1.916	0	0	5,000
23/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,113.0000	18,751.0000	(1.894)	0	0	0
23/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,643.0000	13,865.0000	1.627	0	0	0
23/01/2009	R196	2009/02/05			Bond Future	11.2130	11.2140	0.009	0.0000	0.0000	0
23/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	396.0000	381.0000	(3.788)	0	0	0
23/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	420.0000	405.0000	(3.571)	0	0	0
23/01/2009	R196	2009/05/07			Bond Future	11.8550	11.7630	(0.776)	0.0000	0.0000	0
23/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	270.0000	246.0000	(8.889)	0	0	0
23/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	17.0000	20.0000	17.647	0	0	0
23/01/2009	R201	2009/02/05			Bond Future	7.5770	7.5900	0.172	0.0000	0.0000	2
23/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,696.0000	7,633.0000	(0.819)	0	0	0
23/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R201	2009/05/07			Bond Future	7.3860	7.3980	0.162	0.0000	0.0000	0
23/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	373.0000	372.0000	(0.268)	0	0	0
23/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	8,700.0000	8,643.0000	(0.655)	0	0	0
23/01/2009	R201	2009/08/06			Bond Future	7.2640	7.2770	0.179	0.0000	0.0000	0
23/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	9,531.0000	9,476.0000	(0.577)	0	0	0
23/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	952.0000	955.0000	0.315	0	0	0
23/01/2009	R201	2009/11/05			Bond Future	7.1660	7.1800	0.195	0.0000	0.0000	0
23/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,803.0000	3,821.0000	0.473	0	0	0
23/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	5,257.0000	5,214.0000	(0.818)	0	0	0
23/01/2009	R203	2009/02/05			Bond Future	7.7670	7.8190	0.669	0.0000	0.0000	38
23/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	8,829.0000	8,502.0000	(3.704)	0	0	0
23/01/2009	R203	2009/05/07			Bond Future	7.6320	7.6860	0.708	0.0000	0.0000	0
23/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	966.0000	1,016.0000	5.176	0	0	0

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23/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	9,067.0000	8,780.0000	(3.165)	0	0	0
23/01/2009	R203	2009/08/06			Bond Future	7.5510	7.6070	0.742	0.0000	0.0000	0
23/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,701.0000	1,763.0000	3.645	0	0	0
23/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	11,489.0000	11,209.0000	(2.437)	0	0	0
23/01/2009	R203	2009/11/05			Bond Future	7.4960	7.5530	0.760	0.0000	0.0000	0
23/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	6,375.0000	6,184.0000	(2.996)	0	0	0
23/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,351.0000	6,502.0000	2.378	0	0	0
23/01/2009	R204	2009/02/05			Bond Future	7.7790	7.8210	0.540	0.0000	0.0000	9
23/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	9,478.0000	9,190.0000	(3.039)	0	0	0
23/01/2009	R204	2009/05/07			Bond Future	7.6590	7.7020	0.561	0.0000	0.0000	0
23/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	9,733.0000	9,482.0000	(2.579)	0	0	0
23/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,098.0000	1,139.0000	3.734	0	0	0
23/01/2009	R204	2009/08/06			Bond Future	7.5900	7.6340	0.580	0.0000	0.0000	0
23/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	12,366.0000	12,123.0000	(1.965)	0	0	0
23/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,936.0000	1,988.0000	2.686	0	0	0
23/01/2009	R204	2009/11/05			Bond Future	7.5410	7.5860	0.597	0.0000	0.0000	0
23/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	6,924.0000	6,756.0000	(2.426)	0	0	0
23/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,196.0000	7,326.0000	1.807	0	0	0
23/01/2009	R206	2009/02/05			Bond Future	7.6140	7.6270	0.171	0.0000	0.0000	1,730
23/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,343.0000	6,291.0000	(0.820)	0	0	0
23/01/2009	R206	2009/05/07			Bond Future	7.4030	7.4160	0.176	0.0000	0.0000	0
23/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	435.0000	436.0000	0.230	0	0	0
23/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	6,441.0000	6,391.0000	(0.776)	0	0	0
23/01/2009	R206	2009/08/06			Bond Future	7.2650	7.2780	0.179	0.0000	0.0000	0
23/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,889.0000	7,843.0000	(0.583)	0	0	0

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23/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	773.0000	776.0000	0.388	0	0	0
23/01/2009	R206	2009/11/05			Bond Future	7.1500	7.1640	0.196	0.0000	0.0000	0
23/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	4,296.0000	4,261.0000	(0.815)	0	0	0
23/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,050.0000	3,065.0000	0.492	0	0	0
23/01/2009	R207	2009/02/05			Bond Future	7.9620	7.9930	0.389	0.0000	0.0000	0
23/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,442.0000	8,226.0000	(2.559)	0	0	0
23/01/2009	R207	2009/05/07			Bond Future	7.8600	7.8930	0.420	0.0000	0.0000	0
23/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,475.0000	1,510.0000	2.373	0	0	0
23/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	8,972.0000	8,779.0000	(2.151)	0	0	0
23/01/2009	R207	2009/08/06			Bond Future	7.8040	7.8370	0.423	0.0000	0.0000	0
23/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,433.0000	2,476.0000	1.767	0	0	0
23/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	11,729.0000	11,546.0000	(1.560)	0	0	0
23/01/2009	R207	2009/11/05			Bond Future	7.7650	7.7990	0.438	0.0000	0.0000	0
23/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,299.0000	8,403.0000	1.253	0	0	0
23/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	6,478.0000	6,351.0000	(1.960)	0	0	0
23/01/2009	R208	2009/02/05			Bond Future	8.1260	8.1480	0.271	0.0000	0.0000	0
23/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	4,281.0000	4,125.0000	(3.644)	0	0	0
23/01/2009	R208	2009/05/07			Bond Future	8.0280	8.0510	0.286	0.0000	0.0000	0
23/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	7,227.0000	7,096.0000	(1.813)	0	0	0
23/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,302.0000	2,333.0000	1.347	0	0	0
23/01/2009	R208	2009/08/06			Bond Future	7.9780	8.0050	0.338	0.0000	0.0000	0
23/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	11,243.0000	11,091.0000	(1.352)	0	0	0
23/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,851.0000	2,887.0000	1.263	0	0	0
23/01/2009	R208	2009/11/05			Bond Future	7.9940	8.0260	0.400	0.0000	0.0000	0
23/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	6,768.0000	6,644.0000	(1.832)	0	0	0

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23/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,481.0000	8,578.0000	1.144	0	0	0
23/01/2009	R209	2009/02/05			Bond Future	7.6070	7.6680	0.802	0.0000	0.0000	5,545
23/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	12,268.0000	11,662.0000	(4.940)	0	0	0
23/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/01/2009	R209	2009/05/07			Bond Future	7.5360	7.5980	0.823	0.0000	0.0000	0
23/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	14,360.0000	13,820.0000	(3.760)	0	0	0
23/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,397.0000	1,480.0000	5.941	0	0	0
23/01/2009	R209	2009/08/06			Bond Future	7.4950	7.5580	0.841	0.0000	0.0000	0
23/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	15,218.0000	14,726.0000	(3.233)	0	0	0
23/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,835.0000	3,979.0000	3.755	0	0	0
23/01/2009	R209	2009/11/05			Bond Future	7.4660	7.5300	0.857	0.0000	0.0000	0
23/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	9,528.0000	9,171.0000	(3.747)	0	0	0
23/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,774.0000	12,066.0000	2.480	0	0	0
23/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,395.0000	13,713.0000	2.374	0	0	0
23/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	8,432.0000	8,101.0000	(3.926)	0	0	5,000
23/01/2009	TRT1	2009/02/05			Index Future	292.3920	291.9730	(0.143)	0.0000	0.0000	0
23/01/2009	TRT1	2009/05/07			Index Future	300.3830	299.9550	(0.142)	0.0000	0.0000	0
23/01/2009	TRT1	2009/08/06			Index Future	307.7420	307.3090	(0.141)	0.0000	0.0000	100
23/01/2009	ZAAD	2009/03/16			Currency Future	6.6458	6.7389	1.401	0.0000	0.0000	8,548
23/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	898.0000	796.0000	(11.359)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	172.0000	167.0000	(2.907)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	552.0000	456.0000	(17.391)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	476.0000	383.0000	(19.538)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	221.0000	147.0000	(33.484)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	78.0000	68.0000	(12.821)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	626.0000	528.0000	(15.655)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	339.0000	252.0000	(25.664)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	222.0000	222.0000	-	0	0	0

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23/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,025.0000	923.0000	(9.951)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	591.0000	494.0000	(16.413)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	339.0000	252.0000	(25.664)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	58.0000	49.0000	(15.517)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	405.0000	315.0000	(22.222)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	366.0000	386.0000	5.464	0	0	0
23/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	307.0000	222.0000	(27.687)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	94.0000	85.0000	(9.574)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,293.0000	1,192.0000	(7.811)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	284.0000	291.0000	2.465	0	0	0
23/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	303.0000	311.0000	2.640	0	0	0
23/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	71.0000	61.0000	(14.085)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	197.0000	195.0000	(1.015)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	440.0000	348.0000	(20.909)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	251.0000	253.0000	0.797	0	0	0
23/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,112.0000	1,010.0000	(9.173)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	158.0000	152.0000	(3.797)	0	0	0
23/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	39.0000	17.0000	(56.410)	0	0	0
23/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	29.0000	22.0000	(24.138)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	476.0000	383.0000	(19.538)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	284.0000	291.0000	2.465	0	0	0
23/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,433.0000	1,333.0000	(6.978)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	222.0000	222.0000	-	0	0	0
23/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	816.0000	715.0000	(12.377)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	303.0000	311.0000	2.640	0	0	0
23/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	32.0000	24.0000	(25.000)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	251.0000	253.0000	0.797	0	0	0
23/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	277.0000	195.0000	(29.603)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	236.0000	237.0000	0.424	0	0	0
23/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	323.0000	334.0000	3.406	0	0	0
23/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	371.0000	283.0000	(23.720)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	98.0000	55.0000	(43.878)	0	0	0
23/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,480.0000	1,380.0000	(6.757)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD 2009/03/16	6.95	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.55	Put	Currency Future	982.0000	880.0000	(10.387)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.35	Call	Currency Future	112.0000	104.0000	(7.143)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.20	Call	Currency Future	544.0000	594.0000	9.191	0	0	0
23/01/2009	ZAAD 2009/03/16	7.85	Put	Currency Future	1,247.0000	1,146.0000	(8.099)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.05	Call	Currency Future	186.0000	183.0000	(1.613)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.75	Call	Currency Future	267.0000	272.0000	1.873	0	0	0
23/01/2009	ZAAD 2009/03/16	6.10	Put	Currency Future	74.0000	39.0000	(47.297)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	277.0000	195.0000	(29.603)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.95	Call	Currency Future	35.0000	28.0000	(20.000)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.95	Put	Currency Future	514.0000	419.0000	(18.482)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.45	Put	Currency Future	194.0000	126.0000	(35.052)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.55	Put	Currency Future	248.0000	170.0000	(31.452)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.95	Put	Currency Future	514.0000	419.0000	(18.482)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.25	Put	Currency Future	738.0000	637.0000	(13.686)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.10	Call	Currency Future	620.0000	678.0000	9.355	0	0	0
23/01/2009	ZAAD 2009/03/16	6.15	Call	Currency Future	581.0000	635.0000	9.294	0	0	0
23/01/2009	ZAAD 2009/03/16	6.65	Put	Currency Future	307.0000	222.0000	(27.687)	0	0	0
23/01/2009	ZAAD 2009/03/16	5.90	Call	Currency Future	785.0000	856.0000	9.045	0	0	0
23/01/2009	ZAAD 2009/03/16	8.00	Put	Currency Future	1,386.0000	1,286.0000	(7.215)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	323.0000	334.0000	3.406	0	0	0
23/01/2009	ZAAD 2009/03/16	7.85	Call	Currency Future	43.0000	35.0000	(18.605)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.15	Put	Currency Future	86.0000	46.0000	(46.512)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.95	Put	Currency Future	1,339.0000	1,239.0000	(7.468)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.00	Put	Currency Future	55.0000	26.0000	(52.727)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.75	Put	Currency Future	1,157.0000	1,055.0000	(8.816)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.00	Call	Currency Future	701.0000	765.0000	9.130	0	0	0
23/01/2009	ZAAD 2009/03/16	6.45	Call	Currency Future	390.0000	415.0000	6.410	0	0	0
23/01/2009	ZAAD 2009/03/16	8.20	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.40	Put	Currency Future	171.0000	108.0000	(36.842)	0	0	0
23/01/2009	ZAAD 2009/03/16	8.20	Put	Currency Future	1,575.0000	1,476.0000	(6.286)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.25	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.40	Call	Currency Future	417.0000	447.0000	7.194	0	0	0
23/01/2009	ZAAD 2009/03/16	7.75	Call	Currency Future	53.0000	44.0000	(16.981)	0	0	0
23/01/2009	ZAAD 2009/03/16	7.40	Put	Currency Future	857.0000	755.0000	(11.902)	0	0	0
23/01/2009	ZAAD 2009/03/16	6.30	Call	Currency Future	476.0000	517.0000	8.613	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	591.0000	494.0000	(16.413)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	102.0000	94.0000	(7.843)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	209.0000	208.0000	(0.478)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	777.0000	675.0000	(13.127)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	130.0000	78.0000	(40.000)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	417.0000	447.0000	7.194	0	0	0
23/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	344.0000	358.0000	4.070	0	0	0
23/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	86.0000	46.0000	(46.512)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	700.0000	600.0000	(14.286)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	660.0000	721.0000	9.242	0	0	0
23/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	98.0000	55.0000	(43.878)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	122.0000	114.0000	(6.557)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	102.0000	94.0000	(7.843)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	171.0000	108.0000	(36.842)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	662.0000	563.0000	(14.955)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	700.0000	600.0000	(14.286)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	405.0000	315.0000	(22.222)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	857.0000	755.0000	(11.902)	0	0	0
23/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	47.0000	21.0000	(55.319)	0	0	0
23/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	742.0000	810.0000	9.164	0	0	0
23/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	544.0000	594.0000	9.191	0	0	0
23/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	64.0000	32.0000	(50.000)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	581.0000	635.0000	9.294	0	0	0
23/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,293.0000	1,192.0000	(7.811)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	122.0000	114.0000	(6.557)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	777.0000	675.0000	(13.127)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	445.0000	481.0000	8.090	0	0	0
23/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	344.0000	358.0000	4.070	0	0	0
23/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	248.0000	170.0000	(31.452)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	158.0000	152.0000	(3.797)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	626.0000	528.0000	(15.655)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	172.0000	167.0000	(2.907)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	662.0000	563.0000	(14.955)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	390.0000	415.0000	6.410	0	0	0
23/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	85.0000	76.0000	(10.588)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	940.0000	837.0000	(10.957)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	194.0000	126.0000	(35.052)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,068.0000	966.0000	(9.551)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	508.0000	554.0000	9.055	0	0	0
23/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	112.0000	65.0000	(41.964)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
23/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	149.0000	92.0000	(38.255)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	48.0000	39.0000	(18.750)	0	0	0
23/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,202.0000	1,100.0000	(8.486)	0	0	0
23/01/2009	ZAAD	2009/06/12			Currency Future	6.7410	6.8374	1.430	6.7200	6.7200	920
23/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,044.0000	942.0000	(9.770)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	597.0000	621.0000	4.020	0	0	0
23/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	688.0000	595.0000	(13.517)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	484.0000	398.0000	(17.769)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	408.0000	413.0000	1.225	0	0	0
23/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	235.0000	230.0000	(2.128)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	306.0000	234.0000	(23.529)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	688.0000	595.0000	(13.517)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	617.0000	526.0000	(14.749)	0	0	0
23/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	516.0000	429.0000	(16.860)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	392.0000	309.0000	(21.173)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	423.0000	430.0000	1.655	0	0	0
23/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	549.0000	461.0000	(16.029)	0	0	0
23/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	115.0000	106.0000	(7.826)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	365.0000	368.0000	0.822	0	0	0
23/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	533.0000	547.0000	2.627	0	0	0
23/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,661.0000	1,556.0000	(6.321)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	457.0000	466.0000	1.969	0	0	0
23/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	582.0000	493.0000	(15.292)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	379.0000	382.0000	0.792	0	0	0
23/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	440.0000	448.0000	1.818	0	0	0
23/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,574.0000	1,468.0000	(6.734)	0	0	0

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23/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	762.0000	667.0000	(12.467)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	724.0000	630.0000	(12.983)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	475.0000	486.0000	2.316	0	0	0
23/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	304.0000	302.0000	(0.658)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	795.0000	699.0000	(12.075)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	743.0000	783.0000	5.384	0	0	0
23/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	353.0000	354.0000	0.283	0	0	0
23/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	863.0000	765.0000	(11.356)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	202.0000	146.0000	(27.723)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	408.0000	413.0000	1.225	0	0	0
23/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	235.0000	230.0000	(2.128)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	289.0000	286.0000	(1.038)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	237.0000	176.0000	(25.738)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	453.0000	367.0000	(18.985)	0	0	0
23/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	115.0000	106.0000	(7.826)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	494.0000	505.0000	2.227	0	0	0
23/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	549.0000	461.0000	(16.029)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,044.0000	942.0000	(9.770)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	898.0000	799.0000	(11.024)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	678.0000	713.0000	5.162	0	0	0
23/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	494.0000	505.0000	2.227	0	0	0
23/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,488.0000	1,382.0000	(7.124)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	379.0000	382.0000	0.792	0	0	0
23/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	423.0000	337.0000	(20.331)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	440.0000	448.0000	1.818	0	0	0
23/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,121.0000	1,018.0000	(9.188)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	261.0000	257.0000	(1.533)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	202.0000	146.0000	(27.723)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	652.0000	560.0000	(14.110)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	453.0000	367.0000	(18.985)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	514.0000	525.0000	2.140	0	0	0
23/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	212.0000	205.0000	(3.302)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	970.0000	869.0000	(10.412)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	334.0000	257.0000	(23.054)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	281.0000	212.0000	(24.555)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	514.0000	525.0000	2.140	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	201.0000	194.0000	(3.483)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	336.0000	336.0000	-	0	0	0
23/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	777.0000	820.0000	5.534	0	0	0
23/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,160.0000	1,056.0000	(8.966)	0	0	0
23/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	129.0000	120.0000	(6.977)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,007.0000	906.0000	(10.030)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	186.0000	133.0000	(28.495)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	516.0000	429.0000	(16.860)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	304.0000	302.0000	(0.658)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	143.0000	98.0000	(31.469)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	156.0000	108.0000	(30.769)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	863.0000	765.0000	(11.356)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	553.0000	570.0000	3.074	0	0	0
23/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	884.0000	935.0000	5.769	0	0	0
23/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	362.0000	282.0000	(22.099)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	256.0000	192.0000	(25.000)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	457.0000	466.0000	1.969	0	0	0
23/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	934.0000	834.0000	(10.707)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	647.0000	679.0000	4.946	0	0	0
23/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	248.0000	243.0000	(2.016)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	393.0000	397.0000	1.018	0	0	0
23/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	171.0000	120.0000	(29.825)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	219.0000	160.0000	(26.941)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	743.0000	783.0000	5.384	0	0	0
23/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	710.0000	748.0000	5.352	0	0	0
23/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	812.0000	857.0000	5.542	0	0	0
23/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	847.0000	896.0000	5.785	0	0	0
23/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,574.0000	1,468.0000	(6.734)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	622.0000	650.0000	4.502	0	0	0
23/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	777.0000	820.0000	5.534	0	0	0
23/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	678.0000	713.0000	5.162	0	0	0
23/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	201.0000	194.0000	(3.483)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	186.0000	133.0000	(28.495)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	237.0000	176.0000	(25.738)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,239.0000	1,135.0000	(8.394)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	423.0000	337.0000	(20.331)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	582.0000	493.0000	(15.292)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	423.0000	430.0000	1.655	0	0	0
23/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,160.0000	1,056.0000	(8.966)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	617.0000	526.0000	(14.749)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	575.0000	595.0000	3.478	0	0	0
23/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,320.0000	1,215.0000	(7.955)	0	0	0
23/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
23/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,403.0000	1,298.0000	(7.484)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,082.0000	980.0000	(9.427)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	223.0000	217.0000	(2.691)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	275.0000	271.0000	(1.455)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	336.0000	336.0000	-	0	0	0
23/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	795.0000	699.0000	(12.075)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	934.0000	834.0000	(10.707)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	553.0000	570.0000	3.074	0	0	0
23/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	829.0000	731.0000	(11.821)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	320.0000	319.0000	(0.313)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	362.0000	282.0000	(22.099)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	622.0000	650.0000	4.502	0	0	0
23/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	762.0000	667.0000	(12.467)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,239.0000	1,135.0000	(8.394)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	597.0000	621.0000	4.020	0	0	0
23/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	306.0000	234.0000	(23.529)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	180.0000	172.0000	(4.444)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	353.0000	354.0000	0.283	0	0	0
23/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,320.0000	1,215.0000	(7.955)	0	0	0
23/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	281.0000	212.0000	(24.555)	0	0	0
23/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	161.0000	153.0000	(4.969)	0	0	0
23/01/2009	ZAAD	2009/09/14			Currency Future	6.8289	6.9283	1.456	0.0000	0.0000	51
23/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	457.0000	455.0000	(0.438)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,045.0000	942.0000	(9.856)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	840.0000	742.0000	(11.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	580.0000	586.0000	1.034	0	0	0
23/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	424.0000	421.0000	(0.708)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	440.0000	437.0000	(0.682)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	543.0000	451.0000	(16.943)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	393.0000	388.0000	(1.272)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	505.0000	506.0000	0.198	0	0	0
23/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	633.0000	641.0000	1.264	0	0	0
23/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	614.0000	623.0000	1.466	0	0	0
23/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	701.0000	608.0000	(13.267)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,114.0000	1,010.0000	(9.336)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	876.0000	777.0000	(11.301)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	945.0000	845.0000	(10.582)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	978.0000	877.0000	(10.327)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	440.0000	437.0000	(0.682)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	421.0000	337.0000	(19.952)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	518.0000	520.0000	0.386	0	0	0
23/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	513.0000	420.0000	(18.129)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,011.0000	909.0000	(10.089)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	710.0000	720.0000	1.408	0	0	0
23/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	769.0000	673.0000	(12.484)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	393.0000	312.0000	(20.611)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	668.0000	576.0000	(13.772)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	481.0000	391.0000	(18.711)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	635.0000	545.0000	(14.173)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	548.0000	552.0000	0.730	0	0	0
23/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	771.0000	791.0000	2.594	0	0	0
23/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	597.0000	604.0000	1.173	0	0	0
23/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	671.0000	679.0000	1.192	0	0	0
23/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	769.0000	673.0000	(12.484)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	692.0000	698.0000	0.867	0	0	0
23/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	408.0000	404.0000	(0.980)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	474.0000	473.0000	(0.211)	0	0	0
23/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	804.0000	707.0000	(12.065)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	771.0000	791.0000	2.594	0	0	0
23/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	543.0000	451.0000	(16.943)	0	0	0
23/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	750.0000	766.0000	2.133	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	513.0000	420.0000	(18.129)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	945.0000	845.0000	(10.582)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	876.0000	777.0000	(11.301)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	652.0000	660.0000	1.227	0	0	0
23/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	518.0000	520.0000	0.386	0	0	0
23/01/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	633.0000	641.0000	1.264	0	0	0
23/01/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	505.0000	506.0000	0.198	0	0	0
23/01/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	668.0000	576.0000	(13.772)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	548.0000	552.0000	0.730	0	0	0
23/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	840.0000	742.0000	(11.667)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	474.0000	473.0000	(0.211)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	604.0000	513.0000	(15.066)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	573.0000	482.0000	(15.881)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	533.0000	536.0000	0.563	0	0	0
23/01/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	491.0000	491.0000	-	0	0	0
23/01/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	1,011.0000	909.0000	(10.089)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	912.0000	813.0000	(10.855)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	604.0000	513.0000	(15.066)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	671.0000	679.0000	1.192	0	0	0
23/01/2009	ZAAD 2009/09/14	7.50	Put	Currency Future	1,080.0000	976.0000	(9.630)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	597.0000	604.0000	1.173	0	0	0
23/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	533.0000	536.0000	0.563	0	0	0
23/01/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	804.0000	707.0000	(12.065)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	564.0000	569.0000	0.887	0	0	0
23/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	580.0000	586.0000	1.034	0	0	0
23/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	692.0000	698.0000	0.867	0	0	0
23/01/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	829.0000	853.0000	2.895	0	0	0
23/01/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	701.0000	608.0000	(13.267)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	451.0000	364.0000	(19.290)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	729.0000	742.0000	1.783	0	0	0
23/01/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	393.0000	312.0000	(20.611)	0	0	0
23/01/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	735.0000	640.0000	(12.925)	0	0	0
23/01/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	350.0000	275.0000	(21.429)	0	0	0

Grand Total:

421,995