



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 27/01/2009

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
27/01/2009	\$ / R 2009/03/16			Currency Future	10.2201	10.1754	(0.437)	10.4200	10.1000	174,442
27/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	548.0000	504.0000	(8.029)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,397.0000	1,420.0000	1.646	0	0	0
27/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,593.0000	1,547.0000	(2.888)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,104.0000	1,056.0000	(4.348)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	505.0000	463.0000	(8.317)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,521.0000	1,547.0000	1.709	0	0	0
27/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	738.0000	691.0000	(6.369)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	446.0000	406.0000	(8.969)	0	0	1,500
27/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	435.0000	437.0000	0.460	0	0	0
27/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	267.0000	238.0000	(10.861)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,500.0000	1,453.0000	(3.133)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,783.0000	1,737.0000	(2.580)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,026.0000	1,981.0000	(2.221)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	218.0000	216.0000	(0.917)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	495.0000	499.0000	0.808	0	0	0
27/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	350.0000	315.0000	(10.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	571.0000	526.0000	(7.881)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	997.0000	1,013.0000	1.605	0	0	0
27/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,356.0000	1,379.0000	1.696	0	0	0
27/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,736.0000	1,689.0000	(2.707)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,880.0000	1,834.0000	(2.447)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	124.0000	121.0000	(2.419)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	465.0000	424.0000	(8.817)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	730.0000	740.0000	1.370	0	0	0
27/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	165.0000	163.0000	(1.212)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	558.0000	563.0000	0.896	0	0	0
27/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,547.0000	1,500.0000	(3.038)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	678.0000	631.0000	(6.932)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	836.0000	788.0000	(5.742)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	428.0000	389.0000	(9.112)	0	0	5,000
27/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	177.0000	154.0000	(12.994)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	944.0000	896.0000	(5.085)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	351.0000	351.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,319.0000	1,271.0000	(3.639)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,688.0000	1,641.0000	(2.784)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,409.0000	1,361.0000	(3.407)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	55.0000	52.0000	(5.455)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	379.0000	342.0000	(9.763)	0	0	10,000
27/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	257.0000	229.0000	(10.895)	0	0	2,500
27/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,454.0000	1,407.0000	(3.232)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	526.0000	531.0000	0.951	0	0	0
27/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,037.0000	1,054.0000	1.639	0	0	0
27/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	288.0000	257.0000	(10.764)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,364.0000	1,316.0000	(3.519)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,104.0000	1,056.0000	(4.348)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,275.0000	1,227.0000	(3.765)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	325.0000	324.0000	(0.308)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	411.0000	372.0000	(9.489)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,075.0000	2,030.0000	(2.169)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,364.0000	1,316.0000	(3.519)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	595.0000	550.0000	(7.563)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	591.0000	597.0000	1.015	0	0	0
27/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,322.0000	2,277.0000	(1.938)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,929.0000	1,883.0000	(2.385)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	136.0000	133.0000	(2.206)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,119.0000	1,137.0000	1.609	0	0	0
27/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	167.0000	146.0000	(12.575)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,409.0000	1,361.0000	(3.407)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	526.0000	483.0000	(8.175)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	239.0000	212.0000	(11.297)	0	0	2,500
27/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	621.0000	576.0000	(7.246)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	411.0000	372.0000	(9.489)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,977.0000	1,932.0000	(2.276)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,023.0000	975.0000	(4.692)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	406.0000	407.0000	0.246	0	0	0
27/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	237.0000	235.0000	(0.844)	0	0	2,550
27/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	301.0000	300.0000	(0.332)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	199.0000	197.0000	(1.005)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	591.0000	597.0000	1.015	0	0	0
27/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	841.0000	853.0000	1.427	0	0	0
27/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,880.0000	1,834.0000	(2.447)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	983.0000	935.0000	(4.883)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	311.0000	279.0000	(10.289)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	113.0000	109.0000	(3.540)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,188.0000	1,140.0000	(4.040)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	906.0000	858.0000	(5.298)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	84.0000	81.0000	(3.571)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	182.0000	179.0000	(1.648)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	182.0000	179.0000	(1.648)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,174.0000	2,128.0000	(2.116)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	301.0000	300.0000	(0.332)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	394.0000	357.0000	(9.391)	0	0	10,000
27/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,023.0000	975.0000	(4.692)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	621.0000	576.0000	(7.246)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	624.0000	632.0000	1.282	0	0	0
27/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	707.0000	661.0000	(6.506)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	323.0000	290.0000	(10.217)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	336.0000	302.0000	(10.119)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	102.0000	99.0000	(2.941)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,640.0000	1,594.0000	(2.805)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,223.0000	2,178.0000	(2.024)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	659.0000	667.0000	1.214	0	0	0
27/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	802.0000	755.0000	(5.860)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	803.0000	815.0000	1.494	0	0	0
27/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	766.0000	777.0000	1.436	0	0	0
27/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	277.0000	247.0000	(10.830)	0	0	3,500
27/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	68.0000	65.0000	(4.412)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	802.0000	755.0000	(5.860)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,688.0000	1,641.0000	(2.784)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	258.0000	256.0000	(0.775)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	694.0000	703.0000	1.297	0	0	0
27/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	678.0000	631.0000	(6.932)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	279.0000	278.0000	(0.358)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	918.0000	932.0000	1.525	0	0	0

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27/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,783.0000	1,737.0000	(2.580)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,188.0000	1,140.0000	(4.040)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	258.0000	256.0000	(0.775)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	649.0000	603.0000	(7.088)	128	128	299
27/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	350.0000	315.0000	(10.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	0.0000	51.0000	100.000	128	128	299
27/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	428.0000	389.0000	(9.112)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	730.0000	740.0000	1.370	0	0	0
27/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	526.0000	531.0000	0.951	0	0	0
27/01/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	0.0000	2,175.0000	100.000	0	0	0
27/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	364.0000	328.0000	(9.890)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,640.0000	1,594.0000	(2.805)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	102.0000	99.0000	(2.941)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	464.0000	468.0000	0.862	0	0	0
27/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	870.0000	823.0000	(5.402)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	446.0000	406.0000	(8.969)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,454.0000	1,407.0000	(3.232)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,125.0000	2,079.0000	(2.165)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	957.0000	972.0000	1.567	0	0	0
27/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	558.0000	563.0000	0.896	0	0	0
27/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	364.0000	328.0000	(9.890)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	464.0000	468.0000	0.862	0	0	0
27/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,547.0000	1,500.0000	(3.038)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	197.0000	173.0000	(12.183)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	484.0000	443.0000	(8.471)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	649.0000	603.0000	(7.088)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	84.0000	81.0000	(3.571)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,237.0000	1,258.0000	1.698	0	0	0
27/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	484.0000	443.0000	(8.471)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,832.0000	1,785.0000	(2.566)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	207.0000	183.0000	(11.594)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	435.0000	437.0000	0.460	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	378.0000	378.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,125.0000	2,079.0000	(2.165)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,160.0000	1,179.0000	1.638	0	0	0
27/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	548.0000	504.0000	(8.029)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	694.0000	703.0000	1.297	0	0	0
27/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	944.0000	896.0000	(5.085)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,026.0000	1,981.0000	(2.221)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,075.0000	2,030.0000	(2.169)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	230.0000	205.0000	(10.870)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	336.0000	302.0000	(10.119)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	124.0000	121.0000	(2.419)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,174.0000	2,128.0000	(2.116)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	186.0000	164.0000	(11.828)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	279.0000	278.0000	(0.358)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,316.0000	1,338.0000	1.672	0	0	0
27/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	766.0000	777.0000	1.436	0	0	0
27/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,929.0000	1,883.0000	(2.385)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	150.0000	130.0000	(13.333)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	150.0000	147.0000	(2.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,564.0000	1,590.0000	1.662	0	0	0
27/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	738.0000	691.0000	(6.369)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	219.0000	194.0000	(11.416)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,593.0000	1,547.0000	(2.888)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	299.0000	268.0000	(10.368)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,480.0000	1,504.0000	1.622	0	0	0
27/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	23.0000	21.0000	(8.696)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,199.0000	1,218.0000	1.585	0	0	0
27/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,078.0000	1,095.0000	1.577	0	0	0
27/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	230.0000	205.0000	(10.870)	0	0	0
27/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	277.0000	247.0000	(10.830)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	248.0000	220.0000	(11.290)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	505.0000	463.0000	(8.317)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	218.0000	216.0000	(0.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	879.0000	892.0000	1.479	0	0	0
27/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,160.0000	1,179.0000	1.638	0	0	0
27/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	299.0000	268.0000	(10.368)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	957.0000	972.0000	1.567	0	0	0
27/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	769.0000	722.0000	(6.112)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	378.0000	378.0000	-	0	0	0
27/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	239.0000	212.0000	(11.297)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,078.0000	1,095.0000	1.577	0	0	0
27/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	526.0000	483.0000	(8.175)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,277.0000	1,298.0000	1.644	0	0	0
27/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	248.0000	220.0000	(11.290)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	406.0000	407.0000	0.246	0	0	0
27/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	879.0000	892.0000	1.479	0	0	0
27/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	119.0000	102.0000	(14.286)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,649.0000	1,677.0000	1.698	0	0	0
27/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	134.0000	115.0000	(14.179)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,736.0000	1,765.0000	1.671	0	0	0
27/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,692.0000	1,720.0000	1.655	0	0	0
27/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	100.0000	85.0000	(15.000)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,780.0000	1,809.0000	1.629	0	0	0
27/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	112.0000	96.0000	(14.286)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,119.0000	1,137.0000	1.609	0	0	0
27/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	89.0000	75.0000	(15.730)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,606.0000	1,633.0000	1.681	0	0	0
27/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,438.0000	1,462.0000	1.669	0	0	0
27/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	197.0000	173.0000	(12.183)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,277.0000	1,298.0000	1.644	0	0	0
27/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	158.0000	137.0000	(13.291)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	126.0000	108.0000	(14.286)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	106.0000	90.0000	(15.094)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	595.0000	550.0000	(7.563)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	325.0000	324.0000	(0.308)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	112.0000	96.0000	(14.286)	0	0	0
27/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,692.0000	1,720.0000	1.655	0	0	0
27/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,869.0000	1,899.0000	1.605	0	0	0
27/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	983.0000	935.0000	(4.883)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	76.0000	72.0000	(5.263)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	136.0000	133.0000	(2.206)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,146.0000	1,098.0000	(4.188)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	906.0000	858.0000	(5.298)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	93.0000	90.0000	(3.226)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	836.0000	788.0000	(5.742)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	165.0000	163.0000	(1.212)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,063.0000	1,015.0000	(4.516)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	288.0000	257.0000	(10.764)	0	0	0
27/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	918.0000	932.0000	1.525	0	0	0
27/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	113.0000	109.0000	(3.540)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	199.0000	197.0000	(1.005)	0	0	0
27/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	769.0000	722.0000	(6.112)	0	0	0
27/01/2009	\$ / R 2009/06/12			Currency Future	10.4144	10.3698	(0.428)	10.4200	10.3400	5,714
27/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	950.0000	908.0000	(4.421)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,842.0000	1,795.0000	(2.552)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,011.0000	1,964.0000	(2.337)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	458.0000	459.0000	0.218	0	0	0
27/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	747.0000	709.0000	(5.087)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,186.0000	2,140.0000	(2.104)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,023.0000	979.0000	(4.301)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	609.0000	575.0000	(5.583)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	378.0000	351.0000	(7.143)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	833.0000	839.0000	0.720	0	0	0
27/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	366.0000	339.0000	(7.377)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,641.0000	1,594.0000	(2.864)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,926.0000	1,879.0000	(2.440)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,191.0000	1,203.0000	1.008	0	0	0
27/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	128.0000	126.0000	(1.563)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,378.0000	1,332.0000	(3.338)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	784.0000	746.0000	(4.847)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	897.0000	905.0000	0.892	0	0	0
27/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	556.0000	523.0000	(5.935)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,292.0000	1,305.0000	1.006	0	0	0
27/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	72.0000	70.0000	(2.778)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	112.0000	109.0000	(2.679)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	264.0000	262.0000	(0.758)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	770.0000	776.0000	0.779	0	0	0
27/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	712.0000	675.0000	(5.197)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,614.0000	1,631.0000	1.053	0	0	0
27/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	359.0000	359.0000	-	0	0	0
27/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	897.0000	905.0000	0.892	0	0	0
27/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	293.0000	292.0000	(0.341)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	905.0000	863.0000	(4.641)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,651.0000	1,670.0000	1.151	0	0	0
27/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,884.0000	1,837.0000	(2.495)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,174.0000	1,129.0000	(3.833)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,098.0000	2,051.0000	(2.240)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	536.0000	538.0000	0.373	0	0	0
27/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,258.0000	1,271.0000	1.033	0	0	0
27/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	628.0000	594.0000	(5.414)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,413.0000	2,366.0000	(1.948)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	211.0000	209.0000	(0.948)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	931.0000	939.0000	0.859	0	0	0
27/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	563.0000	565.0000	0.355	0	0	0
27/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	712.0000	675.0000	(5.197)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,308.0000	1,262.0000	(3.517)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,525.0000	1,479.0000	(3.016)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	236.0000	234.0000	(0.847)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,033.0000	1,042.0000	0.871	0	0	0
27/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	331.0000	306.0000	(7.553)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	176.0000	174.0000	(1.136)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	187.0000	185.0000	(1.070)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,064.0000	1,074.0000	0.940	0	0	0
27/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	434.0000	435.0000	0.230	0	0	0
27/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,602.0000	1,555.0000	(2.934)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,842.0000	1,795.0000	(2.552)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	695.0000	658.0000	(5.324)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	928.0000	885.0000	(4.634)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	729.0000	692.0000	(5.075)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	974.0000	931.0000	(4.415)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	166.0000	163.0000	(1.807)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,760.0000	1,713.0000	(2.670)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	695.0000	658.0000	(5.324)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	865.0000	872.0000	0.809	0	0	0
27/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	647.0000	612.0000	(5.410)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,396.0000	1,410.0000	1.003	0	0	0
27/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	931.0000	939.0000	0.859	0	0	0
27/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	964.0000	973.0000	0.934	0	0	0
27/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	680.0000	684.0000	0.588	0	0	0
27/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	506.0000	475.0000	(6.126)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	146.0000	144.0000	(1.370)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	97.0000	95.0000	(2.062)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	591.0000	593.0000	0.338	0	0	0
27/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	591.0000	557.0000	(5.753)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	509.0000	511.0000	0.393	0	0	0
27/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,760.0000	1,713.0000	(2.670)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,680.0000	1,633.0000	(2.798)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,079.0000	1,035.0000	(4.078)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,064.0000	1,074.0000	0.940	0	0	0
27/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,801.0000	1,754.0000	(2.610)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,720.0000	1,673.0000	(2.733)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	264.0000	262.0000	(0.758)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	414.0000	415.0000	0.242	0	0	0
27/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,563.0000	1,516.0000	(3.007)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,378.0000	1,332.0000	(3.338)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	998.0000	955.0000	(4.309)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	824.0000	785.0000	(4.733)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	591.0000	593.0000	0.338	0	0	0
27/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	460.0000	430.0000	(6.522)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	128.0000	126.0000	(1.563)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,308.0000	1,262.0000	(3.517)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	905.0000	863.0000	(4.641)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	679.0000	643.0000	(5.302)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	628.0000	594.0000	(5.414)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,766.0000	1,786.0000	1.133	0	0	0
27/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	137.0000	134.0000	(2.190)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	104.0000	102.0000	(1.923)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	90.0000	88.0000	(2.222)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	484.0000	485.0000	0.207	0	0	0
27/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	740.0000	745.0000	0.676	0	0	0
27/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,127.0000	1,138.0000	0.976	0	0	0
27/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	998.0000	1,007.0000	0.902	0	0	0
27/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,926.0000	1,879.0000	(2.440)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	104.0000	102.0000	(1.923)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	236.0000	234.0000	(0.847)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	844.0000	804.0000	(4.739)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,159.0000	1,170.0000	0.949	0	0	0
27/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,488.0000	1,441.0000	(3.159)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,055.0000	2,008.0000	(2.287)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	146.0000	144.0000	(1.370)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	539.0000	507.0000	(5.937)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	223.0000	221.0000	(0.897)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,969.0000	1,922.0000	(2.387)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	710.0000	715.0000	0.704	0	0	0
27/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	784.0000	746.0000	(4.847)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,224.0000	1,237.0000	1.062	0	0	0
27/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,641.0000	1,594.0000	(2.864)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	199.0000	197.0000	(1.005)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,321.0000	2,275.0000	(1.982)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,525.0000	1,479.0000	(3.016)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	293.0000	292.0000	(0.341)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	804.0000	765.0000	(4.851)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	573.0000	540.0000	(5.759)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	176.0000	174.0000	(1.136)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	156.0000	153.0000	(1.923)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,451.0000	1,404.0000	(3.239)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,503.0000	1,519.0000	1.065	0	0	0
27/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	865.0000	872.0000	0.809	0	0	0
27/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	647.0000	612.0000	(5.410)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	770.0000	776.0000	0.779	0	0	0
27/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	112.0000	109.0000	(2.679)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,969.0000	1,922.0000	(2.387)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	211.0000	209.0000	(0.948)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	417.0000	389.0000	(6.715)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	729.0000	692.0000	(5.075)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	740.0000	745.0000	0.676	0	0	0
27/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,033.0000	1,042.0000	0.871	0	0	0
27/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	710.0000	715.0000	0.704	0	0	0
27/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,142.0000	2,095.0000	(2.194)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,431.0000	1,446.0000	1.048	0	0	0
27/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	801.0000	807.0000	0.749	0	0	0
27/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	522.0000	490.0000	(6.130)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	120.0000	117.0000	(2.500)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,451.0000	1,404.0000	(3.239)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	445.0000	416.0000	(6.517)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,326.0000	1,340.0000	1.056	0	0	0
27/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,048.0000	1,005.0000	(4.103)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	78.0000	75.0000	(3.846)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	766.0000	727.0000	(5.091)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,110.0000	1,065.0000	(4.054)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	804.0000	765.0000	(4.851)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	490.0000	459.0000	(6.327)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,884.0000	1,837.0000	(2.495)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	62.0000	59.0000	(4.839)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	391.0000	364.0000	(6.905)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	395.0000	396.0000	0.253	0	0	0
27/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,095.0000	1,105.0000	0.913	0	0	0
27/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,258.0000	1,271.0000	1.033	0	0	0
27/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,098.0000	2,051.0000	(2.240)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,576.0000	1,594.0000	1.142	0	0	0
27/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	824.0000	785.0000	(4.733)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,231.0000	2,184.0000	(2.107)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,276.0000	2,229.0000	(2.065)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	539.0000	507.0000	(5.937)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,924.0000	1,946.0000	1.143	0	0	0
27/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,095.0000	1,105.0000	0.913	0	0	0
27/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,884.0000	1,905.0000	1.115	0	0	0
27/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	609.0000	575.0000	(5.583)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	885.0000	843.0000	(4.746)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	484.0000	485.0000	0.207	0	0	0
27/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	298.0000	275.0000	(7.718)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,110.0000	1,065.0000	(4.054)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,361.0000	1,375.0000	1.029	0	0	0
27/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	865.0000	823.0000	(4.855)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,805.0000	1,825.0000	1.108	0	0	0
27/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	84.0000	82.0000	(2.381)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,224.0000	1,237.0000	1.062	0	0	0
27/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	928.0000	885.0000	(4.634)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	650.0000	653.0000	0.462	0	0	0
27/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	377.0000	377.0000	-	0	0	0
27/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	998.0000	955.0000	(4.309)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,728.0000	1,747.0000	1.100	0	0	0
27/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	395.0000	396.0000	0.253	0	0	0
27/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	475.0000	445.0000	(6.316)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,141.0000	1,097.0000	(3.856)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	279.0000	256.0000	(8.244)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,680.0000	1,633.0000	(2.798)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,005.0000	2,027.0000	1.097	0	0	0
27/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	342.0000	341.0000	(0.292)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	90.0000	88.0000	(2.222)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	404.0000	376.0000	(6.931)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	885.0000	843.0000	(4.746)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	620.0000	623.0000	0.484	0	0	0
27/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,240.0000	1,194.0000	(3.710)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,964.0000	1,986.0000	1.120	0	0	0
27/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	325.0000	324.0000	(0.308)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	288.0000	265.0000	(7.986)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,048.0000	1,005.0000	(4.103)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	663.0000	627.0000	(5.430)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,540.0000	1,556.0000	1.039	0	0	0
27/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	166.0000	163.0000	(1.807)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,086.0000	2,110.0000	1.151	0	0	0
27/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	434.0000	435.0000	0.230	0	0	0
27/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	120.0000	117.0000	(2.500)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	342.0000	317.0000	(7.310)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	431.0000	402.0000	(6.729)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	563.0000	565.0000	0.355	0	0	0
27/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,206.0000	1,161.0000	(3.731)	0	0	0
27/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,055.0000	2,008.0000	(2.287)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	320.0000	295.0000	(7.813)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	288.0000	265.0000	(7.986)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	359.0000	359.0000	-	0	0	0
27/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,924.0000	1,946.0000	1.143	0	0	0
27/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,023.0000	979.0000	(4.301)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	620.0000	623.0000	0.484	0	0	0
27/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,174.0000	1,129.0000	(3.833)	0	0	0
27/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	269.0000	247.0000	(8.178)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,844.0000	1,865.0000	1.139	0	0	0
27/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	458.0000	459.0000	0.218	0	0	0
27/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	309.0000	285.0000	(7.767)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,191.0000	1,203.0000	1.008	0	0	0
27/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	354.0000	328.0000	(7.345)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	377.0000	377.0000	-	0	0	0
27/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	556.0000	523.0000	(5.935)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,467.0000	1,483.0000	1.091	0	0	0
27/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	460.0000	430.0000	(6.522)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	404.0000	376.0000	(6.931)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,396.0000	1,410.0000	1.003	0	0	0
27/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,540.0000	1,556.0000	1.039	0	0	0
27/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,689.0000	1,708.0000	1.125	0	0	0
27/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	974.0000	931.0000	(4.415)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	509.0000	511.0000	0.393	0	0	0
27/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,141.0000	1,097.0000	(3.856)	0	0	0
27/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	650.0000	653.0000	0.462	0	0	0
27/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	251.0000	230.0000	(8.367)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	865.0000	823.0000	(4.855)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	475.0000	445.0000	(6.316)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	342.0000	341.0000	(0.292)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	309.0000	308.0000	(0.324)	0	0	0
27/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,431.0000	1,446.0000	1.048	0	0	0
27/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,361.0000	1,375.0000	1.029	0	0	0
27/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	445.0000	416.0000	(6.517)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,273.0000	1,228.0000	(3.535)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,206.0000	1,161.0000	(3.731)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	278.0000	277.0000	(0.360)	0	0	0
27/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,343.0000	1,297.0000	(3.425)	0	0	0
27/01/2009	\$ / R 2009/09/14			Currency Future	10.5925	10.5476	(0.424)	10.5000	10.5000	102
27/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,170.0000	1,185.0000	1.282	0	0	0
27/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	626.0000	634.0000	1.278	0	0	0
27/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	765.0000	775.0000	1.307	0	0	0
27/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,170.0000	1,185.0000	1.282	0	0	0
27/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	913.0000	883.0000	(3.286)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,157.0000	1,122.0000	(3.025)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,119.0000	1,085.0000	(3.038)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	827.0000	837.0000	1.209	0	0	0
27/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,240.0000	1,204.0000	(2.903)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,000.0000	969.0000	(3.100)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,008.0000	1,021.0000	1.290	0	0	0
27/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,268.0000	1,232.0000	(2.839)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,039.0000	1,053.0000	1.347	0	0	0
27/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	982.0000	951.0000	(3.157)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,297.0000	1,260.0000	(2.853)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	604.0000	613.0000	1.490	0	0	0
27/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	913.0000	883.0000	(3.286)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	648.0000	657.0000	1.389	0	0	0
27/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,326.0000	1,289.0000	(2.790)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	583.0000	591.0000	1.372	0	0	0
27/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	754.0000	727.0000	(3.581)	0	0	0
27/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,462.0000	1,480.0000	1.231	0	0	0
27/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,000.0000	969.0000	(3.100)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	945.0000	958.0000	1.376	0	0	0
27/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1,038.0000	1,006.0000	(3.083)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,019.0000	987.0000	(3.140)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,008.0000	1,021.0000	1.290	0	0	0
27/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,104.0000	1,118.0000	1.268	0	0	0
27/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	976.0000	989.0000	1.332	0	0	0
27/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	946.0000	916.0000	(3.171)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,297.0000	1,260.0000	(2.853)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,542.0000	1,503.0000	(2.529)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	449.0000	455.0000	1.336	0	0	0
27/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	523.0000	530.0000	1.338	0	0	0
27/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,157.0000	1,122.0000	(3.025)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	885.0000	897.0000	1.356	0	0	0
27/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,078.0000	1,045.0000	(3.061)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	827.0000	837.0000	1.209	0	0	0
27/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	485.0000	492.0000	1.443	0	0	0
27/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	705.0000	715.0000	1.418	0	0	0
27/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,416.0000	1,378.0000	(2.684)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,078.0000	1,045.0000	(3.061)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	765.0000	775.0000	1.307	0	0	0
27/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,198.0000	1,162.0000	(3.005)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	523.0000	530.0000	1.338	0	0	0
27/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	563.0000	571.0000	1.421	0	0	0
27/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	563.0000	571.0000	1.421	0	0	0
27/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,355.0000	1,318.0000	(2.731)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,355.0000	1,318.0000	(2.731)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	885.0000	897.0000	1.356	0	0	0
27/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,509.0000	1,471.0000	(2.518)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	467.0000	473.0000	1.285	0	0	0
27/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,098.0000	1,065.0000	(3.005)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	856.0000	867.0000	1.285	0	0	0
27/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	796.0000	806.0000	1.256	0	0	0
27/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	604.0000	613.0000	1.490	0	0	0
27/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,478.0000	1,439.0000	(2.639)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,138.0000	1,103.0000	(3.076)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,177.0000	1,142.0000	(2.974)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,446.0000	1,408.0000	(2.628)	0	0	0
27/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	504.0000	511.0000	1.389	0	0	0
27/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	735.0000	744.0000	1.224	0	0	0
27/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,204.0000	1,220.0000	1.329	0	0	0
27/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,385.0000	1,348.0000	(2.671)	0	0	0
27/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	865.0000	836.0000	(3.353)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,219.0000	1,183.0000	(2.953)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	897.0000	867.0000	(3.344)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	676.0000	685.0000	1.331	0	0	0
27/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,273.0000	1,289.0000	1.257	0	0	0
27/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	543.0000	550.0000	1.289	0	0	0
27/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,416.0000	1,378.0000	(2.684)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,119.0000	1,085.0000	(3.038)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,137.0000	1,152.0000	1.319	0	0	0
27/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	929.0000	899.0000	(3.229)	0	0	0
27/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,366.0000	1,383.0000	1.245	0	0	0
27/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,303.0000	1,320.0000	1.305	0	0	0
27/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	846.0000	817.0000	(3.428)	0	0	0
27/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	808.0000	780.0000	(3.465)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,177.0000	1,142.0000	(2.974)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	735.0000	744.0000	1.224	0	0	0
27/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,098.0000	1,065.0000	(3.005)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	1,058.0000	1,025.0000	(3.119)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	915.0000	928.0000	1.421	0	0	0
27/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	856.0000	867.0000	1.285	0	0	0
27/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,198.0000	1,162.0000	(3.005)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	964.0000	933.0000	(3.216)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,071.0000	1,085.0000	1.307	0	0	0
27/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	705.0000	715.0000	1.418	0	0	0
27/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	881.0000	852.0000	(3.292)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,238.0000	1,254.0000	1.292	0	0	0
27/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	1,019.0000	987.0000	(3.140)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	976.0000	989.0000	1.332	0	0	0
27/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,137.0000	1,152.0000	1.319	0	0	0
27/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,429.0000	1,447.0000	1.260	0	0	0
27/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,303.0000	1,320.0000	1.305	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	846.0000	817.0000	(3.428)	0	0	0
27/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	772.0000	745.0000	(3.497)	0	0	0
27/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	929.0000	899.0000	(3.229)	0	0	0
27/01/2009	\$ / R 2009/12/14			Currency Future	10.7372	10.6921	(0.420)	0.0000	0.0000	0
27/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,003.0000	979.0000	(2.393)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	768.0000	781.0000	1.693	0	0	0
27/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,784.0000	1,807.0000	1.289	0	0	0
27/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,455.0000	1,424.0000	(2.131)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	921.0000	899.0000	(2.389)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,226.0000	1,245.0000	1.550	0	0	0
27/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	764.0000	745.0000	(2.487)	0	0	10,100
27/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,327.0000	2,353.0000	1.117	0	0	0
27/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,233.0000	1,207.0000	(2.109)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,348.0000	1,319.0000	(2.151)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,096.0000	1,115.0000	1.734	0	0	0
27/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,163.0000	1,137.0000	(2.236)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,181.0000	1,154.0000	(2.286)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	948.0000	925.0000	(2.426)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	911.0000	927.0000	1.756	0	0	0
27/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,710.0000	1,733.0000	1.345	0	0	0
27/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,358.0000	1,378.0000	1.473	0	0	0
27/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,095.0000	1,070.0000	(2.283)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,289.0000	1,261.0000	(2.172)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,194.0000	1,212.0000	1.508	0	0	0
27/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,063.0000	1,039.0000	(2.258)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,426.0000	1,447.0000	1.473	0	0	0
27/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,226.0000	1,245.0000	1.550	0	0	0
27/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	941.0000	957.0000	1.700	0	0	0
27/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,163.0000	1,137.0000	(2.236)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,002.0000	1,019.0000	1.697	0	0	0
27/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,461.0000	1,481.0000	1.369	0	0	0
27/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,477.0000	1,446.0000	(2.099)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,328.0000	1,299.0000	(2.184)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,566.0000	1,587.0000	1.341	0	0	0
27/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,048.0000	1,023.0000	(2.385)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,291.0000	1,311.0000	1.549	0	0	0
27/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,033.0000	1,008.0000	(2.420)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,129.0000	1,103.0000	(2.303)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,128.0000	1,147.0000	1.684	0	0	0
27/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,033.0000	1,050.0000	1.646	0	0	0
27/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,433.0000	1,402.0000	(2.163)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,327.0000	2,353.0000	1.117	0	0	0
27/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	764.0000	745.0000	(2.487)	0	0	84
27/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,495.0000	1,516.0000	1.405	0	0	0
27/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	740.0000	754.0000	1.892	0	0	0
27/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,064.0000	1,082.0000	1.692	0	0	0
27/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	454.0000	465.0000	2.423	0	0	0
27/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	872.0000	851.0000	(2.408)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,216.0000	1,189.0000	(2.220)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,161.0000	1,180.0000	1.637	0	0	0
27/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	691.0000	673.0000	(2.605)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,823.0000	1,788.0000	(1.920)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,887.0000	1,851.0000	(1.908)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,012.0000	2,036.0000	1.193	0	0	0
27/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	436.0000	446.0000	2.294	0	0	0
27/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,198.0000	1,172.0000	(2.170)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	796.0000	810.0000	1.759	0	0	0
27/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	686.0000	699.0000	1.895	0	0	0
27/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	849.0000	828.0000	(2.473)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	253.0000	261.0000	3.162	0	0	0
27/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,168.0000	2,193.0000	1.153	0	0	0
27/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	796.0000	810.0000	1.759	0	0	0
27/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,252.0000	1,224.0000	(2.236)	0	0	9,530
27/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,654.0000	2,681.0000	1.017	0	0	0
27/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,500.0000	1,468.0000	(2.133)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,270.0000	1,243.0000	(2.126)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,074.0000	3,103.0000	0.943	0	0	0
27/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	884.0000	863.0000	(2.376)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,433.0000	1,402.0000	(2.163)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	626.0000	610.0000	(2.556)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,897.0000	1,920.0000	1.212	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	642.0000	625.0000	(2.648)	0	0	9,530
27/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,437.0000	2,398.0000	(1.600)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	713.0000	726.0000	1.823	0	0	0
27/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,523.0000	1,491.0000	(2.101)	0	0	10,184
27/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,986.0000	1,950.0000	(1.813)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,241.0000	2,203.0000	(1.696)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	200.0000	206.0000	3.000	0	0	0
27/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,318.0000	2,280.0000	(1.639)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,973.0000	1,997.0000	1.216	0	0	0
27/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,986.0000	1,950.0000	(1.813)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,246.0000	3,276.0000	0.924	0	0	0
27/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,904.0000	2,933.0000	0.999	0	0	0
27/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,989.0000	3,018.0000	0.970	0	0	0
27/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,571.0000	1,539.0000	(2.037)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	612.0000	595.0000	(2.778)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	349.0000	358.0000	2.579	0	0	0
27/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	634.0000	647.0000	2.050	0	0	0
27/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,737.0000	2,764.0000	0.986	0	0	0
27/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	784.0000	765.0000	(2.423)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	674.0000	656.0000	(2.671)	0	0	0
27/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
27/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,247.0000	2,272.0000	1.113	0	0	0
27/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	861.0000	839.0000	(2.555)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,791.0000	1,757.0000	(1.898)	0	0	0
27/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,942.0000	2,901.0000	(1.394)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	674.0000	656.0000	(2.671)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,531.0000	1,552.0000	1.372	0	0	0
27/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	755.0000	736.0000	(2.517)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,018.0000	994.0000	(2.358)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	584.0000	568.0000	(2.740)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	473.0000	484.0000	2.326	0	0	0
27/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,737.0000	2,764.0000	0.986	0	0	0
27/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	77.0000	80.0000	3.896	0	0	0
27/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,368.0000	2,393.0000	1.056	0	0	0
27/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,642.0000	2,602.0000	(1.514)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,308.0000	1,280.0000	(2.141)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	649.0000	632.0000	(2.619)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	971.0000	988.0000	1.751	0	0	0
27/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,862.0000	2,890.0000	0.978	0	0	0
27/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	155.0000	160.0000	3.226	0	0	0
27/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,408.0000	2,434.0000	1.080	0	0	0
27/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	132.0000	136.0000	3.030	0	0	0
27/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	277.0000	285.0000	2.888	0	0	0
27/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	349.0000	358.0000	2.579	0	0	0
27/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,855.0000	1,819.0000	(1.941)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,761.0000	1,726.0000	(1.988)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	745.0000	726.0000	(2.550)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	417.0000	427.0000	2.398	0	0	0
27/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,164.0000	2,127.0000	(1.710)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	827.0000	806.0000	(2.539)	0	0	0
27/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,165.0000	3,122.0000	(1.359)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,090.0000	2,114.0000	1.148	0	0	0
27/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,621.0000	1,588.0000	(2.036)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,769.0000	2,728.0000	(1.481)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	125.0000	129.0000	3.200	0	0	0
27/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	805.0000	785.0000	(2.484)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,812.0000	2,771.0000	(1.458)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	584.0000	596.0000	2.055	0	0	0
27/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	382.0000	392.0000	2.618	0	0	0
27/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	853.0000	868.0000	1.758	0	0	0
27/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,935.0000	1,959.0000	1.240	0	0	0
27/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,390.0000	1,360.0000	(2.158)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	265.0000	273.0000	3.019	0	0	0
27/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,638.0000	1,659.0000	1.282	0	0	0
27/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	805.0000	785.0000	(2.484)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	564.0000	549.0000	(2.660)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	536.0000	548.0000	2.239	0	0	0
27/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,377.0000	3,407.0000	0.888	0	0	0
27/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	73.0000	75.0000	2.740	0	0	0
27/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	709.0000	690.0000	(2.680)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	609.0000	621.0000	1.970	0	0	0
27/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,210.0000	3,167.0000	(1.340)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	909.0000	887.0000	(2.420)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	265.0000	273.0000	3.019	0	0	0
27/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,112.0000	1,086.0000	(2.338)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,684.0000	2,644.0000	(1.490)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,202.0000	2,165.0000	(1.680)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,392.0000	1,412.0000	1.437	0	0	0
27/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	872.0000	851.0000	(2.408)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	660.0000	673.0000	1.970	0	0	0
27/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,202.0000	2,165.0000	(1.680)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,572.0000	2,598.0000	1.011	0	0	0
27/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,547.0000	1,515.0000	(2.069)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	147.0000	152.0000	3.401	0	0	0
27/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,673.0000	1,640.0000	(1.973)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,079.0000	1,054.0000	(2.317)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,919.0000	1,884.0000	(1.824)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	975.0000	951.0000	(2.462)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,325.0000	1,344.0000	1.434	0	0	0
27/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	231.0000	238.0000	3.030	0	0	0
27/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	934.0000	912.0000	(2.355)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,358.0000	2,319.0000	(1.654)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	597.0000	582.0000	(2.513)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,747.0000	1,770.0000	1.317	0	0	0
27/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,508.0000	3,539.0000	0.884	0	0	0
27/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,160.0000	3,189.0000	0.918	0	0	0
27/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,287.0000	2,313.0000	1.137	0	0	0
27/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,279.0000	2,241.0000	(1.667)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	318.0000	326.0000	2.516	0	0	0
27/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,566.0000	1,587.0000	1.341	0	0	0
27/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	666.0000	648.0000	(2.703)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	242.0000	249.0000	2.893	0	0	0
27/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,168.0000	2,193.0000	1.153	0	0	0
27/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,778.0000	2,806.0000	1.008	0	0	0
27/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,855.0000	1,819.0000	(1.941)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	181.0000	187.0000	3.315	0	0	0
27/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	164.0000	168.0000	2.439	0	0	0
27/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,117.0000	3,146.0000	0.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	417.0000	427.0000	2.398	0	0	0
27/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,518.0000	2,479.0000	(1.549)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	604.0000	588.0000	(2.649)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	546.0000	531.0000	(2.747)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,676.0000	3,707.0000	0.843	0	0	0
27/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	400.0000	409.0000	2.250	0	0	0
27/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,859.0000	1,882.0000	1.237	0	0	0
27/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	795.0000	775.0000	(2.516)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	896.0000	874.0000	(2.455)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,207.0000	2,233.0000	1.178	0	0	0
27/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,989.0000	3,018.0000	0.970	0	0	0
27/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,055.0000	2,018.0000	(1.800)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	774.0000	755.0000	(2.455)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,822.0000	1,845.0000	1.262	0	0	0
27/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,120.0000	3,077.0000	(1.378)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,596.0000	1,563.0000	(2.068)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,953.0000	1,917.0000	(1.843)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,003.0000	979.0000	(2.393)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	513.0000	499.0000	(2.729)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	210.0000	216.0000	2.857	0	0	0
27/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,397.0000	2,358.0000	(1.627)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	365.0000	375.0000	2.740	0	0	0
27/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,899.0000	2,857.0000	(1.449)	0	0	0
27/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	111.0000	115.0000	3.604	0	0	0
27/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	82.0000	85.0000	3.659	0	0	0
27/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,601.0000	2,561.0000	(1.538)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,730.0000	1,696.0000	(1.965)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	290.0000	298.0000	2.759	0	0	0
27/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,127.0000	2,090.0000	(1.740)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,820.0000	2,848.0000	0.993	0	0	0
27/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	493.0000	504.0000	2.231	0	0	0
27/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,127.0000	2,090.0000	(1.740)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	290.0000	298.0000	2.759	0	0	0
27/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	849.0000	828.0000	(2.473)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,012.0000	2,036.0000	1.193	0	0	0
27/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,593.0000	3,624.0000	0.863	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	382.0000	392.0000	2.618	0	0	0
27/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,919.0000	1,884.0000	(1.824)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	118.0000	122.0000	3.390	0	0	0
27/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,855.0000	2,814.0000	(1.436)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,559.0000	2,519.0000	(1.563)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	172.0000	177.0000	2.907	0	0	0
27/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	303.0000	311.0000	2.640	0	0	0
27/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,552.0000	3,583.0000	0.873	0	0	0
27/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	531.0000	516.0000	(2.825)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	540.0000	525.0000	(2.778)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,531.0000	2,557.0000	1.027	0	0	0
27/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	718.0000	699.0000	(2.646)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,051.0000	2,075.0000	1.170	0	0	0
27/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,700.0000	1,666.0000	(2.000)	0	0	0
27/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	513.0000	524.0000	2.144	0	0	0
27/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,412.0000	1,381.0000	(2.195)	0	0	0
27/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	824.0000	839.0000	1.820	0	0	0
27/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	989.0000	965.0000	(2.427)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,090.0000	2,053.0000	(1.770)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	838.0000	817.0000	(2.506)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,602.0000	1,623.0000	1.311	0	0	0
27/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,490.0000	2,516.0000	1.044	0	0	0
27/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	727.0000	708.0000	(2.613)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	220.0000	227.0000	3.182	0	0	0
27/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	626.0000	610.0000	(2.556)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	571.0000	555.0000	(2.802)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	657.0000	640.0000	(2.588)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,333.0000	3,363.0000	0.900	0	0	0
27/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,421.0000	3,451.0000	0.877	0	0	0
27/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	558.0000	543.0000	(2.688)	0	0	0
27/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,935.0000	1,959.0000	1.240	0	0	0
27/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,164.0000	2,127.0000	(1.710)	0	0	0
27/01/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	496.0000	482.0000	(2.823)	0	0	0
27/01/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,759.0000	3,790.0000	0.825	0	0	0
27/01/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	139.0000	144.0000	3.597	0	0	0
27/01/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,727.0000	2,686.0000	(1.503)	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
27/01/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	736.0000	717.0000	(2.582)	0	0	0
27/01/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,464.0000	3,495.0000	0.895	0	0	0
27/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,973.0000	1,997.0000	1.216	0	0	0
27/01/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	552.0000	537.0000	(2.717)	0	0	0
27/01/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,449.0000	2,475.0000	1.062	0	0	0
27/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	861.0000	839.0000	(2.555)	0	0	0
27/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	277.0000	285.0000	2.888	0	0	0
27/01/2009	\$ / R 2010/03/15			Currency Future	11.3963	11.3477	(0.426)	0.0000	0.0000	0
27/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,501.0000	1,522.0000	1.399	0	0	0
27/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,403.0000	1,424.0000	1.497	0	0	0
27/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,447.0000	1,420.0000	(1.866)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,430.0000	1,403.0000	(1.888)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,534.0000	1,555.0000	1.369	0	0	0
27/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,833.0000	1,801.0000	(1.746)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,349.0000	1,323.0000	(1.927)	0	0	0
27/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,191.0000	1,168.0000	(1.931)	0	0	27,500
27/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,703.0000	1,726.0000	1.351	0	0	0
27/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	887.0000	903.0000	1.804	0	0	0
27/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,133.0000	2,097.0000	(1.688)	0	0	27,500
27/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,413.0000	1,387.0000	(1.840)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,307.0000	1,327.0000	1.530	0	0	0
27/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,554.0000	1,525.0000	(1.866)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,567.0000	1,589.0000	1.404	0	0	0
27/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,518.0000	1,490.0000	(1.845)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,634.0000	1,657.0000	1.408	0	0	0
27/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,211.0000	1,231.0000	1.652	0	0	0
27/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,243.0000	1,263.0000	1.609	0	0	0
27/01/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,381.0000	1,354.0000	(1.955)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,589.0000	1,560.0000	(1.825)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,397.0000	1,370.0000	(1.933)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,464.0000	1,437.0000	(1.844)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,600.0000	1,623.0000	1.438	0	0	0
27/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,371.0000	1,392.0000	1.532	0	0	0
27/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,095.0000	2,120.0000	1.193	0	0	0
27/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	586.0000	599.0000	2.218	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,608.0000	1,578.0000	(1.866)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,149.0000	1,168.0000	1.654	0	0	0
27/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,468.0000	1,489.0000	1.431	0	0	0
27/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,500.0000	1,472.0000	(1.867)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,646.0000	1,616.0000	(1.823)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,627.0000	1,597.0000	(1.844)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,180.0000	1,199.0000	1.610	0	0	0
27/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,282.0000	2,308.0000	1.139	0	0	0
27/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,128.0000	1,106.0000	(1.950)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,879.0000	1,846.0000	(1.756)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,494.0000	1,515.0000	1.406	0	0	0
27/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	833.0000	848.0000	1.801	0	0	0
27/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	780.0000	795.0000	1.923	0	0	0
27/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,119.0000	1,137.0000	1.609	0	0	0
27/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,482.0000	1,454.0000	(1.889)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	396.0000	406.0000	2.525	0	0	0
27/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,450.0000	1,423.0000	(1.862)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,665.0000	1,635.0000	(1.802)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,119.0000	1,137.0000	1.609	0	0	0
27/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,482.0000	1,454.0000	(1.889)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,435.0000	1,456.0000	1.463	0	0	0
27/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,442.0000	2,404.0000	(1.556)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,926.0000	1,893.0000	(1.713)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,975.0000	1,941.0000	(1.722)	0	0	0
27/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	922.0000	903.0000	(2.061)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,665.0000	1,635.0000	(1.802)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	729.0000	744.0000	2.058	0	0	0
27/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,076.0000	3,105.0000	0.943	0	0	0
27/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	542.0000	554.0000	2.214	0	0	0
27/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,552.0000	2,512.0000	(1.567)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	680.0000	694.0000	2.059	0	0	0
27/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,725.0000	1,694.0000	(1.797)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,189.0000	2,152.0000	(1.690)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	330.0000	338.0000	2.424	0	0	0
27/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,026.0000	1,991.0000	(1.728)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,767.0000	1,736.0000	(1.754)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,078.0000	2,043.0000	(1.684)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	971.0000	988.0000	1.751	0	0	0
27/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	632.0000	645.0000	2.057	0	0	0
27/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	967.0000	948.0000	(1.965)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,515.0000	2,476.0000	(1.551)	0	0	0
27/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,871.0000	2,900.0000	1.010	0	0	0
27/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,705.0000	1,674.0000	(1.818)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,626.0000	2,586.0000	(1.523)	0	0	0
27/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,059.0000	1,076.0000	1.605	0	0	0
27/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	369.0000	378.0000	2.439	0	0	0
27/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,953.0000	2,982.0000	0.982	0	0	0
27/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,029.0000	1,047.0000	1.749	0	0	0
27/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,685.0000	1,654.0000	(1.840)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	355.0000	364.0000	2.535	0	0	0
27/01/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,445.0000	3,476.0000	0.900	0	0	0
27/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,088.0000	1,107.0000	1.746	0	0	0
27/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,275.0000	1,295.0000	1.569	0	0	0
27/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	949.0000	930.0000	(2.002)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,571.0000	1,542.0000	(1.846)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,772.0000	1,795.0000	1.298	0	0	0
27/01/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	853.0000	835.0000	(2.110)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,318.0000	1,293.0000	(1.897)	0	0	0
27/01/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,406.0000	3,437.0000	0.910	0	0	0
27/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,536.0000	1,508.0000	(1.823)	0	0	0
27/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	2,993.0000	3,023.0000	1.002	0	0	0
27/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,571.0000	1,542.0000	(1.846)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	632.0000	645.0000	2.057	0	0	0
27/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	940.0000	921.0000	(2.021)	0	0	0
27/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	440.0000	451.0000	2.500	0	0	0
27/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,078.0000	2,043.0000	(1.684)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,435.0000	1,456.0000	1.463	0	0	0
27/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,336.0000	2,298.0000	(1.627)	0	0	0
27/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,340.0000	1,360.0000	1.493	0	0	0
27/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,200.0000	3,230.0000	0.938	0	0	0
27/01/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,368.0000	3,399.0000	0.920	0	0	0
27/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	896.0000	878.0000	(2.009)	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
27/01/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	841.0000	824.0000	(2.021)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,600.0000	1,623.0000	1.438	0	0	0
27/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,397.0000	1,370.0000	(1.933)	0	0	0
27/01/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	2,217.0000	2,180.0000	(1.669)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.10	Put	Currency Future	1,275.0000	1,295.0000	1.569	0	0	0
27/01/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	521.0000	533.0000	2.303	0	0	0
27/01/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	1,365.0000	1,339.0000	(1.905)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	1,668.0000	1,691.0000	1.379	0	0	0
27/01/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	864.0000	846.0000	(2.083)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,318.0000	1,293.0000	(1.897)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,334.0000	1,308.0000	(1.949)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,737.0000	1,760.0000	1.324	0	0	0
27/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,772.0000	1,795.0000	1.298	0	0	0
27/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,288.0000	1,264.0000	(1.863)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,842.0000	1,866.0000	1.303	0	0	0
27/01/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	2,160.0000	2,124.0000	(1.667)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	1,807.0000	1,831.0000	1.328	0	0	0
27/01/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	1,303.0000	1,278.0000	(1.919)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,737.0000	1,760.0000	1.324	0	0	0
27/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,334.0000	1,308.0000	(1.949)	0	0	0
27/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,403.0000	1,424.0000	1.497	0	0	0
27/01/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	564.0000	576.0000	2.128	0	0	0
27/01/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,500.0000	1,472.0000	(1.867)	0	0	0
27/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,561.0000	3,593.0000	0.899	0	0	0
27/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	1,913.0000	1,937.0000	1.255	0	0	0
27/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,259.0000	1,235.0000	(1.906)	0	0	0
27/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	807.0000	790.0000	(2.107)	0	0	0
27/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,284.0000	3,314.0000	0.914	0	0	0
27/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	480.0000	491.0000	2.292	0	0	0
27/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,276.0000	2,238.0000	(1.670)	0	0	0
27/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	880.0000	862.0000	(2.045)	0	0	0
27/01/2009	£ / R	2009/03/16			Currency Future	14.2055	14.3184	0.795	14.4500	14.4000	14,181
27/01/2009	£ / R	2009/03/16	14.50	Put	Currency Future	793.0000	713.0000	(10.088)	0	0	0
27/01/2009	£ / R	2009/03/16	14.90	Call	Currency Future	391.0000	414.0000	5.882	0	0	0
27/01/2009	£ / R	2009/03/16	17.55	Put	Currency Future	3,372.0000	3,259.0000	(3.351)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,028.0000	1,921.0000	(5.276)	0	0	0
27/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	349.0000	369.0000	5.731	0	0	0
27/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	878.0000	940.0000	7.062	0	0	0
27/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	726.0000	648.0000	(10.744)	0	0	0
27/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,942.0000	1,836.0000	(5.458)	0	0	0
27/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,193.0000	1,101.0000	(7.712)	0	0	0
27/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	732.0000	785.0000	7.240	0	0	0
27/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
27/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
27/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	287.0000	240.0000	(16.376)	0	0	0
27/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	759.0000	680.0000	(10.408)	0	0	0
27/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	531.0000	567.0000	6.780	0	0	0
27/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	28.0000	28.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	147.0000	154.0000	4.762	0	0	0
27/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,469.0000	3,356.0000	(3.257)	0	0	0
27/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	17.0000	17.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,773.0000	1,669.0000	(5.866)	0	0	0
27/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	515.0000	549.0000	6.602	0	0	0
27/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	499.0000	531.0000	6.413	0	0	0
27/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	568.0000	498.0000	(12.324)	0	0	0
27/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
27/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,566.0000	3,453.0000	(3.169)	0	0	0
27/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,799.0000	2,688.0000	(3.966)	0	0	0
27/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,948.0000	4,835.0000	(2.284)	0	0	0
27/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,302.0000	1,206.0000	(7.373)	0	0	0
27/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,857.0000	1,752.0000	(5.654)	0	0	0
27/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	426.0000	366.0000	(14.085)	0	0	0
27/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,085.0000	995.0000	(8.295)	0	0	0
27/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	5,048.0000	4,935.0000	(2.239)	0	0	0
27/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
27/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	943.0000	1,009.0000	6.999	0	0	0
27/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,353.0000	4,239.0000	(2.619)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,452.0000	1,354.0000	(6.749)	0	0	0
27/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
27/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	255.0000	211.0000	(17.255)	0	0	0
27/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,265.0000	1,171.0000	(7.431)	0	0	0
27/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,010.0000	1,080.0000	6.931	0	0	0
27/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	629.0000	557.0000	(11.447)	0	0	0
27/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	846.0000	907.0000	7.210	0	0	0
27/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,469.0000	3,356.0000	(3.257)	0	0	0
27/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,762.0000	3,649.0000	(3.004)	0	0	0
27/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
27/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	25.0000	25.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,849.0000	4,736.0000	(2.330)	0	0	0
27/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	258.0000	272.0000	5.426	0	0	0
27/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	35.0000	35.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,265.0000	1,171.0000	(7.431)	0	0	0
27/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	585.0000	625.0000	6.838	0	0	0
27/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,491.0000	1,392.0000	(6.640)	0	0	0
27/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	454.0000	483.0000	6.388	0	0	0
27/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	3,084.0000	2,971.0000	(3.664)	0	0	0
27/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,254.0000	4,141.0000	(2.656)	0	0	0
27/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,254.0000	4,141.0000	(2.656)	0	0	0
27/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	307.0000	325.0000	5.863	0	0	0
27/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	899.0000	815.0000	(9.344)	0	0	0
27/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	39.0000	40.0000	2.564	0	0	0
27/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	321.0000	339.0000	5.607	0	0	0
27/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,229.0000	1,135.0000	(7.648)	0	0	0
27/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	55.0000	56.0000	1.818	0	0	0
27/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
27/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	427.0000	454.0000	6.323	0	0	0
27/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	441.0000	468.0000	6.122	0	0	0
27/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
27/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	364.0000	385.0000	5.769	0	0	0
27/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	335.0000	354.0000	5.672	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,650.0000	4,537.0000	(2.430)	0	0	0
27/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,475.0000	2,364.0000	(4.485)	0	0	0
27/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	972.0000	885.0000	(8.951)	0	0	0
27/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,894.0000	2,782.0000	(3.870)	0	0	0
27/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,158.0000	1,066.0000	(7.945)	0	0	0
27/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,664.0000	3,551.0000	(3.084)	0	0	0
27/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	665.0000	710.0000	6.767	0	0	0
27/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	415.0000	440.0000	6.024	0	0	0
27/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,179.0000	3,067.0000	(3.523)	0	0	0
27/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,749.0000	4,636.0000	(2.379)	0	0	0
27/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	509.0000	442.0000	(13.163)	0	0	0
27/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	294.0000	311.0000	5.782	0	0	0
27/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	935.0000	850.0000	(9.091)	0	0	0
27/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,857.0000	1,752.0000	(5.654)	0	0	0
27/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	481.0000	416.0000	(13.514)	0	0	0
27/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	604.0000	645.0000	6.788	0	0	0
27/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	391.0000	414.0000	5.882	0	0	0
27/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
27/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	693.0000	617.0000	(10.967)	0	0	0
27/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	686.0000	734.0000	6.997	0	0	0
27/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
27/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,009.0000	922.0000	(8.622)	0	0	0
27/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	380.0000	324.0000	(14.737)	0	0	0
27/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	22.0000	22.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,324.0000	3,211.0000	(3.400)	0	0	0
27/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,749.0000	4,636.0000	(2.379)	0	0	0
27/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	548.0000	585.0000	6.752	0	0	0
27/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	624.0000	666.0000	6.731	0	0	0
27/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	665.0000	710.0000	6.767	0	0	0
27/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,303.0000	4,190.0000	(2.626)	0	0	0
27/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,909.0000	3,796.0000	(2.891)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	1,085.0000	995.0000	(8.295)	0	0	0
27/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	453.0000	390.0000	(13.907)	0	0	0
27/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	415.0000	440.0000	6.024	0	0	0
27/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	828.0000	746.0000	(9.903)	0	0	0
27/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	598.0000	527.0000	(11.873)	0	0	0
27/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	1,009.0000	922.0000	(8.622)	0	0	0
27/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	3,036.0000	2,924.0000	(3.689)	0	0	0
27/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	4,007.0000	3,894.0000	(2.820)	0	0	0
27/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	708.0000	759.0000	7.203	0	0	0
27/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	483.0000	515.0000	6.625	0	0	0
27/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,452.0000	4,338.0000	(2.561)	0	0	0
27/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	41.0000	42.0000	2.439	0	0	0
27/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	566.0000	605.0000	6.890	0	0	0
27/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,383.0000	2,274.0000	(4.574)	0	0	0
27/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	360.0000	306.0000	(15.000)	0	0	0
27/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,339.0000	1,242.0000	(7.244)	0	0	0
27/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	109.0000	114.0000	4.587	0	0	0
27/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	785.0000	842.0000	7.261	0	0	0
27/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,551.0000	4,438.0000	(2.483)	0	0	0
27/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,706.0000	2,595.0000	(4.102)	0	0	0
27/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	14.0000	14.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	661.0000	587.0000	(11.195)	0	0	0
27/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	89.0000	92.0000	3.371	0	0	0
27/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,988.0000	2,876.0000	(3.748)	0	0	0
27/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	815.0000	874.0000	7.239	0	0	0
27/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,204.0000	4,091.0000	(2.688)	0	0	0
27/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	321.0000	339.0000	5.607	0	0	0
27/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,204.0000	2,095.0000	(4.946)	0	0	0
27/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
27/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	322.0000	272.0000	(15.528)	0	0	0
27/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,353.0000	4,239.0000	(2.619)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	15.0000	15.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
27/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	76.0000	78.0000	2.632	0	0	0
27/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	509.0000	442.0000	(13.163)	0	0	0
27/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	349.0000	369.0000	5.731	0	0	0
27/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,650.0000	4,537.0000	(2.430)	0	0	0
27/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,518.0000	3,405.0000	(3.212)	0	0	0
27/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	109.0000	114.0000	4.587	0	0	0
27/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	2,028.0000	1,921.0000	(5.276)	0	0	0
27/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,193.0000	1,101.0000	(7.712)	0	0	0
27/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,613.0000	2,502.0000	(4.248)	0	0	0
27/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	23.0000	23.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,293.0000	2,184.0000	(4.754)	0	0	0
27/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	134.0000	140.0000	4.478	0	0	0
27/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	469.0000	499.0000	6.397	0	0	0
27/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,713.0000	3,600.0000	(3.043)	0	0	0
27/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	80.0000	83.0000	3.750	0	0	0
27/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	863.0000	780.0000	(9.618)	0	0	0
27/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	341.0000	288.0000	(15.543)	0	0	0
27/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	402.0000	427.0000	6.219	0	0	0
27/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
27/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,155.0000	4,042.0000	(2.720)	0	0	0
27/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	16.0000	16.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
27/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	379.0000	401.0000	5.805	0	0	0
27/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	271.0000	225.0000	(16.974)	0	0	0
27/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	13.0000	13.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,860.0000	3,747.0000	(2.927)	0	0	0
27/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	21.0000	21.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,115.0000	2,008.0000	(5.059)	0	0	0
27/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,475.0000	2,364.0000	(4.485)	0	0	0
27/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,047.0000	958.0000	(8.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,958.0000	3,845.0000	(2.855)	0	0	0
27/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,958.0000	3,845.0000	(2.855)	0	0	0
27/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	18.0000	18.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	155.0000	162.0000	4.516	0	0	0
27/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,520.0000	2,410.0000	(4.365)	0	0	0
27/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	12.0000	12.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
27/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
27/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,615.0000	3,502.0000	(3.126)	0	0	0
27/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,899.0000	1,794.0000	(5.529)	0	0	0
27/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	147.0000	154.0000	4.762	0	0	0
27/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	4,056.0000	3,943.0000	(2.786)	0	0	0
27/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	661.0000	587.0000	(11.195)	0	0	0
27/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,155.0000	4,042.0000	(2.720)	0	0	0
27/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
27/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	863.0000	780.0000	(9.618)	0	0	0
27/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	976.0000	1,044.0000	6.967	0	0	0
27/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,421.0000	3,308.0000	(3.303)	0	0	0
27/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,204.0000	2,095.0000	(4.946)	0	0	0
27/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,124.0000	1,033.0000	(8.096)	0	0	0
27/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,664.0000	3,551.0000	(3.084)	0	0	0
27/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,600.0000	4,487.0000	(2.457)	0	0	0
27/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,227.0000	3,115.0000	(3.471)	0	0	0
27/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	469.0000	499.0000	6.397	0	0	0
27/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	380.0000	324.0000	(14.737)	0	0	0
27/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,452.0000	4,338.0000	(2.561)	0	0	0
27/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,811.0000	3,698.0000	(2.965)	0	0	0
27/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	304.0000	256.0000	(15.789)	0	0	0
27/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
27/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,402.0000	4,289.0000	(2.567)	0	0	0
27/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	33.0000	33.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	99.0000	102.0000	3.030	0	0	0
27/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,376.0000	1,279.0000	(7.049)	0	0	0
27/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	910.0000	974.0000	7.033	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,106.0000	3,992.0000	(2.776)	0	0	0
27/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	37.0000	38.0000	2.703	0	0	0
27/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
27/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,293.0000	2,184.0000	(4.754)	0	0	0
27/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,659.0000	2,548.0000	(4.175)	0	0	0
27/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,530.0000	1,430.0000	(6.536)	0	0	0
27/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	566.0000	605.0000	6.890	0	0	0
27/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,248.0000	2,140.0000	(4.804)	0	0	0
27/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,501.0000	4,388.0000	(2.511)	0	0	0
27/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,941.0000	2,829.0000	(3.808)	0	0	0
27/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	225.0000	237.0000	5.333	0	0	0
27/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	785.0000	842.0000	7.261	0	0	0
27/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,132.0000	3,019.0000	(3.608)	0	0	0
27/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,566.0000	2,456.0000	(4.287)	0	0	0
27/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,942.0000	1,836.0000	(5.458)	0	0	0
27/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	236.0000	248.0000	5.085	0	0	0
27/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
27/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	19.0000	19.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	1,047.0000	958.0000	(8.500)	0	0	0
27/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,706.0000	2,595.0000	(4.102)	0	0	0
27/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	94.0000	97.0000	3.191	0	0	0
27/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,248.0000	2,140.0000	(4.804)	0	0	0
27/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	693.0000	617.0000	(10.967)	0	0	0
27/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,773.0000	1,669.0000	(5.866)	0	0	0
27/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,338.0000	2,229.0000	(4.662)	0	0	0
27/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
27/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,429.0000	2,319.0000	(4.529)	0	0	0
27/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
27/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	548.0000	585.0000	6.752	0	0	0
27/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,815.0000	1,710.0000	(5.785)	0	0	0
27/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,115.0000	2,008.0000	(5.059)	0	0	0
27/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,700.0000	4,586.0000	(2.426)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,570.0000	1,469.0000	(6.433)	0	0	0
27/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	179.0000	187.0000	4.469	0	0	0
27/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,985.0000	1,878.0000	(5.390)	0	0	0
27/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	187.0000	197.0000	5.348	0	0	0
27/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	215.0000	226.0000	5.116	0	0	0
27/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	115.0000	120.0000	4.348	0	0	0
27/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	170.0000	179.0000	5.294	0	0	0
27/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	196.0000	206.0000	5.102	0	0	0
27/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,159.0000	2,051.0000	(5.002)	0	0	0
27/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,732.0000	1,628.0000	(6.005)	0	0	0
27/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,610.0000	1,508.0000	(6.335)	0	0	0
27/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	140.0000	147.0000	5.000	0	0	0
27/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	206.0000	216.0000	4.854	0	0	0
27/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,691.0000	1,588.0000	(6.091)	0	0	0
27/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	756.0000	811.0000	7.275	0	0	0
27/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,570.0000	1,469.0000	(6.433)	0	0	0
27/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,650.0000	1,548.0000	(6.182)	0	0	0
27/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	225.0000	237.0000	5.333	0	0	0
27/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	72.0000	74.0000	2.778	0	0	0
27/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
27/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	282.0000	297.0000	5.319	0	0	0
27/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	454.0000	483.0000	6.388	0	0	0
27/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	127.0000	133.0000	4.724	0	0	0
27/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,376.0000	1,279.0000	(7.049)	0	0	0
27/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	899.0000	815.0000	(9.344)	0	0	0
27/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	402.0000	427.0000	6.219	0	0	0
27/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,857.0000	1,752.0000	(5.654)	0	0	0
27/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,752.0000	2,641.0000	(4.033)	0	0	0
27/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,849.0000	4,736.0000	(2.330)	0	0	0
27/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,072.0000	1,964.0000	(5.212)	0	0	0
27/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	2,072.0000	1,964.0000	(5.212)	0	0	0
27/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	400.0000	343.0000	(14.250)	0	0	0
27/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
27/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	282.0000	297.0000	5.319	0	0	0
27/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,815.0000	1,710.0000	(5.785)	0	0	0
27/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,985.0000	1,878.0000	(5.390)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	828.0000	746.0000	(9.903)	0	0	0
27/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
27/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	140.0000	147.0000	5.000	0	0	0
27/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	538.0000	469.0000	(12.825)	0	0	0
27/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	170.0000	179.0000	5.294	0	0	0
27/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	644.0000	688.0000	6.832	0	0	0
27/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	187.0000	197.0000	5.348	0	0	0
27/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	270.0000	284.0000	5.185	0	0	0
27/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	483.0000	515.0000	6.625	0	0	0
27/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,732.0000	1,628.0000	(6.005)	0	0	0
27/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,429.0000	2,319.0000	(4.529)	0	0	0
27/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
27/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
27/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,659.0000	2,548.0000	(4.175)	0	0	0
27/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,752.0000	2,641.0000	(4.033)	0	0	0
27/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	26.0000	26.0000	-	0	0	0
27/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,941.0000	2,829.0000	(3.808)	0	0	0
27/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,421.0000	3,308.0000	(3.303)	0	0	0
27/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	58.0000	60.0000	3.448	0	0	0
27/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	52.0000	53.0000	1.923	0	0	0
27/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,846.0000	2,735.0000	(3.900)	0	0	0
27/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	46.0000	47.0000	2.174	0	0	0
27/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,414.0000	1,316.0000	(6.931)	0	0	0
27/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	215.0000	226.0000	5.116	0	0	0
27/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	270.0000	284.0000	5.185	0	0	0
27/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	206.0000	216.0000	4.854	0	0	0
27/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	170.0000	179.0000	5.294	0	0	0
27/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,815.0000	1,710.0000	(5.785)	0	0	0
27/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,650.0000	1,548.0000	(6.182)	0	0	0
27/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,414.0000	1,316.0000	(6.931)	0	0	0
27/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,610.0000	1,508.0000	(6.335)	0	0	0
27/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,452.0000	1,354.0000	(6.749)	0	0	0
27/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	258.0000	272.0000	5.426	0	0	0
27/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	335.0000	354.0000	5.672	0	0	0
27/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,229.0000	1,135.0000	(7.648)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R	2009/06/12			Currency Future	14.4751	14.5889	0.786	14.6800	14.5000	239
27/01/2009	£ / R	2009/06/12	13.70	Put	Currency Future	601.0000	549.0000	(8.652)	0	0	0
27/01/2009	£ / R	2009/06/12	14.75	Call	Currency Future	912.0000	956.0000	4.825	0	0	0
27/01/2009	£ / R	2009/06/12	17.25	Call	Currency Future	271.0000	284.0000	4.797	0	0	0
27/01/2009	£ / R	2009/06/12	19.10	Put	Currency Future	4,717.0000	4,607.0000	(2.332)	0	0	0
27/01/2009	£ / R	2009/06/12	15.30	Call	Currency Future	737.0000	772.0000	4.749	0	0	0
27/01/2009	£ / R	2009/06/12	16.95	Call	Currency Future	319.0000	334.0000	4.702	0	0	0
27/01/2009	£ / R	2009/06/12	14.75	Put	Currency Future	1,187.0000	1,117.0000	(5.897)	0	0	0
27/01/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,669.0000	4,560.0000	(2.335)	0	0	0
27/01/2009	£ / R	2009/06/12	18.25	Call	Currency Future	153.0000	160.0000	4.575	0	0	0
27/01/2009	£ / R	2009/06/12	19.20	Put	Currency Future	4,811.0000	4,701.0000	(2.286)	0	0	0
27/01/2009	£ / R	2009/06/12	15.40	Call	Currency Future	703.0000	736.0000	4.694	0	0	0
27/01/2009	£ / R	2009/06/12	16.95	Put	Currency Future	2,794.0000	2,695.0000	(3.543)	0	0	0
27/01/2009	£ / R	2009/06/12	13.70	Call	Currency Future	1,376.0000	1,438.0000	4.506	0	0	0
27/01/2009	£ / R	2009/06/12	14.55	Put	Currency Future	1,056.0000	990.0000	(6.250)	0	0	0
27/01/2009	£ / R	2009/06/12	17.25	Put	Currency Future	3,046.0000	2,945.0000	(3.316)	0	0	0
27/01/2009	£ / R	2009/06/12	19.20	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
27/01/2009	£ / R	2009/06/12	15.30	Put	Currency Future	1,562.0000	1,483.0000	(5.058)	0	0	0
27/01/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,712.0000	2,614.0000	(3.614)	0	0	0
27/01/2009	£ / R	2009/06/12	18.80	Call	Currency Future	110.0000	115.0000	4.545	0	0	0
27/01/2009	£ / R	2009/06/12	16.20	Call	Currency Future	474.0000	496.0000	4.641	0	0	0
27/01/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,289.0000	1,216.0000	(5.663)	0	0	0
27/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,550.0000	2,454.0000	(3.765)	0	0	0
27/01/2009	£ / R	2009/06/12	13.90	Call	Currency Future	1,260.0000	1,318.0000	4.603	0	0	0
27/01/2009	£ / R	2009/06/12	14.55	Call	Currency Future	981.0000	1,029.0000	4.893	0	0	0
27/01/2009	£ / R	2009/06/12	16.30	Put	Currency Future	2,275.0000	2,183.0000	(4.044)	0	0	0
27/01/2009	£ / R	2009/06/12	14.80	Call	Currency Future	896.0000	938.0000	4.688	0	0	0
27/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	375.0000	393.0000	4.800	0	0	0
27/01/2009	£ / R	2009/06/12	13.80	Call	Currency Future	1,317.0000	1,377.0000	4.556	0	0	0
27/01/2009	£ / R	2009/06/12	17.65	Call	Currency Future	216.0000	226.0000	4.630	0	0	0
27/01/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,435.0000	4,326.0000	(2.458)	0	0	0
27/01/2009	£ / R	2009/06/12	16.30	Call	Currency Future	450.0000	471.0000	4.667	0	0	0
27/01/2009	£ / R	2009/06/12	15.40	Call	Currency Future	703.0000	736.0000	4.694	0	0	0
27/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	337.0000	353.0000	4.748	0	0	0
27/01/2009	£ / R	2009/06/12	14.65	Call	Currency Future	946.0000	992.0000	4.863	0	0	0
27/01/2009	£ / R	2009/06/12	15.50	Call	Currency Future	670.0000	702.0000	4.776	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	395.0000	414.0000	4.810	0	0	0
27/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	642.0000	588.0000	(8.411)	0	0	0
27/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,121.0000	1,053.0000	(6.066)	0	0	0
27/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
27/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,388.0000	4,280.0000	(2.461)	0	0	0
27/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,199.0000	2,107.0000	(4.184)	0	0	0
27/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,695.0000	1,613.0000	(4.838)	0	0	0
27/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,470.0000	2,375.0000	(3.846)	0	0	0
27/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	791.0000	828.0000	4.678	0	0	0
27/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,747.0000	3,641.0000	(2.829)	0	0	0
27/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	113.0000	118.0000	4.425	0	0	0
27/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,798.0000	1,714.0000	(4.672)	0	0	0
27/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,628.0000	1,547.0000	(4.975)	0	0	0
27/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,662.0000	1,580.0000	(4.934)	0	0	0
27/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,019.0000	1,067.0000	4.711	0	0	0
27/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,837.0000	3,731.0000	(2.763)	0	0	0
27/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,928.0000	3,821.0000	(2.724)	0	0	0
27/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,904.0000	1,818.0000	(4.517)	0	0	0
27/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	864.0000	905.0000	4.745	0	0	0
27/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	242.0000	254.0000	4.959	0	0	0
27/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	755.0000	790.0000	4.636	0	0	0
27/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	720.0000	754.0000	4.722	0	0	0
27/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	579.0000	607.0000	4.836	0	0	0
27/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,324.0000	1,250.0000	(5.589)	0	0	0
27/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,221.0000	1,150.0000	(5.815)	0	0	0
27/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,131.0000	3,029.0000	(3.258)	0	0	0
27/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	902.0000	838.0000	(7.095)	0	0	0
27/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	687.0000	719.0000	4.658	0	0	0
27/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,595.0000	1,515.0000	(5.016)	0	0	0
27/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	144.0000	151.0000	4.861	0	0	0
27/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,976.0000	1,888.0000	(4.453)	0	0	0
27/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,562.0000	1,483.0000	(5.058)	0	0	0
27/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,078.0000	1,127.0000	4.545	0	0	0
27/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,058.0000	1,107.0000	4.631	0	0	0
27/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	172.0000	180.0000	4.651	0	0	0
27/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	4,019.0000	3,912.0000	(2.662)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,430.0000	1,354.0000	(5.315)	0	0	0
27/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,154.0000	1,084.0000	(6.066)	0	0	0
27/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	933.0000	868.0000	(6.967)	0	0	0
27/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,657.0000	3,552.0000	(2.871)	0	0	0
27/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	737.0000	772.0000	4.749	0	0	0
27/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	929.0000	973.0000	4.736	0	0	0
27/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,346.0000	1,407.0000	4.532	0	0	0
27/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	182.0000	191.0000	4.945	0	0	0
27/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	729.0000	671.0000	(7.956)	0	0	0
27/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,088.0000	1,021.0000	(6.158)	0	0	0
27/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,177.0000	1,232.0000	4.673	0	0	0
27/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	864.0000	905.0000	4.745	0	0	0
27/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,038.0000	1,087.0000	4.721	0	0	0
27/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	707.0000	650.0000	(8.062)	0	0	0
27/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,466.0000	1,389.0000	(5.252)	0	0	0
27/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	551.0000	577.0000	4.719	0	0	0
27/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	685.0000	629.0000	(8.175)	0	0	0
27/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	963.0000	898.0000	(6.750)	0	0	0
27/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,232.0000	1,289.0000	4.627	0	0	0
27/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
27/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,204.0000	1,260.0000	4.651	0	0	0
27/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,530.0000	1,451.0000	(5.163)	0	0	0
27/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	964.0000	1,010.0000	4.772	0	0	0
27/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	193.0000	202.0000	4.663	0	0	0
27/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,260.0000	3,158.0000	(3.129)	0	0	0
27/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
27/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,904.0000	1,818.0000	(4.517)	0	0	0
27/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,394.0000	1,319.0000	(5.380)	0	0	0
27/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,568.0000	3,463.0000	(2.943)	0	0	0
27/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,529.0000	4,419.0000	(2.429)	0	0	0
27/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,729.0000	1,646.0000	(4.800)	0	0	0
27/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	486.0000	509.0000	4.733	0	0	0
27/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,088.0000	1,021.0000	(6.158)	0	0	0
27/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,595.0000	1,515.0000	(5.016)	0	0	0
27/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	819.0000	858.0000	4.762	0	0	0
27/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	805.0000	843.0000	4.720	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	256.0000	268.0000	4.688	0	0	0
27/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	964.0000	1,010.0000	4.772	0	0	0
27/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,177.0000	1,232.0000	4.673	0	0	0
27/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,575.0000	4,466.0000	(2.383)	0	0	0
27/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	199.0000	208.0000	4.523	0	0	0
27/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,342.0000	4,233.0000	(2.510)	0	0	0
27/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,394.0000	1,319.0000	(5.380)	0	0	0
27/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,628.0000	1,547.0000	(4.975)	0	0	0
27/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,712.0000	2,614.0000	(3.614)	0	0	0
27/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	752.0000	693.0000	(7.846)	0	0	0
27/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
27/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	1,025.0000	959.0000	(6.439)	0	0	0
27/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	791.0000	828.0000	4.678	0	0	0
27/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,217.0000	3,115.0000	(3.171)	0	0	0
27/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,098.0000	1,146.0000	4.372	0	0	0
27/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,482.0000	4,373.0000	(2.432)	0	0	0
27/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	236.0000	247.0000	4.661	0	0	0
27/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,466.0000	1,389.0000	(5.252)	0	0	0
27/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,289.0000	1,216.0000	(5.663)	0	0	0
27/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	337.0000	353.0000	4.748	0	0	0
27/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	873.0000	807.0000	(7.560)	0	0	0
27/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,221.0000	1,150.0000	(5.815)	0	0	0
27/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,000.0000	1,048.0000	4.800	0	0	0
27/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	655.0000	685.0000	4.580	0	0	0
27/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,510.0000	2,414.0000	(3.825)	0	0	0
27/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	439.0000	459.0000	4.556	0	0	0
27/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	624.0000	653.0000	4.647	0	0	0
27/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,161.0000	2,070.0000	(4.211)	0	0	0
27/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	819.0000	858.0000	4.762	0	0	0
27/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	805.0000	843.0000	4.720	0	0	0
27/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,877.0000	2,778.0000	(3.441)	0	0	0
27/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
27/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,313.0000	2,221.0000	(3.978)	0	0	0
27/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	720.0000	754.0000	4.722	0	0	0
27/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	579.0000	607.0000	4.836	0	0	0
27/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,430.0000	1,354.0000	(5.315)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	286.0000	300.0000	4.895	0	0	0
27/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	1,056.0000	990.0000	(6.250)	0	0	0
27/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	981.0000	1,029.0000	4.893	0	0	0
27/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	849.0000	889.0000	4.711	0	0	0
27/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,961.0000	2,861.0000	(3.377)	0	0	0
27/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,295.0000	4,187.0000	(2.515)	0	0	0
27/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	385.0000	403.0000	4.675	0	0	0
27/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
27/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,049.0000	1,960.0000	(4.344)	0	0	0
27/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	752.0000	693.0000	(7.846)	0	0	0
27/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	896.0000	938.0000	4.688	0	0	0
27/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	302.0000	317.0000	4.967	0	0	0
27/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,111.0000	4,003.0000	(2.627)	0	0	0
27/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,671.0000	2,574.0000	(3.632)	0	0	0
27/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,237.0000	2,145.0000	(4.113)	0	0	0
27/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	963.0000	898.0000	(6.750)	0	0	0
27/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,391.0000	3,288.0000	(3.037)	0	0	0
27/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,352.0000	2,259.0000	(3.954)	0	0	0
27/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,590.0000	2,493.0000	(3.745)	0	0	0
27/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,260.0000	1,318.0000	4.603	0	0	0
27/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	994.0000	928.0000	(6.640)	0	0	0
27/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,352.0000	2,259.0000	(3.954)	0	0	0
27/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	621.0000	568.0000	(8.535)	0	0	0
27/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,524.0000	3,419.0000	(2.980)	0	0	0
27/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	450.0000	471.0000	4.667	0	0	0
27/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,288.0000	1,347.0000	4.581	0	0	0
27/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,961.0000	2,861.0000	(3.377)	0	0	0
27/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	427.0000	448.0000	4.918	0	0	0
27/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,038.0000	1,087.0000	4.721	0	0	0
27/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	663.0000	608.0000	(8.296)	0	0	0
27/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	286.0000	300.0000	4.895	0	0	0
27/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,622.0000	4,513.0000	(2.358)	0	0	0
27/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	182.0000	191.0000	4.945	0	0	0
27/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,275.0000	2,183.0000	(4.044)	0	0	0
27/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,391.0000	2,297.0000	(3.931)	0	0	0
27/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,835.0000	2,736.0000	(3.492)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,498.0000	1,420.0000	(5.207)	0	0	0
27/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	375.0000	393.0000	4.800	0	0	0
27/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	97.0000	102.0000	5.155	0	0	0
27/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	162.0000	170.0000	4.938	0	0	0
27/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	385.0000	403.0000	4.675	0	0	0
27/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	365.0000	382.0000	4.658	0	0	0
27/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	365.0000	382.0000	4.658	0	0	0
27/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	685.0000	629.0000	(8.175)	0	0	0
27/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	773.0000	809.0000	4.657	0	0	0
27/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,550.0000	2,454.0000	(3.765)	0	0	0
27/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	100.0000	105.0000	5.000	0	0	0
27/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,657.0000	3,552.0000	(2.871)	0	0	0
27/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	416.0000	436.0000	4.808	0	0	0
27/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,590.0000	2,493.0000	(3.745)	0	0	0
27/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,255.0000	1,183.0000	(5.737)	0	0	0
27/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	249.0000	261.0000	4.819	0	0	0
27/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	136.0000	142.0000	4.412	0	0	0
27/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	346.0000	362.0000	4.624	0	0	0
27/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	355.0000	372.0000	4.789	0	0	0
27/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	328.0000	343.0000	4.573	0	0	0
27/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
27/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,295.0000	4,187.0000	(2.515)	0	0	0
27/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,837.0000	3,731.0000	(2.763)	0	0	0
27/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,510.0000	2,414.0000	(3.825)	0	0	0
27/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	462.0000	484.0000	4.762	0	0	0
27/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,753.0000	2,655.0000	(3.560)	0	0	0
27/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,136.0000	1,188.0000	4.577	0	0	0
27/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	128.0000	134.0000	4.688	0	0	0
27/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	140.0000	146.0000	4.286	0	0	0
27/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	524.0000	549.0000	4.771	0	0	0
27/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	311.0000	325.0000	4.502	0	0	0
27/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	639.0000	669.0000	4.695	0	0	0
27/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,174.0000	3,072.0000	(3.214)	0	0	0
27/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,111.0000	4,003.0000	(2.627)	0	0	0
27/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,764.0000	4,654.0000	(2.309)	0	0	0
27/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	880.0000	922.0000	4.773	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	136.0000	142.0000	4.412	0	0	0
27/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	4,065.0000	3,957.0000	(2.657)	0	0	0
27/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,630.0000	2,533.0000	(3.688)	0	0	0
27/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	328.0000	343.0000	4.573	0	0	0
27/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,764.0000	1,680.0000	(4.762)	0	0	0
27/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,255.0000	1,183.0000	(5.737)	0	0	0
27/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,612.0000	3,507.0000	(2.907)	0	0	0
27/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	121.0000	126.0000	4.132	0	0	0
27/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
27/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,157.0000	4,049.0000	(2.598)	0	0	0
27/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	427.0000	448.0000	4.918	0	0	0
27/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,156.0000	1,210.0000	4.671	0	0	0
27/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	565.0000	592.0000	4.779	0	0	0
27/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,123.0000	2,033.0000	(4.239)	0	0	0
27/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	834.0000	873.0000	4.676	0	0	0
27/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,304.0000	3,201.0000	(3.117)	0	0	0
27/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,729.0000	1,646.0000	(4.800)	0	0	0
27/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	781.0000	721.0000	(7.682)	0	0	0
27/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,203.0000	4,095.0000	(2.570)	0	0	0
27/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,174.0000	3,072.0000	(3.214)	0	0	0
27/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	2,013.0000	1,924.0000	(4.421)	0	0	0
27/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,671.0000	2,574.0000	(3.632)	0	0	0
27/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,121.0000	1,053.0000	(6.066)	0	0	0
27/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	124.0000	130.0000	4.839	0	0	0
27/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
27/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	511.0000	536.0000	4.892	0	0	0
27/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,123.0000	2,033.0000	(4.239)	0	0	0
27/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	132.0000	138.0000	4.545	0	0	0
27/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
27/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	498.0000	522.0000	4.819	0	0	0
27/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,136.0000	1,188.0000	4.577	0	0	0
27/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	117.0000	122.0000	4.274	0	0	0
27/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,529.0000	4,419.0000	(2.429)	0	0	0
27/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,976.0000	1,888.0000	(4.453)	0	0	0
27/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	946.0000	992.0000	4.863	0	0	0
27/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,249.0000	4,141.0000	(2.542)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,906.0000	4,795.0000	(2.263)	0	0	0
27/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	551.0000	577.0000	4.719	0	0	0
27/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	406.0000	425.0000	4.680	0	0	0
27/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	5,001.0000	4,890.0000	(2.220)	0	0	0
27/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,753.0000	2,655.0000	(3.560)	0	0	0
27/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	811.0000	749.0000	(7.645)	0	0	0
27/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
27/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,430.0000	2,336.0000	(3.868)	0	0	0
27/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	229.0000	240.0000	4.803	0	0	0
27/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,869.0000	1,783.0000	(4.601)	0	0	0
27/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
27/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	2,086.0000	1,997.0000	(4.267)	0	0	0
27/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,919.0000	2,819.0000	(3.426)	0	0	0
27/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,144.0000	5,033.0000	(2.158)	0	0	0
27/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	439.0000	459.0000	4.556	0	0	0
27/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
27/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,313.0000	2,221.0000	(3.978)	0	0	0
27/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,858.0000	4,748.0000	(2.264)	0	0	0
27/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	294.0000	308.0000	4.762	0	0	0
27/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
27/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	655.0000	685.0000	4.580	0	0	0
27/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,953.0000	4,843.0000	(2.221)	0	0	0
27/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	538.0000	563.0000	4.647	0	0	0
27/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	2,049.0000	1,960.0000	(4.344)	0	0	0
27/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
27/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	524.0000	549.0000	4.771	0	0	0
27/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,049.0000	4,938.0000	(2.198)	0	0	0
27/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	842.0000	778.0000	(7.601)	0	0	0
27/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	249.0000	261.0000	4.819	0	0	0
27/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	498.0000	522.0000	4.819	0	0	0
27/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	811.0000	749.0000	(7.645)	0	0	0
27/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	594.0000	622.0000	4.714	0	0	0
27/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,482.0000	4,373.0000	(2.432)	0	0	0
27/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,199.0000	2,107.0000	(4.184)	0	0	0
27/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	880.0000	922.0000	4.773	0	0	0
27/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	107.0000	111.0000	3.738	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
27/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,359.0000	1,284.0000	(5.519)	0	0	0
27/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,764.0000	1,680.0000	(4.762)	0	0	0
27/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,669.0000	4,560.0000	(2.335)	0	0	0
27/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,940.0000	1,853.0000	(4.485)	0	0	0
27/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	474.0000	496.0000	4.641	0	0	0
27/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,117.0000	1,167.0000	4.476	0	0	0
27/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	223.0000	233.0000	4.484	0	0	0
27/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	639.0000	669.0000	4.695	0	0	0
27/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
27/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,976.0000	1,888.0000	(4.453)	0	0	0
27/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	346.0000	362.0000	4.624	0	0	0
27/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	416.0000	436.0000	4.808	0	0	0
27/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,391.0000	2,297.0000	(3.931)	0	0	0
27/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	551.0000	577.0000	4.719	0	0	0
27/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,304.0000	3,201.0000	(3.117)	0	0	0
27/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	229.0000	240.0000	4.803	0	0	0
27/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	302.0000	317.0000	4.967	0	0	0
27/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,877.0000	2,778.0000	(3.441)	0	0	0
27/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	256.0000	268.0000	4.688	0	0	0
27/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,088.0000	2,987.0000	(3.271)	0	0	0
27/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,131.0000	3,029.0000	(3.258)	0	0	0
27/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	263.0000	276.0000	4.943	0	0	0
27/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	3,003.0000	2,903.0000	(3.330)	0	0	0
27/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	278.0000	292.0000	5.036	0	0	0
27/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,435.0000	3,331.0000	(3.028)	0	0	0
27/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	210.0000	220.0000	4.762	0	0	0
27/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	188.0000	196.0000	4.255	0	0	0
27/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,612.0000	3,507.0000	(2.907)	0	0	0
27/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	177.0000	185.0000	4.520	0	0	0
27/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	157.0000	165.0000	5.096	0	0	0
27/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,882.0000	3,776.0000	(2.731)	0	0	0
27/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,702.0000	3,596.0000	(2.863)	0	0	0
27/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,792.0000	3,686.0000	(2.795)	0	0	0
27/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,347.0000	3,244.0000	(3.077)	0	0	0
27/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,919.0000	2,819.0000	(3.426)	0	0	0
27/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	294.0000	308.0000	4.762	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	167.0000	175.0000	4.790	0	0	0
27/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	565.0000	592.0000	4.779	0	0	0
27/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,940.0000	1,853.0000	(4.485)	0	0	0
27/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,161.0000	2,070.0000	(4.211)	0	0	0
27/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	486.0000	509.0000	4.733	0	0	0
27/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,798.0000	1,714.0000	(4.672)	0	0	0
27/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,833.0000	1,748.0000	(4.637)	0	0	0
27/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	608.0000	637.0000	4.770	0	0	0
27/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	624.0000	653.0000	4.647	0	0	0
27/01/2009	£ / R 2009/09/14			Currency Future	14.7232	14.8365	0.770	0.0000	0.0000	8
27/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,167.0000	1,210.0000	3.685	0	0	0
27/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,644.0000	1,573.0000	(4.319)	0	0	0
27/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,252.0000	1,190.0000	(4.952)	0	0	0
27/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,784.0000	1,711.0000	(4.092)	0	0	0
27/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,215.0000	1,259.0000	3.621	0	0	0
27/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,714.0000	1,641.0000	(4.259)	0	0	0
27/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,034.0000	1,071.0000	3.578	0	0	0
27/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,231.0000	1,276.0000	3.656	0	0	0
27/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,137.0000	1,178.0000	3.606	0	0	0
27/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,911.0000	1,834.0000	(4.029)	0	0	0
27/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,651.0000	1,704.0000	3.210	0	0	0
27/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,678.0000	1,733.0000	3.278	0	0	0
27/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,508.0000	1,440.0000	(4.509)	0	0	0
27/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,597.0000	1,648.0000	3.193	0	0	0
27/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,542.0000	1,473.0000	(4.475)	0	0	0
27/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	973.0000	912.0000	(6.269)	0	0	0
27/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,016.0000	1,053.0000	3.642	0	0	0
27/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,377.0000	1,312.0000	(4.720)	0	0	0
27/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,442.0000	1,375.0000	(4.646)	0	0	0
27/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,152.0000	1,194.0000	3.646	0	0	0
27/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	927.0000	868.0000	(6.365)	0	0	0
27/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,679.0000	1,607.0000	(4.288)	0	0	0
27/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,492.0000	1,541.0000	3.284	0	0	0
27/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,069.0000	1,004.0000	(6.080)	0	0	0
27/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,714.0000	1,641.0000	(4.259)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	998.0000	1,034.0000	3.607	0	0	0
27/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,107.0000	1,147.0000	3.613	0	0	0
27/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,137.0000	1,178.0000	3.606	0	0	0
27/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	905.0000	846.0000	(6.519)	0	0	0
27/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,749.0000	1,676.0000	(4.174)	0	0	0
27/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,089.0000	1,128.0000	3.581	0	0	0
27/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,815.0000	1,741.0000	(4.077)	0	0	0
27/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,623.0000	1,676.0000	3.266	0	0	0
27/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,375.0000	1,426.0000	3.709	0	0	0
27/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,300.0000	1,349.0000	3.769	0	0	0
27/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,943.0000	1,866.0000	(3.963)	0	0	0
27/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,300.0000	1,349.0000	3.769	0	0	0
27/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,337.0000	1,387.0000	3.740	0	0	0
27/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,122.0000	1,162.0000	3.565	0	0	0
27/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,377.0000	1,312.0000	(4.720)	0	0	0
27/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,847.0000	1,772.0000	(4.061)	0	0	0
27/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,319.0000	1,367.0000	3.639	0	0	0
27/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,122.0000	1,162.0000	3.565	0	0	0
27/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,283.0000	1,220.0000	(4.910)	0	0	0
27/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,570.0000	1,621.0000	3.248	0	0	0
27/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,409.0000	1,343.0000	(4.684)	0	0	0
27/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,070.0000	1,108.0000	3.551	0	0	0
27/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,248.0000	1,294.0000	3.686	0	0	0
27/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,544.0000	1,594.0000	3.238	0	0	0
27/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,475.0000	1,407.0000	(4.610)	0	0	0
27/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	1,020.0000	958.0000	(6.078)	0	0	0
27/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,314.0000	1,250.0000	(4.871)	0	0	0
27/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	950.0000	890.0000	(6.316)	0	0	0
27/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,975.0000	1,898.0000	(3.899)	0	0	0
27/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,183.0000	1,226.0000	3.635	0	0	0
27/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,784.0000	1,711.0000	(4.092)	0	0	0
27/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,283.0000	1,330.0000	3.663	0	0	0
27/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,492.0000	1,541.0000	3.284	0	0	0
27/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	964.0000	999.0000	3.631	0	0	0
27/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,610.0000	1,539.0000	(4.410)	0	0	0
27/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,414.0000	1,467.0000	3.748	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,749.0000	1,676.0000	(4.174)	0	0	0
27/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,041.0000	1,962.0000	(3.871)	0	0	0
27/01/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,356.0000	1,406.0000	3.687	0	0	0
27/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,191.0000	1,131.0000	(5.038)	0	0	0
27/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,518.0000	1,567.0000	3.228	0	0	0
27/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	981.0000	1,017.0000	3.670	0	0	0
27/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,345.0000	1,281.0000	(4.758)	0	0	0
27/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,069.0000	1,004.0000	(6.080)	0	0	0
27/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	997.0000	935.0000	(6.219)	0	0	0
27/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	2,008.0000	1,930.0000	(3.884)	0	0	0
27/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,107.0000	1,147.0000	3.613	0	0	0
27/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	931.0000	964.0000	3.545	0	0	0
27/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,221.0000	1,160.0000	(4.996)	0	0	0
27/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,107.0000	2,028.0000	(3.749)	0	0	0
27/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,576.0000	1,506.0000	(4.442)	0	0	0
27/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,394.0000	1,446.0000	3.730	0	0	0
27/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,107.0000	2,028.0000	(3.749)	0	0	0
27/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	2,041.0000	1,962.0000	(3.871)	0	0	0
27/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	931.0000	964.0000	3.545	0	0	0
27/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	964.0000	999.0000	3.631	0	0	0
27/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	1,045.0000	981.0000	(6.124)	0	0	0
27/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,175.0000	2,094.0000	(3.724)	0	0	0
27/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,265.0000	1,312.0000	3.715	0	0	0
27/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,199.0000	1,242.0000	3.586	0	0	0
27/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,215.0000	1,259.0000	3.621	0	0	0
27/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,052.0000	1,090.0000	3.612	0	0	0
27/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,879.0000	1,803.0000	(4.045)	0	0	0
27/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,542.0000	1,473.0000	(4.475)	0	0	0
27/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	898.0000	931.0000	3.675	0	0	0
27/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,455.0000	1,503.0000	3.299	0	0	0
27/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,244.0000	2,162.0000	(3.654)	0	0	0
27/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,132.0000	1,066.0000	(5.830)	0	0	0
27/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,442.0000	1,375.0000	(4.646)	0	0	0
27/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,265.0000	1,312.0000	3.715	0	0	0
27/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,879.0000	1,803.0000	(4.045)	0	0	0
27/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	882.0000	914.0000	3.628	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,209.0000	2,128.0000	(3.667)	0	0	0
27/01/2009	£ / R	2009/09/14	16.10	Call	Currency Future	867.0000	898.0000	3.576	0	0	0
27/01/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,161.0000	1,098.0000	(5.426)	0	0	0
27/01/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,141.0000	2,061.0000	(3.737)	0	0	0
27/01/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,434.0000	1,485.0000	3.556	0	0	0
27/01/2009	£ / R	2009/09/14	15.95	Call	Currency Future	914.0000	948.0000	3.720	0	0	0
27/01/2009	£ / R	2009/09/14	15.85	Put	Currency Future	2,074.0000	1,995.0000	(3.809)	0	0	0
27/01/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,052.0000	1,090.0000	3.612	0	0	0
27/01/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,473.0000	1,522.0000	3.327	0	0	0
27/01/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,455.0000	1,503.0000	3.299	0	0	0
27/01/2009	£ / R	2009/09/14	15.85	Call	Currency Future	947.0000	982.0000	3.696	0	0	0
27/01/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,132.0000	1,066.0000	(5.830)	0	0	0
27/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	1,100.0000	1,035.0000	(5.909)	0	0	0
27/01/2009	€ / R	2009/03/16			Currency Future	13.4188	13.4285	0.072	0.0000	0.0000	5,895
27/01/2009	€ / R	2009/03/16	12.35	Put	Currency Future	154.0000	136.0000	(11.688)	0	0	0
27/01/2009	€ / R	2009/03/16	17.05	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
27/01/2009	€ / R	2009/03/16	12.95	Put	Currency Future	361.0000	332.0000	(8.033)	0	0	0
27/01/2009	€ / R	2009/03/16	10.65	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
27/01/2009	€ / R	2009/03/16	10.40	Call	Currency Future	3,042.0000	3,050.0000	0.263	0	0	0
27/01/2009	€ / R	2009/03/16	11.45	Call	Currency Future	2,019.0000	2,025.0000	0.297	0	0	0
27/01/2009	€ / R	2009/03/16	12.35	Call	Currency Future	1,223.0000	1,214.0000	(0.736)	0	0	0
27/01/2009	€ / R	2009/03/16	10.65	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
27/01/2009	€ / R	2009/03/16	13.20	Put	Currency Future	483.0000	452.0000	(6.418)	0	0	0
27/01/2009	€ / R	2009/03/16	15.45	Put	Currency Future	2,208.0000	2,185.0000	(1.042)	0	0	0
27/01/2009	€ / R	2009/03/16	10.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/01/2009	€ / R	2009/03/16	10.65	Call	Currency Future	2,798.0000	2,805.0000	0.250	0	0	0
27/01/2009	€ / R	2009/03/16	12.95	Call	Currency Future	830.0000	811.0000	(2.289)	0	0	0
27/01/2009	€ / R	2009/03/16	15.45	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
27/01/2009	€ / R	2009/03/16	10.40	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
27/01/2009	€ / R	2009/03/16	11.85	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
27/01/2009	€ / R	2009/03/16	11.45	Call	Currency Future	2,019.0000	2,025.0000	0.297	0	0	0
27/01/2009	€ / R	2009/03/16	13.75	Put	Currency Future	820.0000	788.0000	(3.902)	0	0	0
27/01/2009	€ / R	2009/03/16	16.25	Call	Currency Future	111.0000	100.0000	(9.910)	0	0	0
27/01/2009	€ / R	2009/03/16	11.20	Call	Currency Future	2,262.0000	2,268.0000	0.265	0	0	0
27/01/2009	€ / R	2009/03/16	10.65	Call	Currency Future	2,798.0000	2,805.0000	0.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,111.0000	1,081.0000	(2.700)	0	0	0
27/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,709.0000	2,688.0000	(0.775)	0	0	0
27/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	702.0000	680.0000	(3.134)	0	0	0
27/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,308.0000	1,279.0000	(2.217)	0	0	0
27/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
27/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	538.0000	516.0000	(4.089)	0	0	0
27/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	204.0000	190.0000	(6.863)	0	0	0
27/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,042.0000	1,027.0000	(1.440)	0	0	0
27/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
27/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	327.0000	308.0000	(5.810)	0	0	0
27/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	2,942.0000	2,922.0000	(0.680)	0	0	0
27/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,337.0000	3,345.0000	0.240	0	0	0
27/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,705.0000	4,691.0000	(0.298)	0	0	0
27/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,228.0000	1,199.0000	(2.362)	0	0	0
27/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	223.0000	198.0000	(11.211)	0	0	0
27/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,208.0000	2,185.0000	(1.042)	0	0	0
27/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	193.0000	178.0000	(7.772)	0	0	0
27/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
27/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	555.0000	533.0000	(3.964)	0	0	0
27/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	384.0000	354.0000	(7.813)	0	0	0
27/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,691.0000	3,674.0000	(0.461)	0	0	0
27/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	121.0000	110.0000	(9.091)	0	0	0
27/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	380.0000	360.0000	(5.263)	0	0	0
27/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,502.0000	3,484.0000	(0.514)	0	0	0
27/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	803.0000	783.0000	(2.491)	0	0	0
27/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	177.0000	163.0000	(7.910)	0	0	0
27/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	854.0000	823.0000	(3.630)	0	0	0
27/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	1,985.0000	1,961.0000	(1.209)	0	0	0
27/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	347.0000	327.0000	(5.764)	0	0	0
27/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,646.0000	1,649.0000	0.182	0	0	0
27/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	776.0000	756.0000	(2.577)	0	0	0
27/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,945.0000	2,952.0000	0.238	0	0	0
27/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	719.0000	687.0000	(4.451)	0	0	0
27/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
27/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	153.0000	141.0000	(7.843)	0	0	0
27/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	786.0000	754.0000	(4.071)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,073.0000	1,043.0000	(2.796)	0	0	0
27/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	407.0000	378.0000	(7.125)	0	0	0
27/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	751.0000	730.0000	(2.796)	0	0	0
27/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	488.0000	467.0000	(4.303)	0	0	0
27/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
27/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	890.0000	858.0000	(3.596)	0	0	0
27/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,218.0000	4,203.0000	(0.356)	0	0	0
27/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,994.0000	3,001.0000	0.234	0	0	0
27/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,434.0000	2,412.0000	(0.904)	0	0	0
27/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	504.0000	482.0000	(4.365)	0	0	0
27/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	458.0000	437.0000	(4.585)	0	0	0
27/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	35.0000	30.0000	(14.286)	0	0	0
27/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	521.0000	499.0000	(4.223)	0	0	0
27/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	890.0000	858.0000	(3.596)	0	0	0
27/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,728.0000	3,736.0000	0.215	0	0	0
27/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,348.0000	1,320.0000	(2.077)	0	0	0
27/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	124.0000	113.0000	(8.871)	0	0	0
27/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,176.0000	3,157.0000	(0.598)	0	0	0
27/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	916.0000	898.0000	(1.965)	0	0	0
27/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	392.0000	372.0000	(5.102)	0	0	0
27/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,506.0000	2,512.0000	0.239	0	0	0
27/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,266.0000	4,252.0000	(0.328)	0	0	0
27/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	752.0000	720.0000	(4.255)	0	0	0
27/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	458.0000	437.0000	(4.585)	0	0	0
27/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,802.0000	2,781.0000	(0.749)	0	0	0
27/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	317.0000	298.0000	(5.994)	0	0	0
27/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	347.0000	327.0000	(5.764)	0	0	0
27/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
27/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	687.0000	655.0000	(4.658)	0	0	0
27/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
27/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
27/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,190.0000	3,197.0000	0.219	0	0	0
27/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
27/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	719.0000	687.0000	(4.451)	0	0	0
27/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,929.0000	3,913.0000	(0.407)	0	0	0
27/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	297.0000	270.0000	(9.091)	0	0	0
27/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,826.0000	1,832.0000	0.329	0	0	0
27/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	91.0000	81.0000	(10.989)	0	0	0
27/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
27/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	473.0000	451.0000	(4.651)	0	0	0
27/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
27/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,360.0000	2,365.0000	0.212	0	0	0
27/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
27/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	50.0000	46.0000	(8.000)	0	0	0
27/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,042.0000	1,027.0000	(1.440)	0	0	0
27/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,480.0000	2,458.0000	(0.887)	0	0	0
27/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,408.0000	2,414.0000	0.249	0	0	0
27/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	858.0000	839.0000	(2.214)	0	0	0
27/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,074.0000	2,050.0000	(1.157)	0	0	0
27/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,228.0000	1,199.0000	(2.362)	0	0	0
27/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	95.0000	85.0000	(10.526)	0	0	0
27/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,222.0000	3,203.0000	(0.590)	0	0	0
27/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,604.0000	2,610.0000	0.230	0	0	0
27/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	537.0000	505.0000	(5.959)	0	0	0
27/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,165.0000	2,170.0000	0.231	0	0	0
27/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
27/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	149.0000	136.0000	(8.725)	0	0	0
27/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
27/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	432.0000	401.0000	(7.176)	0	0	0
27/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	655.0000	634.0000	(3.206)	0	0	0
27/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,581.0000	3,589.0000	0.223	0	0	0
27/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	217.0000	202.0000	(6.912)	0	0	0
27/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	237.0000	221.0000	(6.751)	0	0	0
27/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	252.0000	235.0000	(6.746)	0	0	0
27/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	308.0000	289.0000	(6.169)	0	0	0
27/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	444.0000	423.0000	(4.730)	0	0	0
27/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
27/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	687.0000	655.0000	(4.658)	0	0	0
27/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
27/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,683.0000	1,657.0000	(1.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,389.0000	1,361.0000	(2.016)	0	0	0
27/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,361.0000	3,343.0000	(0.536)	0	0	0
27/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,768.0000	1,743.0000	(1.414)	0	0	0
27/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	339.0000	310.0000	(8.555)	0	0	0
27/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,472.0000	1,444.0000	(1.902)	0	0	0
27/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	925.0000	894.0000	(3.351)	0	0	0
27/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
27/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,363.0000	4,349.0000	(0.321)	0	0	0
27/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	40.0000	36.0000	(10.000)	0	0	0
27/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,617.0000	2,596.0000	(0.802)	0	0	0
27/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
27/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
27/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,898.0000	1,873.0000	(1.317)	0	0	0
27/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	32.0000	28.0000	(12.500)	0	0	0
27/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
27/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	62.0000	55.0000	(11.290)	0	0	0
27/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	538.0000	516.0000	(4.089)	0	0	0
27/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,140.0000	3,148.0000	0.255	0	0	0
27/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	916.0000	898.0000	(1.965)	0	0	0
27/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
27/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,389.0000	2,367.0000	(0.921)	0	0	0
27/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	612.0000	590.0000	(3.595)	0	0	0
27/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,643.0000	3,626.0000	(0.467)	0	0	0
27/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,268.0000	3,250.0000	(0.551)	0	0	0
27/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	223.0000	198.0000	(11.211)	0	0	0
27/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,118.0000	2,095.0000	(1.086)	0	0	0
27/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	358.0000	338.0000	(5.587)	0	0	0
27/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,288.0000	3,296.0000	0.243	0	0	0
27/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	87.0000	78.0000	(10.345)	0	0	0
27/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	509.0000	478.0000	(6.090)	0	0	0
27/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	3,977.0000	3,961.0000	(0.402)	0	0	0
27/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,189.0000	1,159.0000	(2.523)	0	0	0
27/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	593.0000	561.0000	(5.396)	0	0	0
27/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,163.0000	2,140.0000	(1.063)	0	0	0
27/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,073.0000	1,043.0000	(2.796)	0	0	0
27/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	555.0000	533.0000	(3.964)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
27/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	223.0000	208.0000	(6.726)	0	0	0
27/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	182.0000	168.0000	(7.692)	0	0	0
27/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	392.0000	372.0000	(5.102)	0	0	0
27/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
27/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,555.0000	2,561.0000	0.235	0	0	0
27/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,472.0000	1,444.0000	(1.902)	0	0	0
27/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
27/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	593.0000	570.0000	(3.879)	0	0	0
27/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,596.0000	3,579.0000	(0.473)	0	0	0
27/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,738.0000	3,722.0000	(0.428)	0	0	0
27/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	290.0000	273.0000	(5.862)	0	0	0
27/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,239.0000	3,246.0000	0.216	0	0	0
27/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,848.0000	2,828.0000	(0.702)	0	0	0
27/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
27/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,847.0000	2,854.0000	0.246	0	0	0
27/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,925.0000	3,934.0000	0.229	0	0	0
27/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	678.0000	657.0000	(3.097)	0	0	0
27/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	297.0000	270.0000	(9.091)	0	0	0
27/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,116.0000	2,122.0000	0.284	0	0	0
27/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,502.0000	3,484.0000	(0.514)	0	0	0
27/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
27/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,457.0000	2,463.0000	0.244	0	0	0
27/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	127.0000	112.0000	(11.811)	0	0	0
27/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	71.0000	63.0000	(11.268)	0	0	0
27/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
27/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
27/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
27/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	624.0000	592.0000	(5.128)	0	0	0
27/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,345.0000	1,340.0000	(0.372)	0	0	200
27/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
27/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	49.0000	45.0000	(8.163)	0	0	0
27/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,525.0000	2,504.0000	(0.832)	0	0	0
27/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
27/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	57.0000	50.0000	(12.281)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,068.0000	2,073.0000	0.242	0	0	0
27/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,435.0000	3,443.0000	0.233	0	0	0
27/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,036.0000	1,005.0000	(2.992)	0	0	0
27/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,315.0000	3,296.0000	(0.573)	0	0	0
27/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,337.0000	3,345.0000	0.240	0	0	0
27/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	144.0000	132.0000	(8.333)	0	0	0
27/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,617.0000	2,596.0000	(0.802)	0	0	0
27/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,854.0000	1,829.0000	(1.348)	0	0	0
27/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	369.0000	349.0000	(5.420)	0	0	0
27/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	136.0000	124.0000	(8.824)	0	0	0
27/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,386.0000	3,394.0000	0.236	0	0	0
27/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,532.0000	3,540.0000	0.227	0	0	0
27/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,150.0000	1,120.0000	(2.609)	0	0	0
27/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	83.0000	75.0000	(9.639)	0	0	0
27/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	404.0000	384.0000	(4.950)	0	0	0
27/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
27/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	2,989.0000	2,969.0000	(0.669)	0	0	0
27/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,755.0000	2,735.0000	(0.726)	0	0	0
27/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,602.0000	1,604.0000	0.125	0	0	0
27/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,030.0000	2,005.0000	(1.232)	0	0	0
27/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
27/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
27/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,140.0000	3,148.0000	0.255	0	0	0
27/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,455.0000	3,437.0000	(0.521)	0	0	0
27/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	380.0000	360.0000	(5.263)	0	0	0
27/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,571.0000	2,550.0000	(0.817)	0	0	0
27/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,630.0000	3,638.0000	0.220	0	0	0
27/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
27/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	230.0000	214.0000	(6.957)	0	0	0
27/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	84.0000	75.0000	(10.714)	0	0	0
27/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,847.0000	2,854.0000	0.246	0	0	0
27/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,408.0000	3,390.0000	(0.528)	0	0	0
27/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,811.0000	1,786.0000	(1.380)	0	0	0
27/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	299.0000	281.0000	(6.020)	0	0	0
27/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	77.0000	68.0000	(11.688)	0	0	0
27/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	162.0000	150.0000	(7.407)	0	0	0
27/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	244.0000	228.0000	(6.557)	0	0	0
27/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	290.0000	273.0000	(5.862)	0	0	0
27/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,663.0000	2,642.0000	(0.789)	0	0	0
27/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,344.0000	2,321.0000	(0.981)	0	0	0
27/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,430.0000	1,402.0000	(1.958)	0	0	0
27/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	537.0000	505.0000	(5.959)	0	0	0
27/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,253.0000	2,230.0000	(1.021)	0	0	0
27/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
27/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	998.0000	968.0000	(3.006)	0	0	0
27/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,555.0000	1,528.0000	(1.736)	0	0	0
27/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	132.0000	120.0000	(9.091)	0	0	0
27/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
27/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	655.0000	634.0000	(3.206)	0	0	0
27/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	172.0000	159.0000	(7.558)	0	0	0
27/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,895.0000	2,875.0000	(0.691)	0	0	0
27/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,750.0000	2,756.0000	0.218	0	0	0
27/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
27/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	198.0000	184.0000	(7.071)	0	0	0
27/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,726.0000	1,700.0000	(1.506)	0	0	0
27/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	274.0000	257.0000	(6.204)	0	0	0
27/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,213.0000	2,219.0000	0.271	0	0	0
27/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,111.0000	1,081.0000	(2.700)	0	0	0
27/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
27/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
27/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
27/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	1,942.0000	1,917.0000	(1.287)	0	0	0
27/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	210.0000	195.0000	(7.143)	0	0	0
27/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,268.0000	1,239.0000	(2.287)	0	0	0
27/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,130.0000	3,110.0000	(0.639)	0	0	0
27/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	417.0000	396.0000	(5.036)	0	0	0
27/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	259.0000	242.0000	(6.564)	0	0	0
27/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	99.0000	89.0000	(10.101)	0	0	0
27/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	165.0000	144.0000	(12.727)	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
27/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,183.0000	1,173.0000	(0.845)	0	0	0
27/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	140.0000	128.0000	(8.571)	0	0	0
27/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	946.0000	929.0000	(1.797)	0	0	0
27/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,640.0000	1,614.0000	(1.585)	0	0	0
27/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,571.0000	2,550.0000	(0.817)	0	0	0
27/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	101.0000	91.0000	(9.901)	0	0	0
27/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,083.0000	3,063.0000	(0.649)	0	0	0
27/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,690.0000	1,694.0000	0.237	0	0	0
27/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,091.0000	3,099.0000	0.259	0	0	0
27/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	72.0000	66.0000	(8.333)	0	0	0
27/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	337.0000	317.0000	(5.935)	0	0	0
27/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,653.0000	2,659.0000	0.226	0	0	0
27/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,183.0000	1,173.0000	(0.845)	0	0	0
27/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	42.0000	38.0000	(9.524)	0	0	0
27/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	886.0000	868.0000	(2.032)	0	0	0
27/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
27/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	317.0000	290.0000	(8.517)	0	0	0
27/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,311.0000	2,316.0000	0.216	0	0	0
27/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	282.0000	265.0000	(6.028)	0	0	0
27/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	165.0000	144.0000	(12.727)	0	0	0
27/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,555.0000	2,561.0000	0.235	0	0	0
27/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,116.0000	2,122.0000	0.284	0	0	0
27/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,513.0000	1,486.0000	(1.785)	0	0	0
27/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,848.0000	2,828.0000	(0.702)	0	0	0
27/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,896.0000	2,903.0000	0.242	0	0	0
27/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
27/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,075.0000	1,061.0000	(1.302)	0	0	0
27/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
27/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	206.0000	183.0000	(11.165)	0	0	0
27/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	117.0000	106.0000	(9.402)	0	0	0
27/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,009.0000	994.0000	(1.487)	0	0	0
27/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,118.0000	2,095.0000	(1.086)	0	0	0
27/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	240.0000	215.0000	(10.417)	0	0	0
27/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
27/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,387.0000	1,383.0000	(0.288)	0	0	0
27/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	118.0000	105.0000	(11.017)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	277.0000	251.0000	(9.386)	0	0	0
27/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,075.0000	1,061.0000	(1.302)	0	0	0
27/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,009.0000	994.0000	(1.487)	0	0	0
27/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	240.0000	215.0000	(10.417)	0	0	0
27/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	206.0000	183.0000	(11.165)	0	0	0
27/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	521.0000	499.0000	(4.223)	0	0	0
27/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	258.0000	233.0000	(9.690)	0	0	0
27/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	752.0000	720.0000	(4.255)	0	0	0
27/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	977.0000	961.0000	(1.638)	0	0	0
27/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	776.0000	756.0000	(2.577)	0	0	0
27/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	574.0000	551.0000	(4.007)	0	0	0
27/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	655.0000	623.0000	(4.885)	0	0	0
27/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	407.0000	378.0000	(7.125)	0	0	0
27/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	633.0000	611.0000	(3.476)	0	0	0
27/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	565.0000	533.0000	(5.664)	0	0	0
27/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,646.0000	1,649.0000	0.182	0	0	0
27/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	135.0000	119.0000	(11.852)	0	0	0
27/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,304.0000	1,298.0000	(0.460)	0	0	0
27/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,515.0000	1,514.0000	(0.066)	0	0	0
27/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	96.0000	86.0000	(10.417)	0	0	0
27/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,922.0000	1,928.0000	0.312	0	0	0
27/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	145.0000	127.0000	(12.414)	0	0	0
27/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,263.0000	1,256.0000	(0.554)	0	0	0
27/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	72.0000	66.0000	(8.333)	0	0	0
27/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,690.0000	1,694.0000	0.237	0	0	0
27/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
27/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	62.0000	57.0000	(8.065)	0	0	0
27/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,826.0000	1,832.0000	0.329	0	0	0
27/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,735.0000	1,740.0000	0.288	0	0	0
27/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	77.0000	70.0000	(9.091)	0	0	0
27/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,558.0000	1,559.0000	0.064	0	0	0
27/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	89.0000	80.0000	(10.112)	0	0	0
27/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,472.0000	1,470.0000	(0.136)	0	0	0
27/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
27/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	57.0000	53.0000	(7.018)	0	0	0
27/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,780.0000	1,785.0000	0.281	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	55.0000	51.0000	(7.273)	0	0	0
27/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,874.0000	1,880.0000	0.320	0	0	0
27/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
27/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	52.0000	48.0000	(7.692)	0	0	0
27/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,971.0000	1,976.0000	0.254	0	0	0
27/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,263.0000	1,256.0000	(0.554)	0	0	0
27/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	145.0000	127.0000	(12.414)	0	0	0
27/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	175.0000	154.0000	(12.000)	0	0	0
27/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,144.0000	1,132.0000	(1.049)	0	0	0
27/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,429.0000	1,427.0000	(0.140)	0	0	0
27/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,429.0000	1,427.0000	(0.140)	0	0	0
27/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	110.0000	98.0000	(10.909)	0	0	0
27/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	190.0000	168.0000	(11.579)	0	0	0
27/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,109.0000	1,096.0000	(1.172)	0	0	0
27/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	886.0000	868.0000	(2.032)	0	0	0
27/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	317.0000	290.0000	(8.517)	0	0	0
27/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,602.0000	1,604.0000	0.125	0	0	0
27/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	110.0000	98.0000	(10.909)	0	0	0
27/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	118.0000	105.0000	(11.017)	0	0	0
27/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	154.0000	136.0000	(11.688)	0	0	0
27/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,223.0000	1,214.0000	(0.736)	0	0	0
27/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,387.0000	1,383.0000	(0.288)	0	0	0
27/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
27/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,472.0000	1,470.0000	(0.136)	0	0	0
27/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	83.0000	75.0000	(9.639)	0	0	0
27/01/2009	€ / R 2009/06/12			Currency Future	13.6618	13.6702	0.061	0.0000	0.0000	2,636
27/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,726.0000	1,687.0000	(2.260)	0	0	0
27/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	731.0000	691.0000	(5.472)	0	0	0
27/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	406.0000	378.0000	(6.897)	0	0	0
27/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,425.0000	1,384.0000	(2.877)	0	0	0
27/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	588.0000	557.0000	(5.272)	0	0	0
27/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,797.0000	1,758.0000	(2.170)	0	0	0
27/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	872.0000	840.0000	(3.670)	0	0	0
27/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	967.0000	926.0000	(4.240)	0	0	0
27/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,868.0000	1,830.0000	(2.034)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,193.0000	1,161.0000	(2.682)	0	0	0
27/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,380.0000	1,350.0000	(2.174)	0	0	0
27/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	452.0000	423.0000	(6.416)	0	0	0
27/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,657.0000	1,617.0000	(2.414)	0	0	0
27/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	1,941.0000	1,903.0000	(1.958)	0	0	0
27/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	971.0000	939.0000	(3.296)	0	0	0
27/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,091.0000	2,053.0000	(1.817)	0	0	0
27/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	847.0000	806.0000	(4.841)	0	0	0
27/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	737.0000	705.0000	(4.342)	0	0	0
27/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	503.0000	473.0000	(5.964)	0	0	0
27/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,059.0000	1,019.0000	(3.777)	0	0	0
27/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	568.0000	530.0000	(6.690)	0	0	0
27/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	559.0000	528.0000	(5.546)	0	0	0
27/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,331.0000	1,290.0000	(3.080)	0	0	0
27/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	759.0000	718.0000	(5.402)	0	0	0
27/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,589.0000	1,549.0000	(2.517)	0	0	0
27/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,262.0000	1,231.0000	(2.456)	0	0	0
27/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,410.0000	1,381.0000	(2.057)	0	0	0
27/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,726.0000	1,687.0000	(2.260)	0	0	0
27/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	792.0000	760.0000	(4.040)	0	0	0
27/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,457.0000	1,417.0000	(2.745)	0	0	0
27/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	650.0000	611.0000	(6.000)	0	0	0
27/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	588.0000	557.0000	(5.272)	0	0	0
27/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,171.0000	1,139.0000	(2.733)	0	0	0
27/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	635.0000	603.0000	(5.039)	0	0	0
27/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	384.0000	357.0000	(7.031)	0	0	0
27/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	847.0000	806.0000	(4.841)	0	0	0
27/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,210.0000	1,169.0000	(3.388)	0	0	0
27/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	619.0000	587.0000	(5.170)	0	0	0
27/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	719.0000	687.0000	(4.451)	0	0	0
27/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,167.0000	2,130.0000	(1.707)	0	0	0
27/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,109.0000	1,076.0000	(2.976)	0	0	0
27/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,393.0000	1,353.0000	(2.872)	0	0	0
27/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	914.0000	882.0000	(3.501)	0	0	0
27/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,244.0000	2,208.0000	(1.604)	0	0	0
27/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,150.0000	1,117.0000	(2.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,238.0000	1,207.0000	(2.504)	0	0	0
27/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,029.0000	996.0000	(3.207)	0	0	0
27/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	755.0000	723.0000	(4.238)	0	0	0
27/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	429.0000	400.0000	(6.760)	0	0	0
27/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,129.0000	1,097.0000	(2.834)	0	0	0
27/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	452.0000	423.0000	(6.416)	0	0	0
27/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	676.0000	637.0000	(5.769)	0	0	0
27/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,123.0000	1,083.0000	(3.562)	0	0	0
27/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	651.0000	619.0000	(4.916)	0	0	0
27/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,152.0000	1,111.0000	(3.559)	0	0	0
27/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,091.0000	2,053.0000	(1.817)	0	0	0
27/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,109.0000	1,076.0000	(2.976)	0	0	0
27/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	893.0000	860.0000	(3.695)	0	0	0
27/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	935.0000	903.0000	(3.422)	0	0	0
27/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,323.0000	2,287.0000	(1.550)	0	0	0
27/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,091.0000	1,051.0000	(3.666)	0	0	0
27/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,091.0000	1,051.0000	(3.666)	0	0	0
27/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,181.0000	1,140.0000	(3.472)	0	0	0
27/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	788.0000	747.0000	(5.203)	0	0	0
27/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	937.0000	896.0000	(4.376)	0	0	0
27/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,068.0000	1,036.0000	(2.996)	0	0	0
27/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	937.0000	896.0000	(4.376)	0	0	0
27/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,300.0000	1,259.0000	(3.154)	0	0	0
27/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	906.0000	866.0000	(4.415)	0	0	0
27/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	629.0000	590.0000	(6.200)	0	0	0
27/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,215.0000	1,183.0000	(2.634)	0	0	0
27/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	812.0000	780.0000	(3.941)	0	0	0
27/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	530.0000	500.0000	(5.660)	0	0	0
27/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	953.0000	921.0000	(3.358)	0	0	0
27/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,291.0000	1,260.0000	(2.401)	0	0	0
27/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,049.0000	1,016.0000	(3.146)	0	0	0
27/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	588.0000	550.0000	(6.463)	0	0	0
27/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	818.0000	777.0000	(5.012)	0	0	0
27/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,270.0000	1,229.0000	(3.228)	0	0	0
27/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,349.0000	1,320.0000	(2.150)	0	0	0
27/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	703.0000	663.0000	(5.690)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	831.0000	799.0000	(3.851)	0	0	0
27/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,623.0000	1,583.0000	(2.465)	0	0	0
27/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	997.0000	957.0000	(4.012)	0	0	0
27/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	548.0000	511.0000	(6.752)	0	0	0
27/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	703.0000	663.0000	(5.690)	0	0	0
27/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,049.0000	1,016.0000	(3.146)	0	0	0
27/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,669.0000	1,644.0000	(1.498)	0	0	0
27/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	953.0000	921.0000	(3.358)	0	0	0
27/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	851.0000	819.0000	(3.760)	0	0	0
27/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,088.0000	1,056.0000	(2.941)	0	0	0
27/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	407.0000	374.0000	(8.108)	0	0	0
27/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,215.0000	1,183.0000	(2.634)	0	0	0
27/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	876.0000	835.0000	(4.680)	0	0	0
27/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	376.0000	344.0000	(8.511)	0	0	0
27/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,009.0000	977.0000	(3.171)	0	0	0
27/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,536.0000	1,509.0000	(1.758)	0	0	0
27/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	474.0000	439.0000	(7.384)	0	0	0
27/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,410.0000	1,381.0000	(2.057)	0	0	0
27/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	548.0000	511.0000	(6.752)	0	0	0
27/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,028.0000	987.0000	(3.988)	0	0	0
27/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,738.0000	1,714.0000	(1.381)	0	0	0
27/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	990.0000	958.0000	(3.232)	0	0	0
27/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	477.0000	448.0000	(6.080)	0	0	0
27/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	517.0000	486.0000	(5.996)	0	0	0
27/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	831.0000	799.0000	(3.851)	0	0	0
27/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,240.0000	1,199.0000	(3.306)	0	0	0
27/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,832.0000	1,793.0000	(2.129)	0	0	0
27/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,270.0000	1,229.0000	(3.228)	0	0	0
27/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,905.0000	1,866.0000	(2.047)	0	0	0
27/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,015.0000	1,977.0000	(1.886)	0	0	0
27/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,797.0000	1,758.0000	(2.170)	0	0	0
27/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,009.0000	977.0000	(3.171)	0	0	0
27/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	851.0000	819.0000	(3.760)	0	0	0
27/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	544.0000	514.0000	(5.515)	0	0	0
27/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	559.0000	528.0000	(5.546)	0	0	0
27/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,240.0000	1,199.0000	(3.306)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	755.0000	723.0000	(4.238)	0	0	0
27/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,300.0000	1,259.0000	(3.154)	0	0	0
27/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	792.0000	760.0000	(4.040)	0	0	0
27/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	997.0000	957.0000	(4.012)	0	0	0
27/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,761.0000	1,722.0000	(2.215)	0	0	0
27/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	651.0000	619.0000	(4.916)	0	0	0
27/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,331.0000	1,290.0000	(3.080)	0	0	0
27/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	812.0000	780.0000	(3.941)	0	0	0
27/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	603.0000	572.0000	(5.141)	0	0	0
27/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,393.0000	1,353.0000	(2.872)	0	0	0
27/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	650.0000	611.0000	(6.000)	0	0	0
27/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,691.0000	1,652.0000	(2.306)	0	0	0
27/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,522.0000	1,482.0000	(2.628)	0	0	0
27/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,262.0000	1,231.0000	(2.456)	0	0	0
27/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	573.0000	542.0000	(5.410)	0	0	0
27/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	684.0000	652.0000	(4.678)	0	0	0
27/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	492.0000	456.0000	(7.317)	0	0	0
27/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,504.0000	1,477.0000	(1.795)	0	0	0
27/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	256.0000	230.0000	(10.156)	0	0	0
27/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,556.0000	1,515.0000	(2.635)	0	0	0
27/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	510.0000	474.0000	(7.059)	0	0	0
27/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,472.0000	1,444.0000	(1.902)	0	0	0
27/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,589.0000	1,549.0000	(2.517)	0	0	0
27/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,536.0000	1,509.0000	(1.758)	0	0	0
27/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	667.0000	636.0000	(4.648)	0	0	0
27/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	701.0000	669.0000	(4.565)	0	0	0
27/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,457.0000	1,417.0000	(2.745)	0	0	0
27/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	474.0000	439.0000	(7.384)	0	0	0
27/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	719.0000	687.0000	(4.451)	0	0	0
27/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,881.0000	1,859.0000	(1.170)	0	0	0
27/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	319.0000	289.0000	(9.404)	0	0	0
27/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,490.0000	1,449.0000	(2.752)	0	0	0
27/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,068.0000	2,050.0000	(0.870)	0	0	0
27/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	213.0000	189.0000	(11.268)	0	0	0
27/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	774.0000	741.0000	(4.264)	0	0	0
27/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	568.0000	530.0000	(6.690)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,362.0000	1,321.0000	(3.010)	0	0	0
27/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,917.0000	1,897.0000	(1.043)	0	0	0
27/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	306.0000	276.0000	(9.804)	0	0	0
27/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,844.0000	1,822.0000	(1.193)	0	0	0
27/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	333.0000	302.0000	(9.309)	0	0	0
27/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,380.0000	1,350.0000	(2.174)	0	0	0
27/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,224.0000	2,209.0000	(0.674)	0	0	0
27/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	914.0000	882.0000	(3.501)	0	0	0
27/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,152.0000	1,111.0000	(3.559)	0	0	0
27/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	990.0000	958.0000	(3.232)	0	0	0
27/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,320.0000	1,290.0000	(2.273)	0	0	0
27/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	967.0000	926.0000	(4.240)	0	0	0
27/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,029.0000	996.0000	(3.207)	0	0	0
27/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,028.0000	987.0000	(3.988)	0	0	0
27/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	788.0000	747.0000	(5.203)	0	0	0
27/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,150.0000	1,117.0000	(2.870)	0	0	0
27/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	608.0000	570.0000	(6.250)	0	0	0
27/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,992.0000	1,972.0000	(1.004)	0	0	0
27/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	280.0000	252.0000	(10.000)	0	0	0
27/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,569.0000	1,542.0000	(1.721)	0	0	0
27/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	457.0000	422.0000	(7.659)	0	0	0
27/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,881.0000	1,859.0000	(1.170)	0	0	0
27/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	306.0000	276.0000	(9.804)	0	0	0
27/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,635.0000	1,610.0000	(1.529)	0	0	0
27/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	423.0000	390.0000	(7.801)	0	0	0
27/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	347.0000	316.0000	(8.934)	0	0	0
27/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,809.0000	1,786.0000	(1.271)	0	0	0
27/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	256.0000	230.0000	(10.156)	0	0	0
27/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,068.0000	2,050.0000	(0.870)	0	0	0
27/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	268.0000	241.0000	(10.075)	0	0	0
27/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,146.0000	2,129.0000	(0.792)	0	0	0
27/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,954.0000	1,934.0000	(1.024)	0	0	0
27/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	293.0000	264.0000	(9.898)	0	0	0
27/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,669.0000	1,644.0000	(1.498)	0	0	0
27/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	407.0000	374.0000	(8.108)	0	0	0
27/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	2,030.0000	2,011.0000	(0.936)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R	2009/06/12	11.80	Put	Currency Future	245.0000	219.0000	(10.612)	0	0	0
27/01/2009	€ / R	2009/06/12	11.80	Call	Currency Future	2,107.0000	2,089.0000	(0.854)	0	0	0
27/01/2009	€ / R	2009/06/12	11.70	Put	Currency Future	223.0000	198.0000	(11.211)	0	0	0
27/01/2009	€ / R	2009/06/12	11.75	Put	Currency Future	234.0000	208.0000	(11.111)	0	0	0
27/01/2009	€ / R	2009/06/12	12.15	Put	Currency Future	333.0000	302.0000	(9.309)	0	0	0
27/01/2009	€ / R	2009/06/12	12.10	Put	Currency Future	319.0000	289.0000	(9.404)	0	0	0
27/01/2009	€ / R	2009/06/12	11.70	Call	Currency Future	2,185.0000	2,168.0000	(0.778)	0	0	0
27/01/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,844.0000	1,822.0000	(1.193)	0	0	0
27/01/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,917.0000	1,897.0000	(1.043)	0	0	0
27/01/2009	€ / R	2009/06/12	12.65	Put	Currency Future	492.0000	456.0000	(7.317)	0	0	0
27/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,602.0000	1,576.0000	(1.623)	0	0	0
27/01/2009	€ / R	2009/06/12	12.65	Call	Currency Future	1,504.0000	1,477.0000	(1.795)	0	0	0
27/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	440.0000	406.0000	(7.727)	0	0	0
27/01/2009	€ / R	2009/06/12	12.90	Call	Currency Future	1,349.0000	1,320.0000	(2.150)	0	0	0
27/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,569.0000	1,542.0000	(1.721)	0	0	0
27/01/2009	€ / R	2009/06/12	12.75	Put	Currency Future	529.0000	492.0000	(6.994)	0	0	0
27/01/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,441.0000	1,413.0000	(1.943)	0	0	0
27/01/2009	€ / R	2009/06/12	13.10	Put	Currency Future	676.0000	637.0000	(5.769)	0	0	0
27/01/2009	€ / R	2009/06/12	12.90	Put	Currency Future	588.0000	550.0000	(6.463)	0	0	0
27/01/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,738.0000	1,714.0000	(1.381)	0	0	0
27/01/2009	€ / R	2009/06/12	13.10	Call	Currency Future	1,238.0000	1,207.0000	(2.504)	0	0	0
27/01/2009	€ / R	2009/06/12	12.30	Put	Currency Future	376.0000	344.0000	(8.511)	0	0	0
27/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,703.0000	1,679.0000	(1.409)	0	0	0
27/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	391.0000	359.0000	(8.184)	0	0	0
27/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	457.0000	422.0000	(7.659)	0	0	0
27/01/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,773.0000	1,750.0000	(1.297)	0	0	0
27/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,703.0000	1,679.0000	(1.409)	0	0	0
27/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	361.0000	330.0000	(8.587)	0	0	0
27/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	391.0000	359.0000	(8.184)	0	0	0
27/01/2009	€ / R	2009/09/14			Currency Future	13.8838	13.8916	0.056	0.0000	0.0000	0
27/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,488.0000	1,452.0000	(2.419)	0	0	0
27/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,126.0000	1,083.0000	(3.819)	0	0	0
27/01/2009	€ / R	2009/09/14	14.85	Put	Currency Future	1,897.0000	1,855.0000	(2.214)	0	0	0
27/01/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,403.0000	1,361.0000	(2.994)	0	0	0
27/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,409.0000	1,375.0000	(2.413)	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
27/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,004.0000	960.0000	(4.382)	0	0	0
27/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	853.0000	811.0000	(4.924)	0	0	0
27/01/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,465.0000	1,422.0000	(2.935)	0	0	0
27/01/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1,199.0000	1,164.0000	(2.919)	0	0	0
27/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,636.0000	1,603.0000	(2.017)	0	0	0
27/01/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,469.0000	1,433.0000	(2.451)	0	0	0
27/01/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1,237.0000	1,202.0000	(2.829)	0	0	0
27/01/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,155.0000	1,112.0000	(3.723)	0	0	0
27/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,035.0000	991.0000	(4.251)	0	0	0
27/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	931.0000	896.0000	(3.759)	0	0	0
27/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,157.0000	1,122.0000	(3.025)	0	0	0
27/01/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,429.0000	1,394.0000	(2.449)	0	0	0
27/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,494.0000	1,451.0000	(2.878)	0	0	0
27/01/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1,389.0000	1,354.0000	(2.520)	0	0	0
27/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,096.0000	1,052.0000	(4.015)	0	0	0
27/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,523.0000	1,481.0000	(2.758)	0	0	0
27/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,339.0000	1,297.0000	(3.137)	0	0	0
27/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,255.0000	1,220.0000	(2.789)	0	0	0
27/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,693.0000	1,660.0000	(1.949)	0	0	0
27/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,273.0000	1,238.0000	(2.749)	0	0	0
27/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,527.0000	1,492.0000	(2.292)	0	0	0
27/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	944.0000	901.0000	(4.555)	0	0	0
27/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	767.0000	727.0000	(5.215)	0	0	0
27/01/2009	€ / R 2009/09/14	13.75	Call	Currency Future	1,349.0000	1,314.0000	(2.595)	0	0	0
27/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,178.0000	1,143.0000	(2.971)	0	0	0
27/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	809.0000	768.0000	(5.068)	0	0	0
27/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,276.0000	1,234.0000	(3.292)	0	0	0
27/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,751.0000	1,718.0000	(1.885)	0	0	0
27/01/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1,369.0000	1,334.0000	(2.557)	0	0	0
27/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,871.0000	1,839.0000	(1.710)	0	0	0
27/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,310.0000	1,275.0000	(2.672)	0	0	0
27/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,810.0000	1,778.0000	(1.768)	0	0	0
27/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,488.0000	1,452.0000	(2.419)	0	0	0
27/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	944.0000	901.0000	(4.555)	0	0	0
27/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,097.0000	1,062.0000	(3.191)	0	0	0
27/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,527.0000	1,492.0000	(2.292)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,185.0000	1,142.0000	(3.629)	0	0	0
27/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,409.0000	1,375.0000	(2.413)	0	0	0
27/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	898.0000	855.0000	(4.788)	0	0	0
27/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,613.0000	1,570.0000	(2.666)	0	0	0
27/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,581.0000	1,547.0000	(2.151)	0	0	0
27/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,137.0000	1,102.0000	(3.078)	0	0	0
27/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,126.0000	1,083.0000	(3.819)	0	0	0
27/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	726.0000	687.0000	(5.372)	0	0	0
27/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,553.0000	1,510.0000	(2.769)	0	0	0
27/01/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,215.0000	1,172.0000	(3.539)	0	0	0
27/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	687.0000	648.0000	(5.677)	0	0	0
27/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,371.0000	1,329.0000	(3.063)	0	0	0
27/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,004.0000	960.0000	(4.382)	0	0	0
27/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,308.0000	1,265.0000	(3.287)	0	0	0
27/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,291.0000	1,257.0000	(2.634)	0	0	0
27/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,308.0000	1,265.0000	(3.287)	0	0	0
27/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,291.0000	1,257.0000	(2.634)	0	0	0
27/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,245.0000	1,203.0000	(3.373)	0	0	0
27/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,220.0000	1,185.0000	(2.869)	0	0	0
27/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,674.0000	1,632.0000	(2.509)	0	0	0
27/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	1,021.0000	986.0000	(3.428)	0	0	0
27/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,737.0000	1,694.0000	(2.476)	0	0	0
27/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,329.0000	1,294.0000	(2.634)	0	0	0
27/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,613.0000	1,570.0000	(2.666)	0	0	0
27/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,553.0000	1,510.0000	(2.769)	0	0	0
27/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,097.0000	1,062.0000	(3.191)	0	0	0
27/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,436.0000	1,394.0000	(2.925)	0	0	0
27/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,137.0000	1,102.0000	(3.078)	0	0	0
27/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1,058.0000	1,023.0000	(3.308)	0	0	0
27/01/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,066.0000	1,022.0000	(4.128)	0	0	0
27/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,436.0000	1,394.0000	(2.925)	0	0	0
27/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,329.0000	1,294.0000	(2.634)	0	0	0
27/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,245.0000	1,203.0000	(3.373)	0	0	0
27/01/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,450.0000	1,414.0000	(2.483)	0	0	0
27/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,220.0000	1,185.0000	(2.869)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ALBI	2009/02/05			Index Future	292.3790	292.6700	0.100	0.0000	0.0000	605
27/01/2009	ALBI	2009/05/07			Index Future	300.3980	300.1850	(0.071)	0.0000	0.0000	1
27/01/2009	ALBI	2009/08/06			Index Future	307.1750	307.4330	0.084	0.0000	0.0000	0
27/01/2009	CRD1	2009/02/05			Index Future	124.2670	124.4080	0.113	0.0000	0.0000	0
27/01/2009	CRD1	2009/05/07			Index Future	127.6650	127.5860	(0.062)	0.0000	0.0000	0
27/01/2009	CRD1	2009/08/06			Index Future	130.7970	130.7370	(0.046)	0.0000	0.0000	2
27/01/2009	GOVI	2009/02/05			jGovi	294.3620	294.8035	0.150	0.0000	0.0000	507
27/01/2009	GOVI	2009/05/07			jGovi	302.4110	302.3325	(0.026)	0.0000	0.0000	0
27/01/2009	GOVI	2009/08/06			jGovi	309.8310	309.8015	(0.010)	0.0000	0.0000	0
27/01/2009	ILBI	2009/02/05			Index Future	335.6610	335.6610	-	0.0000	0.0000	2
27/01/2009	ILBI	2009/05/07			Index Future	345.5180	345.5180	-	0.0000	0.0000	0
27/01/2009	J153	2010/08/31			jSwap	9.2390	9.2530	0.152	0.0000	0.0000	0
27/01/2009	J157	2015/09/15			jSwap	8.5400	8.5130	(0.316)	0.0000	0.0000	0
27/01/2009	J186	2026/12/21			jSwap	7.7320	7.6970	(0.453)	0.0000	0.0000	0
27/01/2009	J201	2014/12/22			jSwap	8.3330	8.3100	(0.276)	0.0000	0.0000	0
27/01/2009	J203	2017/09/15			jSwap	8.5250	8.4910	(0.399)	0.0000	0.0000	0
27/01/2009	J204	2018/12/21			jSwap	8.3380	8.3050	(0.396)	0.0000	0.0000	0
27/01/2009	J207	2020/01/15			jSwap	8.2570	8.2240	(0.400)	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
27/01/2009	JBAR 2005/12/21			jBar	11.1960	11.1420	(0.482)	0.0000	0.0000	0
27/01/2009	JFRA 2009/02/05			jFra	11.1160	11.0600	(0.504)	0.0000	0.0000	0
27/01/2009	JFRA 2009/05/07			jFra	9.0250	9.0430	0.199	0.0000	0.0000	0
27/01/2009	JFRA 2009/08/06			jFra	7.5860	7.6260	0.527	0.0000	0.0000	0
27/01/2009	JFRA 2009/11/05			jFra	7.1740	7.2110	0.516	0.0000	0.0000	0
27/01/2009	JN02 2009/02/05			jNote	8.1120	8.1220	0.123	0.0000	0.0000	0
27/01/2009	JN02 2009/05/07			jNote	7.6870	7.6920	0.065	0.0000	0.0000	0
27/01/2009	JN02 2009/08/06			jNote	7.5400	7.5310	(0.119)	0.0000	0.0000	0
27/01/2009	JN05 2009/02/05			jNote	8.1290	8.1140	(0.185)	0.0000	0.0000	0
27/01/2009	JN05 2009/05/07			jNote	7.9610	7.9450	(0.201)	0.0000	0.0000	0
27/01/2009	JN05 2009/08/06			jNote	7.9160	7.8950	(0.265)	0.0000	0.0000	0
27/01/2009	JN10 2009/02/05			jNote	8.1880	8.1550	(0.403)	0.0000	0.0000	0
27/01/2009	JN10 2009/05/07			jNote	8.0740	8.0410	(0.409)	0.0000	0.0000	0
27/01/2009	JN10 2009/08/06			jNote	8.0280	7.9940	(0.424)	0.0000	0.0000	0
27/01/2009	JROD 2009/01/30			jRod	11.5010	11.5010	-	0.0000	0.0000	0
27/01/2009	JROD 2009/02/27			jRod	11.3540	11.3440	(0.088)	0.0000	0.0000	0
27/01/2009	JROD 2009/03/31			jRod	11.2860	11.2550	(0.275)	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
27/01/2009	JROD	2009/04/30			jRod	11.3430	11.3170	(0.229)	0.0000	0.0000	0
27/01/2009	JROD	2009/05/29			jRod	11.1150	11.0800	(0.315)	0.0000	0.0000	0
27/01/2009	JROD	2009/06/30			jRod	10.8090	10.7690	(0.370)	0.0000	0.0000	0
27/01/2009	OTH1	2009/02/05			Index Future	281.9460	282.1640	0.077	0.0000	0.0000	0
27/01/2009	OTH1	2009/05/07			Index Future	289.6560	289.3700	(0.099)	0.0000	0.0000	0
27/01/2009	OTH1	2009/08/06			Index Future	296.7630	296.5190	(0.082)	0.0000	0.0000	3
27/01/2009	R153	2009/02/05			Bond Future	6.9210	6.7860	(1.951)	0.0000	0.0000	7,458
27/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,584.0000	4,791.0000	4.516	0	0	0
27/01/2009	R153	2009/05/07			Bond Future	6.0560	5.8940	(2.675)	0.0000	0.0000	4,652
27/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	4,081.0000	4,293.0000	5.195	0	0	0
27/01/2009	R153	2009/08/06			Bond Future	4.8390	4.6360	(4.195)	0.0000	0.0000	0
27/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	5,355.0000	5,573.0000	4.071	0	0	0
27/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	5,107.0000	5,324.0000	4.249	0	0	0
27/01/2009	R153	2009/11/05			Bond Future	3.0360	2.7670	(8.860)	0.0000	0.0000	0
27/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,861.0000	3,086.0000	7.864	0	0	0
27/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
27/01/2009	R157	2009/02/05			Bond Future	7.5600	7.5210	(0.516)	0.0000	0.0000	16,403
27/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	4,196.0000	4,402.0000	4.909	0	0	1,350
27/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	87.0000	56.0000	(35.632)	0	0	0
27/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	6,987.0000	7,221.0000	3.349	0	0	600
27/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	850

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27/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	9,768.0000	10,006.0000	2.437	0	0	0
27/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
27/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	13,796.0000	14,034.0000	1.725	0	0	0
27/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	11,131.0000	11,368.0000	2.129	0	0	600
27/01/2009	R157	2009/05/07			Bond Future	7.4110	7.3700	(0.553)	0.0000	0.0000	1,777
27/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,373.0000	1,426.0000	3.860	0	0	0
27/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,663.0000	9,862.0000	2.059	0	0	0
27/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	676.0000	632.0000	(6.509)	0	0	0
27/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,945.0000	3,801.0000	(3.650)	0	0	0
27/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	6,917.0000	6,727.0000	(2.747)	0	0	0
27/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	2,987.0000	3,086.0000	3.314	0	0	386
27/01/2009	R157	2009/08/06			Bond Future	7.3320	7.2880	(0.600)	0.0000	0.0000	5,000
27/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,336.0000	1,281.0000	(4.117)	0	0	0
27/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	11,754.0000	11,952.0000	1.685	0	0	0
27/01/2009	R157	2009/11/05			Bond Future	7.2870	7.2400	(0.645)	0.0000	0.0000	0
27/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	6,246.0000	6,382.0000	2.177	0	0	0
27/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,075.0000	4,950.0000	(2.463)	0	0	0
27/01/2009	R186	2009/02/05			Bond Future	8.0970	8.0680	(0.358)	0.0000	0.0000	9,323
27/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
27/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	11,683.0000	11,991.0000	2.636	0	0	0
27/01/2009	R186	2009/05/07			Bond Future	8.0160	7.9860	(0.374)	0.0000	0.0000	0
27/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,687.0000	6,498.0000	(2.826)	0	0	0
27/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,687.0000	2,581.0000	(3.945)	0	0	0
27/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	6,511.0000	6,651.0000	2.150	0	0	2,500
27/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	12,783.0000	13,005.0000	1.737	0	0	0
27/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,272.0000	1,305.0000	2.594	0	0	97
27/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	19,640.0000	19,345.0000	(1.502)	0	0	0
27/01/2009	R186	2009/08/06			Bond Future	7.9740	7.9430	(0.389)	0.0000	0.0000	2,500
27/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,176.0000	5,055.0000	(2.338)	0	0	0

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27/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	15,653.0000	15,870.0000	1.386	0	0	0
27/01/2009	R186	2009/11/05			Bond Future	7.9480	7.9160	(0.403)	0.0000	0.0000	0
27/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	9,525.0000	9,672.0000	1.543	0	0	5,000
27/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	14,531.0000	14,330.0000	(1.383)	0	0	0
27/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,027.0000	6,900.0000	(1.807)	0	0	5,000
27/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	17,706.0000	17,927.0000	1.248	0	0	0
27/01/2009	R196	2009/02/05			Bond Future	11.2040	11.1990	(0.045)	0.0000	0.0000	0
27/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	333.0000	316.0000	(5.105)	0	0	0
27/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	357.0000	339.0000	(5.042)	0	0	0
27/01/2009	R196	2009/05/07			Bond Future	11.7660	11.6040	(1.377)	0.0000	0.0000	0
27/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	246.0000	205.0000	(16.667)	0	0	0
27/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	19.0000	26.0000	36.842	0	0	0
27/01/2009	R201	2009/02/05			Bond Future	7.6420	7.6450	0.039	0.0000	0.0000	2
27/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,383.0000	7,368.0000	(0.203)	0	0	0
27/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R201	2009/05/07			Bond Future	7.4530	7.4550	0.027	0.0000	0.0000	0
27/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	8,394.0000	8,379.0000	(0.179)	0	0	0
27/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	381.0000	376.0000	(1.312)	0	0	0
27/01/2009	R201	2009/08/06			Bond Future	7.3340	7.3360	0.027	0.0000	0.0000	0
27/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	9,242.0000	9,228.0000	(0.151)	0	0	0
27/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	981.0000	976.0000	(0.510)	0	0	0
27/01/2009	R201	2009/11/05			Bond Future	7.2400	7.2420	0.028	0.0000	0.0000	0
27/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	5,042.0000	5,029.0000	(0.258)	0	0	0
27/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,912.0000	3,908.0000	(0.102)	0	0	0
27/01/2009	R203	2009/02/05			Bond Future	7.9610	7.9830	0.276	0.0000	0.0000	38
27/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	7,615.0000	7,479.0000	(1.786)	0	0	0

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27/01/2009	R203	2009/05/07			Bond Future	7.8340	7.8560	0.281	0.0000	0.0000	0
27/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,158.0000	1,173.0000	1.295	0	0	0
27/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	8,009.0000	7,889.0000	(1.498)	0	0	0
27/01/2009	R203	2009/08/06			Bond Future	7.7600	7.7820	0.284	0.0000	0.0000	0
27/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,940.0000	1,960.0000	1.031	0	0	0
27/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	10,457.0000	10,344.0000	(1.081)	0	0	0
27/01/2009	R203	2009/11/05			Bond Future	7.7130	7.7360	0.298	0.0000	0.0000	0
27/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	5,665.0000	5,586.0000	(1.395)	0	0	0
27/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,936.0000	6,993.0000	0.822	0	0	0
27/01/2009	R204	2009/02/05			Bond Future	7.9630	7.9840	0.264	0.0000	0.0000	9
27/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	8,225.0000	8,083.0000	(1.726)	0	0	0
27/01/2009	R204	2009/05/07			Bond Future	7.8490	7.8710	0.280	0.0000	0.0000	0
27/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,296.0000	1,313.0000	1.312	0	0	0
27/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	8,646.0000	8,516.0000	(1.504)	0	0	0
27/01/2009	R204	2009/08/06			Bond Future	7.7860	7.8090	0.295	0.0000	0.0000	0
27/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,182.0000	2,206.0000	1.100	0	0	0
27/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	11,304.0000	11,176.0000	(1.132)	0	0	0
27/01/2009	R204	2009/11/05			Bond Future	7.7430	7.7660	0.297	0.0000	0.0000	0
27/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,796.0000	7,859.0000	0.808	0	0	0
27/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	6,195.0000	6,109.0000	(1.388)	0	0	0
27/01/2009	R206	2009/02/05			Bond Future	7.6900	7.6920	0.026	0.0000	0.0000	1,730
27/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,037.0000	6,029.0000	(0.133)	0	0	0
27/01/2009	R206	2009/05/07			Bond Future	7.4820	7.4840	0.027	0.0000	0.0000	0
27/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	454.0000	448.0000	(1.322)	0	0	0
27/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	6,152.0000	6,138.0000	(0.228)	0	0	0

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27/01/2009	R206	2009/08/06			Bond Future	7.3480	7.3500	0.027	0.0000	0.0000	0
27/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,611.0000	7,599.0000	(0.158)	0	0	0
27/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	806.0000	802.0000	(0.496)	0	0	0
27/01/2009	R206	2009/11/05			Bond Future	7.2380	7.2390	0.014	0.0000	0.0000	0
27/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	4,093.0000	4,085.0000	(0.195)	0	0	0
27/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,162.0000	3,157.0000	(0.158)	0	0	0
27/01/2009	R207	2009/02/05			Bond Future	8.0850	8.0960	0.136	0.0000	0.0000	0
27/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	7,590.0000	7,514.0000	(1.001)	0	0	0
27/01/2009	R207	2009/05/07			Bond Future	7.9870	7.9980	0.138	0.0000	0.0000	0
27/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	8,235.0000	8,162.0000	(0.886)	0	0	0
27/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,613.0000	1,615.0000	0.124	0	0	0
27/01/2009	R207	2009/08/06			Bond Future	7.9340	7.9460	0.151	0.0000	0.0000	0
27/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,603.0000	2,611.0000	0.307	0	0	0
27/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	11,012.0000	10,939.0000	(0.663)	0	0	0
27/01/2009	R207	2009/11/05			Bond Future	7.8990	7.9110	0.152	0.0000	0.0000	0
27/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	5,987.0000	5,936.0000	(0.852)	0	0	0
27/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,712.0000	8,741.0000	0.333	0	0	0
27/01/2009	R208	2009/02/05			Bond Future	8.2250	8.2060	(0.231)	0.0000	0.0000	0
27/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	3,583.0000	3,716.0000	3.712	0	0	0
27/01/2009	R208	2009/05/07			Bond Future	8.1310	8.1130	(0.221)	0.0000	0.0000	0
27/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	6,654.0000	6,720.0000	0.992	0	0	0
27/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,453.0000	2,393.0000	(2.446)	0	0	0
27/01/2009	R208	2009/08/06			Bond Future	8.0860	8.0730	(0.161)	0.0000	0.0000	0
27/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,001.0000	2,962.0000	(1.300)	0	0	0
27/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	10,638.0000	10,690.0000	0.489	0	0	0

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27/01/2009	R208	2009/11/05			Bond Future	8.1120	8.1030	(0.111)	0.0000	0.0000	0
27/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	6,312.0000	6,329.0000	0.269	0	0	0
27/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,839.0000	8,794.0000	(0.509)	0	0	0
27/01/2009	R209	2009/02/05			Bond Future	7.7990	7.7700	(0.372)	0.0000	0.0000	5,545
27/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	10,384.0000	10,664.0000	2.696	0	0	0
27/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/01/2009	R209	2009/05/07			Bond Future	7.7310	7.7010	(0.388)	0.0000	0.0000	0
27/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	12,684.0000	12,903.0000	1.727	0	0	0
27/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,656.0000	1,582.0000	(4.469)	0	0	0
27/01/2009	R209	2009/08/06			Bond Future	7.6930	7.6620	(0.403)	0.0000	0.0000	0
27/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,284.0000	4,181.0000	(2.404)	0	0	0
27/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	13,692.0000	13,893.0000	1.468	0	0	0
27/01/2009	R209	2009/11/05			Bond Future	7.6680	7.6370	(0.404)	0.0000	0.0000	0
27/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	8,422.0000	8,556.0000	1.591	0	0	0
27/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	12,689.0000	12,518.0000	(1.348)	0	0	0
27/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	7,408.0000	7,529.0000	1.633	0	0	5,000
27/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	14,391.0000	14,208.0000	(1.272)	0	0	0
27/01/2009	TRT1	2009/02/05			Index Future	290.5880	291.0160	0.147	0.0000	0.0000	0
27/01/2009	TRT1	2009/05/07			Index Future	298.5330	298.4480	(0.028)	0.0000	0.0000	0
27/01/2009	TRT1	2009/08/06			Index Future	305.8580	305.8210	(0.012)	0.0000	0.0000	100
27/01/2009	ZAAD	2009/03/16			Currency Future	6.7312	6.7153	(0.236)	6.5900	1.0000	8,548
27/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	529.0000	538.0000	1.701	0	0	0
27/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,482.0000	1,497.0000	1.012	0	0	0
27/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	324.0000	313.0000	(3.395)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	418.0000	427.0000	2.153	0	0	0
27/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	160.0000	153.0000	(4.375)	0	0	0
27/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,386.0000	1,401.0000	1.082	0	0	0
27/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	375.0000	363.0000	(3.200)	0	0	0

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27/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	840.0000	852.0000	1.429	0	0	0
27/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	13.0000	12.0000	(7.692)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	302.0000	292.0000	(3.311)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	382.0000	390.0000	2.094	0	0	0
27/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	970.0000	983.0000	1.340	0	0	0
27/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,059.0000	1,073.0000	1.322	0	0	0
27/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	213.0000	205.0000	(3.756)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	71.0000	68.0000	(4.225)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
27/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	281.0000	287.0000	2.135	0	0	0
27/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	144.0000	148.0000	2.778	0	0	0
27/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	494.0000	503.0000	1.822	0	0	0
27/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	302.0000	292.0000	(3.311)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	262.0000	253.0000	(3.435)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	756.0000	740.0000	(2.116)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	250.0000	256.0000	2.400	0	0	0
27/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	456.0000	464.0000	1.754	0	0	0
27/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	193.0000	198.0000	2.591	0	0	0
27/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
27/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	187.0000	180.0000	(3.743)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	36.0000	34.0000	(5.556)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	313.0000	320.0000	2.236	0	0	0
27/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	584.0000	569.0000	(2.568)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	324.0000	313.0000	(3.395)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	677.0000	688.0000	1.625	0	0	0
27/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	418.0000	427.0000	2.153	0	0	0
27/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	245.0000	236.0000	(3.673)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
27/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	281.0000	272.0000	(3.203)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	200.0000	192.0000	(4.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	847.0000	831.0000	(1.889)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	193.0000	198.0000	2.591	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,105.0000	1,119.0000	1.267	0	0	0
27/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	313.0000	320.0000	2.236	0	0	0
27/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	667.0000	652.0000	(2.249)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	221.0000	226.0000	2.262	0	0	0
27/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
27/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,291.0000	1,305.0000	1.084	0	0	0
27/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	62.0000	64.0000	3.226	0	0	0
27/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,197.0000	1,211.0000	1.170	0	0	0
27/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	883.0000	895.0000	1.359	0	0	0
27/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	228.0000	220.0000	(3.509)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	348.0000	337.0000	(3.161)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	677.0000	688.0000	1.625	0	0	0
27/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,151.0000	1,165.0000	1.216	0	0	0
27/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
27/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	167.0000	172.0000	2.994	0	0	0
27/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	757.0000	769.0000	1.585	0	0	0
27/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
27/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	798.0000	810.0000	1.504	0	0	0
27/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	88.0000	84.0000	(4.545)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	564.0000	574.0000	1.773	0	0	0
27/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	347.0000	354.0000	2.017	0	0	0
27/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	601.0000	611.0000	1.664	0	0	0
27/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	529.0000	538.0000	1.701	0	0	0
27/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	281.0000	272.0000	(3.203)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	132.0000	126.0000	(4.545)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	382.0000	390.0000	2.094	0	0	0
27/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	64.0000	61.0000	(4.688)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	160.0000	153.0000	(4.375)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	245.0000	236.0000	(3.673)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,015.0000	1,028.0000	1.281	0	0	0
27/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	213.0000	205.0000	(3.756)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	250.0000	256.0000	2.400	0	0	0
27/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	757.0000	769.0000	1.585	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	404.0000	392.0000	(2.970)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	926.0000	939.0000	1.404	0	0	0
27/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	123.0000	127.0000	3.252	0	0	0
27/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	601.0000	611.0000	1.664	0	0	0
27/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	79.0000	75.0000	(5.063)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	543.0000	529.0000	(2.578)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	108.0000	103.0000	(4.630)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	32.0000	30.0000	(6.250)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	436.0000	423.0000	(2.982)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
27/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,197.0000	1,211.0000	1.170	0	0	0
27/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	89.0000	91.0000	2.247	0	0	0
27/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	470.0000	456.0000	(2.979)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	506.0000	492.0000	(2.767)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,244.0000	1,258.0000	1.125	0	0	0
27/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	98.0000	93.0000	(5.102)	0	0	0
27/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,338.0000	1,353.0000	1.121	0	0	0
27/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	717.0000	728.0000	1.534	0	0	0
27/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	167.0000	172.0000	2.994	0	0	0
27/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	120.0000	114.0000	(5.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	348.0000	337.0000	(3.161)	0	0	0
27/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
27/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	145.0000	139.0000	(4.138)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
27/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	564.0000	574.0000	1.773	0	0	0
27/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	639.0000	649.0000	1.565	0	0	0
27/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	584.0000	569.0000	(2.568)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	52.0000	54.0000	3.846	0	0	0
27/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	436.0000	423.0000	(2.982)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	494.0000	503.0000	1.822	0	0	0
27/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	123.0000	127.0000	3.252	0	0	0
27/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	175.0000	168.0000	(4.000)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	105.0000	108.0000	2.857	0	0	0
27/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	404.0000	392.0000	(2.970)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	711.0000	696.0000	(2.110)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
27/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	625.0000	610.0000	(2.400)	0	0	0
27/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	801.0000	785.0000	(1.998)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
27/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	625.0000	610.0000	(2.400)	0	0	0
27/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
27/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	20.0000	20.0000	-	0	0	0
27/01/2009	ZAAD	2009/06/12			Currency Future	6.8296	6.8161	(0.198)	0.0000	0.0000	920
27/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	234.0000	240.0000	2.564	0	0	0
27/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	431.0000	438.0000	1.624	0	0	0
27/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	837.0000	847.0000	1.195	0	0	0
27/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	669.0000	678.0000	1.345	0	0	0
27/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	614.0000	606.0000	(1.303)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	369.0000	376.0000	1.897	0	0	0
27/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	363.0000	358.0000	(1.377)	0	0	0
27/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,474.0000	1,486.0000	0.814	0	0	0
27/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	253.0000	249.0000	(1.581)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	633.0000	642.0000	1.422	0	0	0
27/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,561.0000	1,573.0000	0.769	0	0	0
27/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	802.0000	812.0000	1.247	0	0	0
27/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	460.0000	454.0000	(1.304)	0	0	0
27/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	190.0000	187.0000	(1.579)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	282.0000	278.0000	(1.418)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	431.0000	438.0000	1.624	0	0	0
27/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,474.0000	1,486.0000	0.814	0	0	0
27/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	133.0000	131.0000	(1.504)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	540.0000	534.0000	(1.111)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	150.0000	148.0000	(1.333)	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
27/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	377.0000	372.0000	(1.326)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	462.0000	470.0000	1.732	0	0	0
27/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	495.0000	502.0000	1.414	0	0	0
27/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,388.0000	1,399.0000	0.793	0	0	0
27/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,220.0000	1,231.0000	0.902	0	0	0
27/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	873.0000	883.0000	1.145	0	0	0
27/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	597.0000	606.0000	1.508	0	0	0
27/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	392.0000	386.0000	(1.531)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	528.0000	536.0000	1.515	0	0	0
27/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	498.0000	492.0000	(1.205)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	349.0000	344.0000	(1.433)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	424.0000	419.0000	(1.179)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	946.0000	956.0000	1.057	0	0	0
27/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	150.0000	148.0000	(1.333)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	311.0000	317.0000	1.929	0	0	0
27/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
27/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	117.0000	115.0000	(1.709)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	169.0000	166.0000	(1.775)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	369.0000	376.0000	1.897	0	0	0
27/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,220.0000	1,231.0000	0.902	0	0	0
27/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	226.0000	222.0000	(1.770)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,060.0000	1,071.0000	1.038	0	0	0
27/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	226.0000	222.0000	(1.770)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	462.0000	470.0000	1.732	0	0	0
27/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,139.0000	1,150.0000	0.966	0	0	0
27/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	201.0000	198.0000	(1.493)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	267.0000	263.0000	(1.498)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	442.0000	436.0000	(1.357)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	479.0000	473.0000	(1.253)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	339.0000	346.0000	2.065	0	0	0
27/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	775.0000	766.0000	(1.161)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	460.0000	454.0000	(1.304)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	946.0000	956.0000	1.057	0	0	0
27/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,139.0000	1,150.0000	0.966	0	0	0
27/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	377.0000	372.0000	(1.326)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	408.0000	402.0000	(1.471)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	146.0000	149.0000	2.055	0	0	0
27/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	498.0000	492.0000	(1.205)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	495.0000	502.0000	1.414	0	0	0
27/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,022.0000	1,032.0000	0.978	0	0	0
27/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	424.0000	419.0000	(1.179)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,060.0000	1,071.0000	1.038	0	0	0
27/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	283.0000	290.0000	2.473	0	0	0
27/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	562.0000	570.0000	1.423	0	0	0
27/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	408.0000	402.0000	(1.471)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	597.0000	606.0000	1.508	0	0	0
27/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	283.0000	290.0000	2.473	0	0	0
27/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	331.0000	327.0000	(1.208)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	399.0000	407.0000	2.005	0	0	0
27/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	642.0000	633.0000	(1.402)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	528.0000	536.0000	1.515	0	0	0
27/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	702.0000	711.0000	1.282	0	0	0
27/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	734.0000	744.0000	1.362	0	0	0
27/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	614.0000	606.0000	(1.303)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	175.0000	180.0000	2.857	0	0	0
27/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	213.0000	210.0000	(1.408)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	190.0000	187.0000	(1.579)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	212.0000	217.0000	2.358	0	0	0
27/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	314.0000	310.0000	(1.274)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	234.0000	240.0000	2.564	0	0	0
27/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	349.0000	344.0000	(1.433)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	768.0000	777.0000	1.172	0	0	0
27/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	669.0000	678.0000	1.345	0	0	0
27/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	984.0000	994.0000	1.016	0	0	0
27/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	239.0000	235.0000	(1.674)	0	0	0
27/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,303.0000	1,314.0000	0.844	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	212.0000	217.0000	2.358	0	0	0
27/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	837.0000	847.0000	1.195	0	0	0
27/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	267.0000	263.0000	(1.498)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	642.0000	633.0000	(1.402)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	909.0000	919.0000	1.100	0	0	0
27/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	519.0000	512.0000	(1.349)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	519.0000	512.0000	(1.349)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	768.0000	777.0000	1.172	0	0	0
27/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	339.0000	346.0000	2.065	0	0	0
27/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	298.0000	294.0000	(1.342)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	331.0000	327.0000	(1.208)	0	0	0
27/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	702.0000	711.0000	1.282	0	0	0
27/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	258.0000	264.0000	2.326	0	0	0
27/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	705.0000	696.0000	(1.277)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	588.0000	580.0000	(1.361)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	160.0000	164.0000	2.500	0	0	0
27/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	132.0000	136.0000	3.030	0	0	0
27/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	740.0000	730.0000	(1.351)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	812.0000	802.0000	(1.232)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	887.0000	877.0000	(1.127)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	108.0000	111.0000	2.778	0	0	0
27/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	192.0000	196.0000	2.083	0	0	0
27/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	671.0000	662.0000	(1.341)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	175.0000	180.0000	2.857	0	0	0
27/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	132.0000	136.0000	3.030	0	0	0
27/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	705.0000	696.0000	(1.277)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	146.0000	149.0000	2.055	0	0	0
27/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	812.0000	802.0000	(1.232)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	120.0000	123.0000	2.500	0	0	0
27/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	97.0000	100.0000	3.093	0	0	0
27/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	775.0000	766.0000	(1.161)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	849.0000	839.0000	(1.178)	0	0	0
27/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	927.0000	916.0000	(1.187)	0	0	0
27/01/2009	ZAAD	2009/09/14			Currency Future	6.9197	6.9045	(0.220)	0.0000	0.0000	51
27/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	501.0000	495.0000	(1.198)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	611.0000	619.0000	1.309	0	0	0
27/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	677.0000	685.0000	1.182	0	0	0
27/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	881.0000	890.0000	1.022	0	0	0
27/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	531.0000	524.0000	(1.318)	0	0	0
27/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	580.0000	573.0000	(1.207)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	547.0000	540.0000	(1.280)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	451.0000	445.0000	(1.330)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	711.0000	720.0000	1.266	0	0	0
27/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	579.0000	586.0000	1.209	0	0	0
27/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	580.0000	573.0000	(1.207)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	416.0000	411.0000	(1.202)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	711.0000	720.0000	1.266	0	0	0
27/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	563.0000	556.0000	(1.243)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	947.0000	956.0000	0.950	0	0	0
27/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	611.0000	619.0000	1.309	0	0	0
27/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	384.0000	379.0000	(1.302)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	746.0000	755.0000	1.206	0	0	0
27/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	781.0000	790.0000	1.152	0	0	0
27/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,015.0000	1,025.0000	0.985	0	0	0
27/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	849.0000	858.0000	1.060	0	0	0
27/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	400.0000	395.0000	(1.250)	0	0	0
27/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	598.0000	591.0000	(1.171)	0	0	0
27/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	340.0000	346.0000	1.765	0	0	0
27/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	980.0000	990.0000	1.020	0	0	0
27/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	314.0000	320.0000	1.911	0	0	0
27/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	501.0000	495.0000	(1.198)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	913.0000	923.0000	1.095	0	0	0
27/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	846.0000	836.0000	(1.182)	0	0	0
27/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	636.0000	629.0000	(1.101)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	644.0000	652.0000	1.242	0	0	0
27/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	516.0000	524.0000	1.550	0	0	0
27/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	781.0000	790.0000	1.152	0	0	0
27/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	366.0000	373.0000	1.913	0	0	0
27/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	849.0000	858.0000	1.060	0	0	0
27/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	636.0000	629.0000	(1.101)	0	0	0
27/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	433.0000	428.0000	(1.155)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	693.0000	686.0000	(1.010)	0	0	0
27/01/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	468.0000	462.0000	(1.282)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	455.0000	462.0000	1.538	0	0	0
27/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	424.0000	431.0000	1.651	0	0	0
27/01/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	455.0000	462.0000	1.538	0	0	0
27/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	674.0000	667.0000	(1.039)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	693.0000	686.0000	(1.010)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	674.0000	667.0000	(1.039)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	760.0000	751.0000	(1.184)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	656.0000	649.0000	(1.067)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	784.0000	775.0000	(1.148)	0	0	0
27/01/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	913.0000	923.0000	1.095	0	0	0
27/01/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	617.0000	610.0000	(1.135)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	714.0000	706.0000	(1.120)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.75	Put	Currency Future	486.0000	494.0000	1.646	0	0	0
27/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	784.0000	775.0000	(1.148)	0	0	0
27/01/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	433.0000	428.0000	(1.155)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	314.0000	320.0000	1.911	0	0	0
27/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	424.0000	431.0000	1.651	0	0	0
27/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	516.0000	509.0000	(1.357)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	516.0000	524.0000	1.550	0	0	0
27/01/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	736.0000	727.0000	(1.223)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	598.0000	591.0000	(1.171)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	547.0000	555.0000	1.463	0	0	0
27/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	746.0000	755.0000	1.206	0	0	0
27/01/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	579.0000	586.0000	1.209	0	0	0
27/01/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	547.0000	540.0000	(1.280)	0	0	0
27/01/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	516.0000	509.0000	(1.357)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	395.0000	402.0000	1.772	0	0	0
27/01/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	817.0000	826.0000	1.102	0	0	0
27/01/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	531.0000	524.0000	(1.318)	0	0	0
27/01/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	468.0000	462.0000	(1.282)	0	0	0
27/01/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	487.0000	481.0000	(1.232)	0	0	0
27/01/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	277.0000	282.0000	1.805	0	0	0
27/01/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	677.0000	685.0000	1.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										422,552
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