



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/01/2009

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
29/01/2009	\$ / R 2009/03/16			Currency Future	10.0291	10.0772	0.480	10.1200	10.0100	173,566
29/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	218.0000	190.0000	(12.844)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	268.0000	279.0000	4.104	0	0	0
29/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,547.0000	1,590.0000	2.780	0	0	0
29/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,033.0000	2,079.0000	2.263	0	0	0
29/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,155.0000	1,115.0000	(3.463)	0	0	0
29/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	102.0000	83.0000	(18.627)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	931.0000	960.0000	3.115	0	0	0
29/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	367.0000	380.0000	3.542	0	0	0
29/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	484.0000	502.0000	3.719	0	0	0
29/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
29/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	931.0000	960.0000	3.115	0	0	0
29/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,595.0000	1,638.0000	2.696	0	0	0
29/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	538.0000	503.0000	(6.506)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	561.0000	580.0000	3.387	0	0	0
29/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	355.0000	324.0000	(8.732)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,493.0000	1,450.0000	(2.880)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,643.0000	1,687.0000	2.678	0	0	0
29/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	83.0000	66.0000	(20.482)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	282.0000	252.0000	(10.638)	0	0	2,550
29/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	647.0000	668.0000	3.246	0	0	0
29/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,691.0000	1,735.0000	2.602	0	0	0
29/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	124.0000	102.0000	(17.742)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	677.0000	641.0000	(5.318)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	192.0000	200.0000	4.167	0	0	0
29/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,132.0000	2,179.0000	2.205	0	0	0
29/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,226.0000	1,263.0000	3.018	0	0	0
29/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,012.0000	1,043.0000	3.063	0	0	0
29/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	14.0000	9.0000	(35.714)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	853.0000	880.0000	3.165	0	0	0
29/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	305.0000	275.0000	(9.836)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	505.0000	471.0000	(6.733)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	47.0000	36.0000	(23.404)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,361.0000	1,401.0000	2.939	0	0	0
29/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	534.0000	553.0000	3.558	0	0	0
29/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	641.0000	605.0000	(5.616)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,113.0000	1,073.0000	(3.594)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	59.0000	46.0000	(22.034)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	150.0000	125.0000	(16.667)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,012.0000	1,043.0000	3.063	0	0	0
29/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	606.0000	570.0000	(5.941)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,029.0000	990.0000	(3.790)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	47.0000	36.0000	(23.404)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,836.0000	1,882.0000	2.505	0	0	0
29/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	473.0000	440.0000	(6.977)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	280.0000	292.0000	4.286	0	0	10,000
29/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	384.0000	398.0000	3.646	0	0	0
29/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	208.0000	217.0000	4.327	0	0	0
29/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,226.0000	1,263.0000	3.018	0	0	0
29/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	102.0000	83.0000	(18.627)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	402.0000	417.0000	3.731	0	0	0
29/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	751.0000	714.0000	(4.927)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	335.0000	348.0000	3.881	0	0	0
29/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,934.0000	1,980.0000	2.378	0	0	0
29/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	200.0000	208.0000	4.000	0	0	3,500
29/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	24.0000	18.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,885.0000	1,931.0000	2.440	0	0	0
29/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,836.0000	1,882.0000	2.505	0	0	0
29/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	305.0000	275.0000	(9.836)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,071.0000	1,031.0000	(3.735)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	306.0000	318.0000	3.922	0	0	0
29/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	53.0000	41.0000	(22.642)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	779.0000	803.0000	3.081	0	0	0
29/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,983.0000	2,030.0000	2.370	0	0	0
29/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	355.0000	324.0000	(8.732)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	606.0000	570.0000	(5.941)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,315.0000	1,354.0000	2.966	0	0	0
29/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	330.0000	299.0000	(9.394)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	677.0000	641.0000	(5.318)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,666.0000	1,622.0000	(2.641)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,788.0000	1,833.0000	2.517	0	0	0
29/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,934.0000	1,980.0000	2.378	0	0	0
29/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	534.0000	553.0000	3.558	0	0	0
29/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,453.0000	1,495.0000	2.891	0	0	0
29/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,182.0000	1,218.0000	3.046	0	0	0
29/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	484.0000	502.0000	3.719	0	0	0
29/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	617.0000	637.0000	3.241	0	0	0
29/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	306.0000	318.0000	3.922	0	0	0
29/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	420.0000	437.0000	4.048	0	0	0
29/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
29/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,407.0000	1,448.0000	2.914	0	0	0
29/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	384.0000	398.0000	3.646	0	0	0
29/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	441.0000	410.0000	(7.029)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,535.0000	1,492.0000	(2.801)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	24.0000	18.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	12.0000	8.0000	(33.333)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	505.0000	471.0000	(6.733)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	218.0000	190.0000	(12.844)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,691.0000	1,735.0000	2.602	0	0	0
29/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	136.0000	114.0000	(16.176)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	509.0000	527.0000	3.536	128	128	0
29/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
29/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	647.0000	668.0000	3.246	0	0	0
29/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	66.0000	52.0000	(21.212)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	816.0000	841.0000	3.064	0	0	0
29/01/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	37.0000	39.0000	5.405	128	128	0
29/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	827.0000	790.0000	(4.474)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	509.0000	527.0000	3.536	0	0	0
29/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	238.0000	210.0000	(11.765)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	320.0000	332.0000	3.750	0	0	5,000
29/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
29/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,095.0000	1,129.0000	3.105	0	0	0
29/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	164.0000	138.0000	(15.854)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	199.0000	172.0000	(13.568)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	268.0000	279.0000	4.104	0	0	0
29/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,138.0000	1,173.0000	3.076	0	0	0
29/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	743.0000	765.0000	2.961	0	0	0
29/01/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,308.0000	2,262.0000	(1.993)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	330.0000	299.0000	(9.394)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	678.0000	699.0000	3.097	0	0	0
29/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,739.0000	1,784.0000	2.588	0	0	0
29/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	381.0000	351.0000	(7.874)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	420.0000	437.0000	4.048	0	0	0
29/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	867.0000	829.0000	(4.383)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	461.0000	478.0000	3.688	0	0	0
29/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	441.0000	410.0000	(7.029)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	246.0000	256.0000	4.065	0	0	0
29/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,500.0000	1,542.0000	2.800	0	0	0
29/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,500.0000	1,542.0000	2.800	0	0	0
29/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	18.0000	13.0000	(27.778)	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
29/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,270.0000	1,308.0000	2.992	0	0	0
29/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,739.0000	1,784.0000	2.588	0	0	0
29/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	335.0000	348.0000	3.881	0	0	1,500
29/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	184.0000	192.0000	4.348	0	0	2,500
29/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	867.0000	829.0000	(4.383)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	41.0000	31.0000	(24.390)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	32.0000	24.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	83.0000	66.0000	(20.482)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,799.0000	1,754.0000	(2.501)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	789.0000	752.0000	(4.689)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	164.0000	171.0000	4.268	0	0	0
29/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	36.0000	27.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,241.0000	1,200.0000	(3.304)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	320.0000	332.0000	3.750	0	0	0
29/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	246.0000	256.0000	4.065	0	0	0
29/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	226.0000	235.0000	3.982	0	0	0
29/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	789.0000	752.0000	(4.689)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,453.0000	1,495.0000	2.891	0	0	0
29/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	988.0000	949.0000	(3.947)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	170.0000	178.0000	4.706	0	0	2,500
29/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	257.0000	268.0000	4.280	0	0	0
29/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	236.0000	246.0000	4.237	0	0	0
29/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,198.0000	1,157.0000	(3.422)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	124.0000	102.0000	(17.742)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	69.0000	72.0000	4.348	0	0	0
29/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,983.0000	2,030.0000	2.370	0	0	0
29/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	571.0000	536.0000	(6.130)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	947.0000	908.0000	(4.118)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,285.0000	1,244.0000	(3.191)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	589.0000	608.0000	3.226	0	0	0
29/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,361.0000	1,401.0000	2.939	0	0	0
29/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	589.0000	608.0000	3.226	0	0	0
29/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	440.0000	457.0000	3.864	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	260.0000	231.0000	(11.154)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	150.0000	125.0000	(16.667)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	710.0000	732.0000	3.099	0	0	0
29/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	827.0000	790.0000	(4.474)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	907.0000	868.0000	(4.300)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	177.0000	185.0000	4.520	0	0	0
29/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	411.0000	380.0000	(7.543)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	779.0000	803.0000	3.081	0	0	0
29/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
29/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	641.0000	605.0000	(5.616)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	53.0000	41.0000	(22.642)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,325.0000	1,284.0000	(3.094)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	137.0000	143.0000	4.380	0	0	0
29/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	713.0000	677.0000	(5.049)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,182.0000	1,218.0000	3.046	0	0	0
29/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,885.0000	1,931.0000	2.440	0	0	0
29/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,408.0000	1,366.0000	(2.983)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	16.0000	11.0000	(31.250)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,407.0000	1,448.0000	2.914	0	0	0
29/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	292.0000	304.0000	4.110	0	0	10,000
29/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	181.0000	154.0000	(14.917)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	678.0000	699.0000	3.097	0	0	0
29/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,071.0000	1,031.0000	(3.735)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	199.0000	172.0000	(13.568)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,595.0000	1,638.0000	2.696	0	0	0
29/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,270.0000	1,308.0000	2.992	0	0	0
29/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	260.0000	231.0000	(11.154)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,198.0000	1,157.0000	(3.422)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	853.0000	880.0000	3.165	0	0	0
29/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	41.0000	31.0000	(24.390)	0	0	0
29/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	28.0000	20.0000	(28.571)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,622.0000	1,578.0000	(2.713)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
29/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	200.0000	208.0000	4.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,710.0000	1,666.0000	(2.573)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	217.0000	226.0000	4.147	0	0	0
29/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
29/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	217.0000	226.0000	4.147	0	0	0
29/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	350.0000	364.0000	4.000	0	0	0
29/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	177.0000	185.0000	4.520	0	0	0
29/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,450.0000	1,408.0000	(2.897)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,367.0000	1,325.0000	(3.072)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	988.0000	949.0000	(3.947)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	164.0000	171.0000	4.268	0	0	0
29/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,285.0000	1,244.0000	(3.191)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,241.0000	1,200.0000	(3.304)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	146.0000	152.0000	4.110	0	0	0
29/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	170.0000	178.0000	4.706	0	0	0
29/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
29/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	538.0000	503.0000	(6.506)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	78.0000	82.0000	5.128	0	0	0
29/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	367.0000	380.0000	3.542	0	0	0
29/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	2,027.0000	1,981.0000	(2.269)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
29/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,844.0000	1,799.0000	(2.440)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	64.0000	67.0000	4.688	0	0	0
29/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,754.0000	1,710.0000	(2.509)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
29/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,578.0000	1,535.0000	(2.725)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	137.0000	143.0000	4.380	0	0	0
29/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,408.0000	1,366.0000	(2.983)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
29/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,935.0000	1,890.0000	(2.326)	0	0	0
29/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
29/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	402.0000	417.0000	3.731	0	0	0
29/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,890.0000	1,844.0000	(2.434)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,844.0000	1,799.0000	(2.440)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	473.0000	440.0000	(6.977)	0	0	0
29/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	73.0000	76.0000	4.110	0	0	0
29/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	381.0000	351.0000	(7.874)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	461.0000	478.0000	3.688	0	0	0
29/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	164.0000	138.0000	(15.854)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	743.0000	765.0000	2.961	0	0	0
29/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	92.0000	74.0000	(19.565)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	816.0000	841.0000	3.064	0	0	0
29/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	892.0000	919.0000	3.027	0	0	0
29/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	971.0000	1,001.0000	3.090	0	0	0
29/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	113.0000	92.0000	(18.584)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	136.0000	114.0000	(16.176)	0	0	0
29/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	208.0000	217.0000	4.327	0	0	0
29/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,029.0000	990.0000	(3.790)	0	0	0
29/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	617.0000	637.0000	3.241	0	0	0
29/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	238.0000	210.0000	(11.765)	0	0	0
29/01/2009	\$ / R 2009/06/12			Currency Future	10.2207	10.2707	0.489	10.4400	10.2200	6,209
29/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	752.0000	757.0000	0.665	0	0	0
29/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	794.0000	748.0000	(5.793)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	432.0000	429.0000	(0.694)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,162.0000	1,178.0000	1.377	0	0	0
29/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,755.0000	1,785.0000	1.709	0	0	0
29/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	697.0000	700.0000	0.430	0	0	0
29/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	101.0000	85.0000	(15.842)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,838.0000	1,870.0000	1.741	0	0	0
29/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	196.0000	172.0000	(12.245)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	918.0000	928.0000	1.089	0	0	0
29/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,138.0000	1,088.0000	(4.394)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	117.0000	99.0000	(15.385)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	826.0000	780.0000	(5.569)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	559.0000	559.0000	-	0	0	0
29/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	318.0000	314.0000	(1.258)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	153.0000	132.0000	(13.725)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,922.0000	1,956.0000	1.769	0	0	0
29/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	976.0000	987.0000	1.127	0	0	0
29/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	715.0000	719.0000	0.559	0	0	0
29/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	498.0000	457.0000	(8.233)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	341.0000	308.0000	(9.677)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	87.0000	73.0000	(16.092)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	308.0000	276.0000	(10.390)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	892.0000	845.0000	(5.269)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,306.0000	1,254.0000	(3.982)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,411.0000	1,358.0000	(3.756)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	185.0000	161.0000	(12.973)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,008.0000	2,044.0000	1.793	0	0	0
29/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	960.0000	912.0000	(5.000)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	446.0000	444.0000	(0.448)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	277.0000	272.0000	(1.805)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	498.0000	457.0000	(8.233)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,517.0000	1,543.0000	1.714	0	0	0
29/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	663.0000	665.0000	0.302	0	0	0
29/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	542.0000	541.0000	(0.185)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	918.0000	928.0000	1.089	0	0	0
29/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,922.0000	1,956.0000	1.769	0	0	0
29/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	672.0000	626.0000	(6.845)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	455.0000	416.0000	(8.571)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	476.0000	475.0000	(0.210)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,171.0000	1,120.0000	(4.355)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,555.0000	1,582.0000	1.736	0	0	0
29/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,517.0000	1,543.0000	1.714	0	0	0
29/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	792.0000	797.0000	0.631	0	0	0
29/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	641.0000	597.0000	(6.864)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	615.0000	617.0000	0.325	0	0	0
29/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,520.0000	1,467.0000	(3.487)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,755.0000	1,785.0000	1.709	0	0	0
29/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	101.0000	85.0000	(15.842)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	812.0000	817.0000	0.616	0	0	0
29/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,747.0000	1,693.0000	(3.091)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,035.0000	1,048.0000	1.256	0	0	0
29/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	732.0000	687.0000	(6.148)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	508.0000	507.0000	(0.197)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	415.0000	378.0000	(8.916)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	75.0000	62.0000	(17.333)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,229.0000	1,247.0000	1.465	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	733.0000	738.0000	0.682	0	0	0
29/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	859.0000	812.0000	(5.471)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,096.0000	2,133.0000	1.765	0	0	0
29/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	792.0000	797.0000	0.631	0	0	0
29/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	763.0000	717.0000	(6.029)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	680.0000	683.0000	0.441	0	0	0
29/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,674.0000	1,703.0000	1.732	0	0	0
29/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	196.0000	172.0000	(12.245)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	415.0000	378.0000	(8.916)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	672.0000	626.0000	(6.845)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	976.0000	987.0000	1.127	0	0	0
29/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	646.0000	649.0000	0.464	0	0	0
29/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,375.0000	1,323.0000	(3.782)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,906.0000	1,851.0000	(2.886)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	221.0000	195.0000	(11.765)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	277.0000	247.0000	(10.830)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	826.0000	780.0000	(5.569)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,237.0000	1,186.0000	(4.123)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,297.0000	1,317.0000	1.542	0	0	0
29/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,035.0000	1,048.0000	1.256	0	0	0
29/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	611.0000	567.0000	(7.201)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,479.0000	1,504.0000	1.690	0	0	0
29/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	277.0000	247.0000	(10.830)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	601.0000	602.0000	0.166	0	0	0
29/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	697.0000	700.0000	0.430	0	0	0
29/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,787.0000	1,732.0000	(3.078)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,634.0000	1,662.0000	1.714	0	0	0
29/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,230.0000	2,269.0000	1.749	0	0	0
29/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,297.0000	1,317.0000	1.542	0	0	0
29/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	341.0000	308.0000	(9.677)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	926.0000	878.0000	(5.184)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	59.0000	48.0000	(18.644)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,674.0000	1,703.0000	1.732	0	0	0
29/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,162.0000	1,178.0000	1.377	0	0	0
29/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	391.0000	387.0000	(1.023)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	174.0000	151.0000	(13.218)	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
29/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,140.0000	2,178.0000	1.776	0	0	0
29/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	153.0000	132.0000	(13.725)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	832.0000	838.0000	0.721	0	0	0
29/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	631.0000	632.0000	0.158	0	0	0
29/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	307.0000	303.0000	(1.303)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,594.0000	1,622.0000	1.757	0	0	0
29/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	143.0000	123.0000	(13.986)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	69.0000	57.0000	(17.391)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	163.0000	141.0000	(13.497)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,714.0000	1,744.0000	1.750	0	0	0
29/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,368.0000	1,390.0000	1.608	0	0	0
29/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,138.0000	1,088.0000	(4.394)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,171.0000	1,120.0000	(4.355)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	208.0000	183.0000	(12.019)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,442.0000	1,465.0000	1.595	0	0	0
29/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	542.0000	541.0000	(0.185)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	772.0000	777.0000	0.648	0	0	0
29/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,479.0000	1,504.0000	1.690	0	0	0
29/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	248.0000	220.0000	(11.290)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	248.0000	220.0000	(11.290)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	559.0000	559.0000	-	0	0	0
29/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	435.0000	397.0000	(8.736)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	208.0000	183.0000	(12.019)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,796.0000	1,828.0000	1.782	0	0	0
29/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,368.0000	1,390.0000	1.608	0	0	0
29/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	525.0000	484.0000	(7.810)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	701.0000	656.0000	(6.419)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,005.0000	1,017.0000	1.194	0	0	0
29/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	125.0000	107.0000	(14.400)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	174.0000	151.0000	(13.218)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	874.0000	882.0000	0.915	0	0	0
29/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	715.0000	719.0000	0.559	0	0	0
29/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,030.0000	981.0000	(4.757)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	896.0000	904.0000	0.893	0	0	0
29/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	772.0000	777.0000	0.648	0	0	0
29/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	701.0000	656.0000	(6.419)	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
29/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,594.0000	1,622.0000	1.757	0	0	0
29/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	455.0000	416.0000	(8.571)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,557.0000	1,503.0000	(3.468)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	960.0000	912.0000	(5.000)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,066.0000	1,016.0000	(4.690)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	395.0000	359.0000	(9.114)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	553.0000	511.0000	(7.595)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	353.0000	349.0000	(1.133)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,880.0000	1,913.0000	1.755	0	0	0
29/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	378.0000	374.0000	(1.058)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	143.0000	123.0000	(13.986)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,405.0000	1,428.0000	1.637	0	0	0
29/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	134.0000	115.0000	(14.179)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,069.0000	2,014.0000	(2.658)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,632.0000	1,578.0000	(3.309)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	995.0000	946.0000	(4.925)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	586.0000	587.0000	0.171	0	0	0
29/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	134.0000	115.0000	(14.179)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	109.0000	92.0000	(15.596)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	234.0000	207.0000	(11.538)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,229.0000	1,247.0000	1.465	0	0	0
29/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	223.0000	218.0000	(2.242)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,709.0000	1,654.0000	(3.218)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	995.0000	946.0000	(4.925)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,714.0000	1,744.0000	1.750	0	0	0
29/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,333.0000	1,354.0000	1.575	0	0	0
29/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,880.0000	1,913.0000	1.755	0	0	0
29/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,152.0000	2,097.0000	(2.556)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	262.0000	233.0000	(11.069)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	240.0000	234.0000	(2.500)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	329.0000	325.0000	(1.216)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	248.0000	243.0000	(2.016)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	207.0000	202.0000	(2.415)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,483.0000	1,430.0000	(3.574)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	812.0000	817.0000	0.616	0	0	0
29/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,066.0000	1,080.0000	1.313	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,946.0000	1,891.0000	(2.826)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	125.0000	107.0000	(14.400)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,987.0000	1,932.0000	(2.768)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	404.0000	401.0000	(0.743)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	582.0000	539.0000	(7.388)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	267.0000	262.0000	(1.873)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	94.0000	79.0000	(15.957)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	109.0000	92.0000	(15.596)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,826.0000	1,771.0000	(3.012)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	525.0000	524.0000	(0.190)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	418.0000	415.0000	(0.718)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	874.0000	882.0000	0.915	0	0	0
29/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,028.0000	1,973.0000	(2.712)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,796.0000	1,828.0000	1.782	0	0	0
29/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	341.0000	337.0000	(1.173)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	615.0000	617.0000	0.325	0	0	0
29/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,375.0000	1,323.0000	(3.782)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	852.0000	859.0000	0.822	0	0	0
29/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	286.0000	282.0000	(1.399)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,670.0000	1,616.0000	(3.234)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	601.0000	602.0000	0.166	0	0	0
29/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	525.0000	524.0000	(0.190)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	446.0000	444.0000	(0.448)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	377.0000	341.0000	(9.549)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	231.0000	226.0000	(2.165)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,965.0000	2,000.0000	1.781	0	0	0
29/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	308.0000	276.0000	(10.390)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	297.0000	292.0000	(1.684)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	631.0000	632.0000	0.158	0	0	0
29/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,204.0000	1,153.0000	(4.236)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,102.0000	1,052.0000	(4.537)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,097.0000	1,112.0000	1.367	0	0	0
29/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	341.0000	337.0000	(1.173)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	257.0000	252.0000	(1.946)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	859.0000	812.0000	(5.471)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	476.0000	436.0000	(8.403)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	572.0000	573.0000	0.175	0	0	0
29/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,069.0000	2,014.0000	(2.658)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,052.0000	2,088.0000	1.754	0	0	0
29/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,594.0000	1,541.0000	(3.325)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,340.0000	1,288.0000	(3.881)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,447.0000	1,394.0000	(3.663)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	553.0000	511.0000	(7.595)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	240.0000	234.0000	(2.500)	0	0	0
29/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	81.0000	67.0000	(17.284)	0	0	0
29/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,236.0000	2,181.0000	(2.460)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,670.0000	1,616.0000	(3.234)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,204.0000	1,153.0000	(4.236)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	680.0000	683.0000	0.441	0	0	0
29/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,110.0000	2,055.0000	(2.607)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	461.0000	459.0000	(0.434)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	404.0000	401.0000	(0.743)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	947.0000	957.0000	1.056	0	0	0
29/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	641.0000	597.0000	(6.864)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,340.0000	1,288.0000	(3.881)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,030.0000	981.0000	(4.757)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,483.0000	1,430.0000	(3.574)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	461.0000	459.0000	(0.434)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	492.0000	491.0000	(0.203)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	476.0000	475.0000	(0.210)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,271.0000	1,220.0000	(4.013)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	794.0000	748.0000	(5.793)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,306.0000	1,254.0000	(3.982)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	378.0000	374.0000	(1.058)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	365.0000	361.0000	(1.096)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,520.0000	1,467.0000	(3.487)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	391.0000	387.0000	(1.023)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,557.0000	1,503.0000	(3.468)	0	0	0
29/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	732.0000	687.0000	(6.148)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	395.0000	359.0000	(9.114)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,066.0000	1,080.0000	1.313	0	0	0
29/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	359.0000	324.0000	(9.749)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,195.0000	1,212.0000	1.423	0	0	0
29/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	525.0000	484.0000	(7.810)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	324.0000	292.0000	(9.877)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,005.0000	1,017.0000	1.194	0	0	0
29/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,129.0000	1,145.0000	1.417	0	0	0
29/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	435.0000	397.0000	(8.736)	0	0	0
29/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,866.0000	1,811.0000	(2.947)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	896.0000	904.0000	0.893	0	0	0
29/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	752.0000	757.0000	0.665	0	0	0
29/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	582.0000	539.0000	(7.388)	0	0	0
29/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	852.0000	859.0000	0.822	0	0	0
29/01/2009	\$ / R 2009/09/14			Currency Future	10.3967	10.4474	0.488	0.0000	0.0000	68
29/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	903.0000	906.0000	0.332	0	0	0
29/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,106.0000	1,059.0000	(4.250)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,073.0000	1,026.0000	(4.380)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	920.0000	924.0000	0.435	0	0	0
29/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,073.0000	1,026.0000	(4.380)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	973.0000	979.0000	0.617	0	0	0
29/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,207.0000	1,159.0000	(3.977)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	663.0000	620.0000	(6.486)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	977.0000	931.0000	(4.708)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,209.0000	1,218.0000	0.744	0	0	0
29/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	920.0000	924.0000	0.435	0	0	0
29/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,049.0000	1,055.0000	0.572	0	0	0
29/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	732.0000	688.0000	(6.011)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	852.0000	808.0000	(5.164)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,182.0000	1,190.0000	0.677	0	0	0
29/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	685.0000	642.0000	(6.277)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	854.0000	857.0000	0.351	0	0	0
29/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,011.0000	1,018.0000	0.692	0	0	0
29/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,139.0000	1,092.0000	(4.126)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	886.0000	890.0000	0.451	0	0	0
29/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	915.0000	870.0000	(4.918)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,129.0000	1,135.0000	0.531	0	0	0
29/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	824.0000	826.0000	0.243	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,277.0000	1,228.0000	(3.837)	0	0	0
29/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	678.0000	677.0000	(0.147)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	937.0000	942.0000	0.534	0	0	0
29/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,581.0000	1,530.0000	(3.226)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,106.0000	1,059.0000	(4.250)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	709.0000	665.0000	(6.206)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,040.0000	994.0000	(4.423)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,088.0000	1,094.0000	0.551	0	0	0
29/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,237.0000	1,246.0000	0.728	0	0	0
29/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,155.0000	1,162.0000	0.606	0	0	0
29/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	903.0000	906.0000	0.332	0	0	0
29/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,277.0000	1,228.0000	(3.837)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	791.0000	747.0000	(5.563)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	824.0000	826.0000	0.243	0	0	0
29/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	685.0000	642.0000	(6.277)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	641.0000	599.0000	(6.552)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,011.0000	1,018.0000	0.692	0	0	0
29/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	915.0000	870.0000	(4.918)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	973.0000	979.0000	0.617	0	0	0
29/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	597.0000	557.0000	(6.700)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,294.0000	1,304.0000	0.773	0	0	0
29/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,182.0000	1,190.0000	0.677	0	0	0
29/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	556.0000	517.0000	(7.014)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,237.0000	1,246.0000	0.728	0	0	0
29/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,353.0000	1,364.0000	0.813	0	0	0
29/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	977.0000	931.0000	(4.708)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	641.0000	599.0000	(6.552)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	992.0000	998.0000	0.605	0	0	0
29/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	761.0000	717.0000	(5.782)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,068.0000	1,074.0000	0.562	0	0	0
29/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	821.0000	777.0000	(5.359)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	852.0000	808.0000	(5.164)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,030.0000	1,036.0000	0.583	0	0	0
29/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	955.0000	960.0000	0.524	0	0	0
29/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	883.0000	839.0000	(4.983)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,049.0000	1,055.0000	0.572	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	945.0000	901.0000	(4.656)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,108.0000	1,114.0000	0.542	0	0	0
29/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,294.0000	1,304.0000	0.773	0	0	0
29/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	992.0000	998.0000	0.605	0	0	0
29/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	619.0000	577.0000	(6.785)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	597.0000	557.0000	(6.700)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	1,008.0000	963.0000	(4.464)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,265.0000	1,275.0000	0.791	0	0	0
29/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	794.0000	796.0000	0.252	0	0	0
29/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	576.0000	537.0000	(6.771)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,348.0000	1,299.0000	(3.635)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	821.0000	777.0000	(5.359)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	536.0000	497.0000	(7.276)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,068.0000	1,074.0000	0.562	0	0	0
29/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,323.0000	1,334.0000	0.831	0	0	0
29/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,383.0000	1,395.0000	0.868	0	0	0
29/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	781.0000	782.0000	0.128	0	0	0
29/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	945.0000	901.0000	(4.656)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	516.0000	478.0000	(7.364)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,312.0000	1,263.0000	(3.735)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	809.0000	811.0000	0.247	0	0	0
29/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,384.0000	1,334.0000	(3.613)	0	0	0
29/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,413.0000	1,426.0000	0.920	0	0	0
29/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,242.0000	1,194.0000	(3.865)	0	0	0
29/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	763.0000	763.0000	-	0	0	0
29/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,416.0000	1,366.0000	(3.531)	0	0	0
29/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,481.0000	1,431.0000	(3.376)	0	0	0
29/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	728.0000	728.0000	-	0	0	0
29/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	839.0000	841.0000	0.238	0	0	0
29/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,173.0000	1,125.0000	(4.092)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	870.0000	873.0000	0.345	0	0	0
29/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,088.0000	1,094.0000	0.551	0	0	0
29/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	791.0000	747.0000	(5.563)	0	0	0
29/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	763.0000	763.0000	-	0	0	0
29/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,547.0000	1,496.0000	(3.297)	0	0	0
29/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	694.0000	694.0000	-	0	0	0

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29/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,416.0000	1,366.0000	(3.531)	0	0	0
29/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	839.0000	841.0000	0.238	0	0	0
29/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,242.0000	1,194.0000	(3.865)	0	0	0
29/01/2009	\$ / R 2009/12/14			Currency Future	10.5405	10.5898	0.468	0.0000	0.0000	0
29/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,414.0000	1,425.0000	0.778	0	0	10,184
29/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,466.0000	2,417.0000	(1.987)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	850.0000	853.0000	0.353	0	0	0
29/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	706.0000	707.0000	0.142	0	0	84
29/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,910.0000	1,863.0000	(2.461)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,137.0000	1,095.0000	(3.694)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	893.0000	851.0000	(4.703)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,177.0000	1,185.0000	0.680	0	0	0
29/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,266.0000	1,224.0000	(3.318)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,107.0000	1,114.0000	0.632	0	0	0
29/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	832.0000	792.0000	(4.808)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	592.0000	592.0000	-	0	0	9,530
29/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,373.0000	1,382.0000	0.655	0	0	0
29/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,051.0000	3,002.0000	(1.606)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,168.0000	1,127.0000	(3.510)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,041.0000	1,047.0000	0.576	0	0	0
29/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	774.0000	735.0000	(5.039)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,401.0000	1,357.0000	(3.141)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,141.0000	1,149.0000	0.701	0	0	0
29/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,159.0000	1,167.0000	0.690	0	0	9,530
29/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,201.0000	1,159.0000	(3.497)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,334.0000	1,341.0000	0.525	0	0	0
29/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,334.0000	1,341.0000	0.525	0	0	0
29/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,466.0000	2,417.0000	(1.987)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	706.0000	707.0000	0.142	0	0	10,100
29/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,333.0000	1,290.0000	(3.226)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,013.0000	970.0000	(4.245)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,253.0000	1,260.0000	0.559	0	0	0
29/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,612.0000	1,567.0000	(2.792)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	953.0000	957.0000	0.420	0	0	0
29/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	875.0000	878.0000	0.343	0	0	0

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29/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,073.0000	1,080.0000	0.652	0	0	0
29/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	967.0000	971.0000	0.414	0	0	0
29/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,105.0000	1,063.0000	(3.801)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,196.0000	1,203.0000	0.585	0	0	0
29/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,541.0000	1,496.0000	(2.920)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,576.0000	1,532.0000	(2.792)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	981.0000	986.0000	0.510	0	0	0
29/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,073.0000	1,080.0000	0.652	0	0	0
29/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	893.0000	851.0000	(4.703)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,234.0000	1,241.0000	0.567	0	0	0
29/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,124.0000	1,131.0000	0.623	0	0	0
29/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,333.0000	1,290.0000	(3.226)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,233.0000	1,191.0000	(3.406)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,834.0000	1,788.0000	(2.508)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	926.0000	930.0000	0.432	0	0	0
29/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,685.0000	1,640.0000	(2.671)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,353.0000	1,361.0000	0.591	0	0	0
29/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	362.0000	339.0000	(6.354)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,074.0000	1,032.0000	(3.911)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,549.0000	1,565.0000	1.033	0	0	0
29/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	763.0000	765.0000	0.262	0	0	0
29/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	416.0000	391.0000	(6.010)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,397.0000	3,348.0000	(1.442)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,223.0000	2,175.0000	(2.159)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,299.0000	1,257.0000	(3.233)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,080.0000	2,110.0000	1.442	0	0	0
29/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	688.0000	689.0000	0.145	0	0	0
29/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,479.0000	1,493.0000	0.947	0	0	0
29/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	538.0000	537.0000	(0.186)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,548.0000	2,499.0000	(1.923)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	289.0000	271.0000	(6.228)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	496.0000	467.0000	(5.847)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,882.0000	2,832.0000	(1.735)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,090.0000	1,097.0000	0.642	0	0	0
29/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,393.0000	1,403.0000	0.718	0	0	0
29/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	622.0000	622.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,686.0000	1,707.0000	1.246	0	0	0
29/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	564.0000	563.0000	(0.177)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,882.0000	2,832.0000	(1.735)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	863.0000	822.0000	(4.751)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,384.0000	2,336.0000	(2.013)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,043.0000	1,001.0000	(4.027)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,215.0000	1,222.0000	0.576	0	0	0
29/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	724.0000	725.0000	0.138	0	0	0
29/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,902.0000	1,929.0000	1.420	0	0	0
29/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,485.0000	3,435.0000	(1.435)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,470.0000	1,426.0000	(2.993)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,193.0000	2,225.0000	1.459	0	0	0
29/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,011.0000	1,016.0000	0.495	0	0	0
29/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	252.0000	235.0000	(6.746)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,776.0000	1,799.0000	1.295	0	0	0
29/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	435.0000	409.0000	(5.977)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	803.0000	763.0000	(4.981)	0	0	0
29/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	90.0000	82.0000	(8.889)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	717.0000	680.0000	(5.160)	0	0	0
29/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,981.0000	3,022.0000	1.375	0	0	0
29/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,457.0000	1,470.0000	0.892	0	0	0
29/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,223.0000	3,174.0000	(1.520)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,469.0000	2,505.0000	1.458	0	0	0
29/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	525.0000	525.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,007.0000	2,036.0000	1.445	0	0	0
29/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	816.0000	818.0000	0.245	0	0	0
29/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	178.0000	165.0000	(7.303)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	697.0000	698.0000	0.143	0	0	0
29/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	397.0000	373.0000	(6.045)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,502.0000	1,516.0000	0.932	0	0	0
29/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	805.0000	807.0000	0.248	0	0	0
29/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	743.0000	745.0000	0.269	0	0	0
29/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	662.0000	626.0000	(5.438)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,428.0000	2,464.0000	1.483	0	0	0
29/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,065.0000	2,017.0000	(2.324)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,303.0000	2,255.0000	(2.084)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	743.0000	745.0000	0.269	0	0	0
29/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	302.0000	283.0000	(6.291)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,838.0000	1,863.0000	1.360	0	0	0
29/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,348.0000	2,383.0000	1.491	0	0	0
29/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	188.0000	174.0000	(7.447)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,592.0000	2,630.0000	1.466	0	0	0
29/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	208.0000	193.0000	(7.212)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,685.0000	1,640.0000	(2.671)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,715.0000	1,737.0000	1.283	0	0	0
29/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	122.0000	112.0000	(8.197)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	784.0000	786.0000	0.255	0	0	0
29/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	475.0000	447.0000	(5.895)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	551.0000	550.0000	(0.181)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	926.0000	930.0000	0.432	0	0	0
29/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	152.0000	140.0000	(7.895)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,310.0000	3,260.0000	(1.511)	0	0	0
29/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,936.0000	2,977.0000	1.396	0	0	0
29/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,043.0000	2,073.0000	1.468	0	0	0
29/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	397.0000	373.0000	(6.045)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	316.0000	296.0000	(6.329)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	169.0000	157.0000	(7.101)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,303.0000	2,255.0000	(2.084)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,510.0000	2,546.0000	1.434	0	0	0
29/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,762.0000	2,802.0000	1.448	0	0	0
29/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	229.0000	213.0000	(6.987)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,629.0000	1,647.0000	1.105	0	0	0
29/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,507.0000	2,458.0000	(1.955)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,838.0000	1,863.0000	1.360	0	0	0
29/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	939.0000	943.0000	0.426	0	0	0
29/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	599.0000	599.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,143.0000	2,096.0000	(2.193)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,009.0000	2,959.0000	(1.662)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	520.0000	519.0000	(0.192)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,798.0000	2,749.0000	(1.751)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,529.0000	3,479.0000	(1.417)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,634.0000	2,673.0000	1.481	0	0	0
29/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	638.0000	638.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,026.0000	1,979.0000	(2.320)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	578.0000	577.0000	(0.173)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,137.0000	3,088.0000	(1.562)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,270.0000	2,303.0000	1.454	0	0	0
29/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,649.0000	1,603.0000	(2.790)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	794.0000	796.0000	0.252	0	0	0
29/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,104.0000	2,057.0000	(2.234)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,143.0000	2,096.0000	(2.193)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	538.0000	508.0000	(5.576)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	784.0000	786.0000	0.255	0	0	0
29/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	85.0000	77.0000	(9.412)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	330.0000	309.0000	(6.364)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,267.0000	3,217.0000	(1.530)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,971.0000	1,999.0000	1.421	0	0	0
29/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	557.0000	557.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	734.0000	735.0000	0.136	0	0	0
29/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	689.0000	653.0000	(5.225)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,026.0000	1,031.0000	0.487	0	0	0
29/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,025.0000	3,067.0000	1.388	0	0	0
29/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,435.0000	1,392.0000	(2.997)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	862.0000	865.0000	0.348	0	0	0
29/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	488.0000	488.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,872.0000	1,825.0000	(2.511)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,748.0000	3,698.0000	(1.334)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,343.0000	2,295.0000	(2.049)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,966.0000	2,917.0000	(1.652)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	622.0000	622.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,987.0000	1,940.0000	(2.365)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,065.0000	2,017.0000	(2.324)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	514.0000	513.0000	(0.195)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	240.0000	224.0000	(6.667)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,573.0000	3,523.0000	(1.399)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,155.0000	2,186.0000	1.439	0	0	0
29/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,831.0000	3,781.0000	(1.305)	0	0	0

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29/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,231.0000	2,264.0000	1.479	0	0	0
29/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	472.0000	471.0000	(0.212)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	607.0000	607.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,719.0000	2,758.0000	1.434	0	0	0
29/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	805.0000	807.0000	0.248	0	0	0
29/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	129.0000	118.0000	(8.527)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	330.0000	309.0000	(6.364)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	264.0000	247.0000	(6.439)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,971.0000	1,999.0000	1.421	0	0	0
29/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	144.0000	133.0000	(7.639)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	517.0000	487.0000	(5.803)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	455.0000	428.0000	(5.934)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,657.0000	1,677.0000	1.207	0	0	0
29/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,425.0000	2,376.0000	(2.021)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	302.0000	283.0000	(6.291)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	614.0000	614.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	953.0000	911.0000	(4.407)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,924.0000	2,875.0000	(1.676)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,294.0000	1,301.0000	0.541	0	0	0
29/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,745.0000	1,768.0000	1.318	0	0	0
29/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	608.0000	575.0000	(5.428)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,948.0000	1,902.0000	(2.361)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,601.0000	1,619.0000	1.124	0	0	0
29/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	715.0000	716.0000	0.140	0	0	0
29/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	900.0000	903.0000	0.333	0	0	0
29/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,505.0000	1,461.0000	(2.924)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	583.0000	550.0000	(5.660)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	655.0000	655.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	839.0000	841.0000	0.238	0	0	0
29/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	344.0000	323.0000	(6.105)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,759.0000	1,713.0000	(2.615)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,435.0000	1,447.0000	0.836	0	0	0
29/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,573.0000	1,590.0000	1.081	0	0	0
29/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,043.0000	2,073.0000	1.468	0	0	0
29/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	996.0000	1,001.0000	0.502	0	0	0
29/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,935.0000	1,963.0000	1.447	0	0	0

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29/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,714.0000	2,665.0000	(1.805)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	745.0000	707.0000	(5.101)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,388.0000	2,423.0000	1.466	0	0	0
29/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	560.0000	529.0000	(5.536)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,807.0000	1,831.0000	1.328	0	0	0
29/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	198.0000	183.0000	(7.576)	0	0	0
29/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,315.0000	1,321.0000	0.456	0	0	0
29/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	924.0000	882.0000	(4.545)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,706.0000	3,656.0000	(1.349)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	774.0000	775.0000	0.129	0	0	0
29/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,183.0000	2,135.0000	(2.199)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	663.0000	664.0000	0.151	0	0	0
29/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,673.0000	2,624.0000	(1.833)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	497.0000	496.0000	(0.201)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,722.0000	1,676.0000	(2.671)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,677.0000	2,715.0000	1.419	0	0	0
29/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	912.0000	916.0000	0.439	0	0	0
29/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,776.0000	1,799.0000	1.295	0	0	0
29/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	435.0000	409.0000	(5.977)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	136.0000	125.0000	(8.088)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,631.0000	2,582.0000	(1.862)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,117.0000	2,148.0000	1.464	0	0	0
29/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,662.0000	3,612.0000	(1.365)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	502.0000	502.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	277.0000	258.0000	(6.859)	0	0	0
29/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	578.0000	577.0000	(0.173)	0	0	0
29/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	827.0000	830.0000	0.363	0	0	0
29/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,137.0000	3,088.0000	(1.562)	0	0	0
29/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,715.0000	1,737.0000	1.283	0	0	0
29/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	475.0000	447.0000	(5.895)	0	0	0
29/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	672.0000	672.0000	-	0	0	0
29/01/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	456.0000	455.0000	(0.219)	0	0	0
29/01/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,915.0000	3,865.0000	(1.277)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	160.0000	148.0000	(7.500)	0	0	0
29/01/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,551.0000	2,588.0000	1.450	0	0	0
29/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	794.0000	796.0000	0.252	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	3,617.0000	3,567.0000	(1.382)	0	0	0
29/01/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	508.0000	507.0000	(0.197)	0	0	0
29/01/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,589.0000	2,541.0000	(1.854)	0	0	0
29/01/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	680.0000	680.0000	-	0	0	0
29/01/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,104.0000	2,057.0000	(2.234)	0	0	0
29/01/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	2,007.0000	2,036.0000	1.445	0	0	0
29/01/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	316.0000	296.0000	(6.329)	0	0	0
29/01/2009	\$ / R	2010/03/15			Currency Future	11.1835	11.1659	(0.157)	0.0000	0.0000	0
29/01/2009	\$ / R	2010/03/15	11.00	Call	Currency Future	1,502.0000	1,470.0000	(2.130)	0	0	0
29/01/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,286.0000	1,271.0000	(1.166)	0	0	0
29/01/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	1,520.0000	1,487.0000	(2.171)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	1,653.0000	1,638.0000	(0.907)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.35	Call	Currency Future	1,385.0000	1,351.0000	(2.455)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	1,352.0000	1,319.0000	(2.441)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.25	Call	Currency Future	1,418.0000	1,385.0000	(2.327)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,485.0000	1,453.0000	(2.155)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.25	Put	Currency Future	1,485.0000	1,469.0000	(1.077)	0	0	0
29/01/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,229.0000	2,217.0000	(0.538)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	1,619.0000	1,603.0000	(0.988)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	1,435.0000	1,402.0000	(2.300)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	1,261.0000	1,229.0000	(2.538)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	1,827.0000	1,813.0000	(0.766)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,452.0000	1,436.0000	(1.102)	0	0	0
29/01/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	1,113.0000	1,083.0000	(2.695)	34	34	27,500
29/01/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	662.0000	646.0000	(2.417)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,996.0000	1,962.0000	(1.703)	31	31	27,500
29/01/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,612.0000	1,596.0000	(0.993)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.35	Put	Currency Future	1,551.0000	1,536.0000	(0.967)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	1,687.0000	1,672.0000	(0.889)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,418.0000	1,404.0000	(0.987)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,452.0000	1,419.0000	(2.273)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	1,355.0000	1,322.0000	(2.435)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	1,321.0000	1,288.0000	(2.498)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.05	Put	Currency Future	1,352.0000	1,337.0000	(1.109)	0	0	0
29/01/2009	\$ / R	2010/03/15	10.45	Put	Currency Future	980.0000	964.0000	(1.633)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,401.0000	1,368.0000	(2.355)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,336.0000	1,303.0000	(2.470)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,305.0000	1,273.0000	(2.452)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,290.0000	1,258.0000	(2.481)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,722.0000	1,707.0000	(0.871)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,714.0000	1,680.0000	(1.984)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,757.0000	1,742.0000	(0.854)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,518.0000	1,502.0000	(1.054)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,254.0000	1,239.0000	(1.196)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,319.0000	1,304.0000	(1.137)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,368.0000	1,335.0000	(2.412)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,538.0000	1,505.0000	(2.146)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,585.0000	1,569.0000	(1.009)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,049.0000	2,015.0000	(1.659)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,945.0000	1,910.0000	(1.799)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	762.0000	745.0000	(2.231)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,895.0000	1,861.0000	(1.794)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,360.0000	2,327.0000	(1.398)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	711.0000	695.0000	(2.250)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	615.0000	599.0000	(2.602)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	814.0000	797.0000	(2.088)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,385.0000	1,370.0000	(1.083)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,468.0000	1,436.0000	(2.180)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,290.0000	2,257.0000	(1.441)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,556.0000	1,523.0000	(2.121)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	887.0000	860.0000	(3.044)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,801.0000	1,767.0000	(1.888)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,847.0000	1,813.0000	(1.841)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,757.0000	1,723.0000	(1.935)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,863.0000	1,849.0000	(0.751)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,395.0000	2,363.0000	(1.336)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	868.0000	851.0000	(1.959)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	412.0000	397.0000	(3.641)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	923.0000	907.0000	(1.733)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,612.0000	1,579.0000	(2.047)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,222.0000	1,207.0000	(1.227)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,129.0000	1,113.0000	(1.417)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,275.0000	1,243.0000	(2.510)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	861.0000	835.0000	(3.020)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	592.0000	576.0000	(2.703)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	457.0000	441.0000	(3.501)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,076.0000	2,042.0000	(1.638)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,228.0000	3,219.0000	(0.279)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,191.0000	1,175.0000	(1.343)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,574.0000	1,541.0000	(2.097)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,103.0000	3,094.0000	(0.290)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,354.0000	3,346.0000	(0.239)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,652.0000	1,618.0000	(2.058)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,188.0000	2,155.0000	(1.508)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	383.0000	369.0000	(3.655)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,792.0000	1,777.0000	(0.837)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	505.0000	489.0000	(3.168)	0	0	0
29/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,467.0000	2,435.0000	(1.297)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,232.0000	1,200.0000	(2.597)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,468.0000	1,436.0000	(2.180)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,068.0000	1,052.0000	(1.498)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,246.0000	1,214.0000	(2.568)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,385.0000	1,370.0000	(1.083)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	904.0000	877.0000	(2.987)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,020.0000	3,011.0000	(0.298)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,722.0000	1,707.0000	(0.871)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,145.0000	3,135.0000	(0.318)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,563.0000	3,555.0000	(0.225)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,305.0000	1,273.0000	(2.452)	0	0	0
29/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,222.0000	1,207.0000	(1.227)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,899.0000	1,884.0000	(0.790)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	838.0000	812.0000	(3.103)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,385.0000	1,351.0000	(2.455)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,246.0000	1,214.0000	(2.568)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	878.0000	851.0000	(3.075)	0	0	0
29/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	808.0000	782.0000	(3.218)	0	0	0
29/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,551.0000	1,536.0000	(0.967)	0	0	0

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29/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,720.0000	3,713.0000	(0.188)	0	0	0
29/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	754.0000	729.0000	(3.316)	0	0	0
29/01/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,160.0000	1,144.0000	(1.379)	0	0	0
29/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,043.0000	2,030.0000	(0.636)	0	0	0
29/01/2009	\$ / R	2010/03/15	10.85	Call	Currency Future	1,556.0000	1,523.0000	(2.121)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	2,022.0000	1,988.0000	(1.682)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,518.0000	1,502.0000	(1.054)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.25	Put	Currency Future	426.0000	411.0000	(3.521)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,401.0000	1,368.0000	(2.355)	0	0	0
29/01/2009	\$ / R	2010/03/15	10.75	Call	Currency Future	1,593.0000	1,560.0000	(2.072)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	638.0000	622.0000	(2.508)	0	0	0
29/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,177.0000	1,146.0000	(2.634)	0	0	0
29/01/2009	\$ / R	2010/03/15	12.55	Call	Currency Future	1,054.0000	1,024.0000	(2.846)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,971.0000	1,957.0000	(0.710)	0	0	0
29/01/2009	\$ / R	2010/03/15	12.55	Put	Currency Future	2,421.0000	2,408.0000	(0.537)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,204.0000	1,172.0000	(2.658)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,899.0000	1,884.0000	(0.790)	0	0	0
29/01/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	3,524.0000	3,516.0000	(0.227)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,863.0000	1,849.0000	(0.751)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,232.0000	1,200.0000	(2.597)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	711.0000	695.0000	(2.250)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,945.0000	1,910.0000	(1.799)	0	0	0
29/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	797.0000	771.0000	(3.262)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	1,218.0000	1,186.0000	(2.627)	0	0	0
29/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,439.0000	3,431.0000	(0.233)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	548.0000	531.0000	(3.102)	0	0	0
29/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	822.0000	797.0000	(3.041)	0	0	0
29/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,131.0000	2,097.0000	(1.595)	0	0	0
29/01/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	3,602.0000	3,595.0000	(0.194)	0	0	0
29/01/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	786.0000	761.0000	(3.181)	0	0	0
29/01/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	1,934.0000	1,920.0000	(0.724)	0	0	0
29/01/2009	£ / R	2009/03/16			Currency Future	14.2945	14.3873	0.649	14.3600	14.1900	14,025
29/01/2009	£ / R	2009/03/16	18.80	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
29/01/2009	£ / R	2009/03/16	16.20	Put	Currency Future	2,020.0000	1,934.0000	(4.257)	0	0	0
29/01/2009	£ / R	2009/03/16	15.40	Call	Currency Future	254.0000	270.0000	6.299	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	997.0000	928.0000	(6.921)	0	0	0
29/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	558.0000	595.0000	6.631	0	0	0
29/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	678.0000	619.0000	(8.702)	0	0	0
29/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
29/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
29/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,359.0000	1,282.0000	(5.666)	0	0	0
29/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	613.0000	558.0000	(8.972)	0	0	0
29/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	114.0000	121.0000	6.140	0	0	0
29/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	156.0000	166.0000	6.410	0	0	0
29/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	922.0000	856.0000	(7.158)	0	0	0
29/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	70.0000	74.0000	5.714	0	0	0
29/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	522.0000	556.0000	6.513	0	0	0
29/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,108.0000	2,022.0000	(4.080)	0	0	0
29/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	304.0000	324.0000	6.579	0	0	0
29/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,572.0000	3,480.0000	(2.576)	0	0	0
29/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,678.0000	1,596.0000	(4.887)	0	0	0
29/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,103.0000	1,032.0000	(6.437)	0	0	0
29/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	391.0000	416.0000	6.394	0	0	0
29/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,425.0000	2,337.0000	(3.629)	0	0	0
29/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	552.0000	498.0000	(9.783)	0	0	0
29/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,510.0000	4,417.0000	(2.062)	0	0	0
29/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,705.0000	2,615.0000	(3.327)	0	0	0
29/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,474.0000	3,382.0000	(2.648)	0	0	0
29/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,411.0000	4,318.0000	(2.108)	0	0	0
29/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	172.0000	183.0000	6.395	0	0	0
29/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	522.0000	470.0000	(9.962)	0	0	0
29/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	391.0000	416.0000	6.394	0	0	0
29/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,212.0000	4,120.0000	(2.184)	0	0	0
29/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	24.0000	25.0000	4.167	0	0	0
29/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,761.0000	1,678.0000	(4.713)	0	0	0
29/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	7.0000	7.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	49.0000	52.0000	6.122	0	0	0
29/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,377.0000	3,285.0000	(2.724)	0	0	0
29/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	997.0000	928.0000	(6.921)	0	0	0
29/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,476.0000	1,397.0000	(5.352)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,210.0000	1,136.0000	(6.116)	0	0	0
29/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	348.0000	369.0000	6.034	0	0	0
29/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	597.0000	636.0000	6.533	0	0	0
29/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	220.0000	234.0000	6.364	0	0	0
29/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,846.0000	1,762.0000	(4.550)	0	0	0
29/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	540.0000	575.0000	6.481	0	0	0
29/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	181.0000	193.0000	6.630	0	0	0
29/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
29/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	814.0000	751.0000	(7.740)	0	0	0
29/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	35.0000	36.0000	2.857	0	0	0
29/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,670.0000	3,578.0000	(2.507)	0	0	0
29/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
29/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	291.0000	309.0000	6.186	0	0	0
29/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,894.0000	2,804.0000	(3.110)	0	0	0
29/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,637.0000	1,555.0000	(5.009)	0	0	0
29/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	242.0000	257.0000	6.198	0	0	0
29/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	885.0000	820.0000	(7.345)	0	0	0
29/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,990.0000	2,899.0000	(3.043)	0	0	0
29/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,720.0000	1,637.0000	(4.826)	0	0	0
29/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	74.0000	78.0000	5.405	0	0	0
29/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
29/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
29/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,247.0000	1,172.0000	(6.014)	0	0	0
29/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	436.0000	389.0000	(10.780)	0	0	0
29/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,086.0000	2,995.0000	(2.949)	0	0	0
29/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	458.0000	488.0000	6.550	0	0	0
29/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,174.0000	1,101.0000	(6.218)	0	0	0
29/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,377.0000	3,285.0000	(2.724)	0	0	0
29/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	430.0000	457.0000	6.279	0	0	0
29/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	404.0000	429.0000	6.188	0	0	0
29/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	416.0000	443.0000	6.490	0	0	0
29/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	31.0000	32.0000	3.226	0	0	0
29/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	814.0000	751.0000	(7.740)	0	0	0
29/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	1,069.0000	999.0000	(6.548)	0	0	0
29/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,163.0000	4,070.0000	(2.234)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,103.0000	1,032.0000	(6.437)	0	0	0
29/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,932.0000	1,847.0000	(4.400)	0	0	0
29/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	458.0000	488.0000	6.550	0	0	0
29/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	637.0000	679.0000	6.593	0	0	0
29/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	39.0000	41.0000	5.128	0	0	0
29/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,397.0000	1,320.0000	(5.512)	0	0	0
29/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
29/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,572.0000	3,480.0000	(2.576)	0	0	0
29/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	493.0000	442.0000	(10.345)	0	0	0
29/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,799.0000	2,709.0000	(3.215)	0	0	0
29/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	711.0000	651.0000	(8.439)	0	0	0
29/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	318.0000	338.0000	6.289	0	0	0
29/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,379.0000	2,291.0000	(3.699)	0	0	0
29/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	959.0000	892.0000	(6.986)	0	0	0
29/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	317.0000	279.0000	(11.987)	0	0	0
29/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	44.0000	46.0000	4.545	0	0	0
29/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	416.0000	443.0000	6.490	0	0	0
29/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,279.0000	3,188.0000	(2.775)	0	0	0
29/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,866.0000	3,774.0000	(2.380)	0	0	0
29/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,334.0000	2,245.0000	(3.813)	0	0	0
29/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	645.0000	588.0000	(8.837)	0	0	0
29/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	348.0000	369.0000	6.034	0	0	0
29/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	849.0000	785.0000	(7.538)	0	0	0
29/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,471.0000	2,382.0000	(3.602)	0	0	0
29/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	505.0000	538.0000	6.535	0	0	0
29/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,231.0000	3,139.0000	(2.847)	0	0	0
29/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,064.0000	3,971.0000	(2.288)	0	0	0
29/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	444.0000	472.0000	6.306	0	0	0
29/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	282.0000	246.0000	(12.766)	0	0	0
29/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	66.0000	70.0000	6.061	0	0	0
29/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,138.0000	1,066.0000	(6.327)	0	0	0
29/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	156.0000	166.0000	6.410	0	0	0
29/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	333.0000	354.0000	6.306	0	0	0
29/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	164.0000	174.0000	6.098	0	0	0
29/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	681.0000	726.0000	6.608	0	0	0
29/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,761.0000	1,678.0000	(4.713)	0	0	0
29/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	363.0000	386.0000	6.336	0	0	0
29/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	25.0000	27.0000	8.000	0	0	0
29/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	148.0000	157.0000	6.081	0	0	0
29/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,560.0000	4,467.0000	(2.039)	0	0	0
29/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	812.0000	866.0000	6.650	0	0	0
29/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,198.0000	2,110.0000	(4.004)	0	0	0
29/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	489.0000	521.0000	6.544	0	0	0
29/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
29/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	62.0000	66.0000	6.452	0	0	0
29/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,804.0000	1,720.0000	(4.656)	0	0	0
29/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	254.0000	270.0000	6.299	0	0	0
29/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	317.0000	279.0000	(11.987)	0	0	0
29/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,611.0000	2,521.0000	(3.447)	0	0	0
29/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,916.0000	3,823.0000	(2.375)	0	0	0
29/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	617.0000	657.0000	6.483	0	0	0
29/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	266.0000	282.0000	6.015	0	0	0
29/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	410.0000	364.0000	(11.220)	0	0	0
29/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	87.0000	92.0000	5.747	0	0	0
29/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,174.0000	1,101.0000	(6.218)	0	0	0
29/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
29/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	659.0000	702.0000	6.525	0	0	0
29/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	318.0000	338.0000	6.289	0	0	0
29/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,555.0000	1,475.0000	(5.145)	0	0	0
29/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	464.0000	415.0000	(10.560)	0	0	0
29/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,321.0000	1,245.0000	(5.753)	0	0	0
29/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	922.0000	856.0000	(7.158)	0	0	0
29/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	103.0000	109.0000	5.825	0	0	0
29/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	9.0000	9.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	473.0000	504.0000	6.554	0	0	0
29/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
29/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	200.0000	212.0000	6.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,108.0000	2,022.0000	(4.080)	0	0	0
29/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,014.0000	3,922.0000	(2.292)	0	0	0
29/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	379.0000	403.0000	6.332	0	0	0
29/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	779.0000	717.0000	(7.959)	0	0	0
29/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	744.0000	684.0000	(8.065)	0	0	0
29/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
29/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,113.0000	4,021.0000	(2.237)	0	0	0
29/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	278.0000	296.0000	6.475	0	0	0
29/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	704.0000	752.0000	6.818	0	0	0
29/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,288.0000	2,200.0000	(3.846)	0	0	0
29/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,198.0000	2,110.0000	(4.004)	0	0	0
29/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,609.0000	4,517.0000	(1.996)	0	0	0
29/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	876.0000	933.0000	6.507	0	0	0
29/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,243.0000	2,155.0000	(3.923)	0	0	0
29/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,817.0000	3,725.0000	(2.410)	0	0	0
29/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	489.0000	521.0000	6.544	0	0	0
29/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	779.0000	717.0000	(7.959)	0	0	0
29/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,284.0000	1,208.0000	(5.919)	0	0	0
29/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,564.0000	2,475.0000	(3.471)	0	0	0
29/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,361.0000	4,268.0000	(2.133)	0	0	0
29/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	744.0000	684.0000	(8.065)	0	0	0
29/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
29/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
29/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,013.0000	1,076.0000	6.219	0	0	0
29/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,379.0000	2,291.0000	(3.699)	0	0	0
29/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	577.0000	615.0000	6.586	0	0	0
29/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
29/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
29/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,311.0000	4,219.0000	(2.134)	0	0	0
29/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	781.0000	834.0000	6.786	0	0	0
29/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	473.0000	504.0000	6.554	0	0	0
29/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	218.0000	188.0000	(13.761)	0	0	0
29/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	74.0000	78.0000	5.405	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,942.0000	2,851.0000	(3.093)	0	0	0
29/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,889.0000	1,805.0000	(4.447)	0	0	0
29/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	12.0000	12.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,436.0000	1,358.0000	(5.432)	0	0	0
29/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	943.0000	1,003.0000	6.363	0	0	0
29/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
29/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	754.0000	805.0000	6.764	0	0	0
29/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	231.0000	245.0000	6.061	0	0	0
29/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	249.0000	216.0000	(13.253)	0	0	0
29/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,163.0000	4,070.0000	(2.234)	0	0	0
29/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	812.0000	866.0000	6.650	0	0	0
29/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	127.0000	135.0000	6.299	0	0	0
29/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	583.0000	528.0000	(9.434)	0	0	0
29/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	729.0000	778.0000	6.722	0	0	0
29/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	266.0000	282.0000	6.015	0	0	0
29/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,064.0000	1,978.0000	(4.167)	0	0	0
29/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	583.0000	528.0000	(9.434)	0	0	0
29/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	120.0000	128.0000	6.667	0	0	0
29/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,321.0000	1,245.0000	(5.753)	0	0	0
29/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
29/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	577.0000	615.0000	6.586	0	0	0
29/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	384.0000	340.0000	(11.458)	0	0	0
29/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,768.0000	3,676.0000	(2.442)	0	0	0
29/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,761.0000	1,678.0000	(4.713)	0	0	0
29/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,262.0000	4,169.0000	(2.182)	0	0	0
29/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,153.0000	2,066.0000	(4.041)	0	0	0
29/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	436.0000	389.0000	(10.780)	0	0	0
29/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,518.0000	2,429.0000	(3.535)	0	0	0
29/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,515.0000	1,436.0000	(5.215)	0	0	0
29/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	360.0000	318.0000	(11.667)	0	0	0
29/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,932.0000	1,847.0000	(4.400)	0	0	0
29/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	681.0000	726.0000	6.608	0	0	0
29/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	83.0000	87.0000	4.819	0	0	0
29/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	210.0000	223.0000	6.190	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,359.0000	1,282.0000	(5.666)	0	0	0
29/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	108.0000	115.0000	6.481	0	0	0
29/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	299.0000	262.0000	(12.375)	0	0	0
29/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,425.0000	3,333.0000	(2.686)	0	0	0
29/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	844.0000	899.0000	6.517	0	0	0
29/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,976.0000	1,891.0000	(4.302)	0	0	0
29/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,153.0000	2,066.0000	(4.041)	0	0	0
29/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,678.0000	1,596.0000	(4.887)	0	0	0
29/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,361.0000	4,268.0000	(2.133)	0	0	0
29/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
29/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	265.0000	230.0000	(13.208)	0	0	0
29/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	404.0000	429.0000	6.188	0	0	0
29/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,611.0000	2,521.0000	(3.447)	0	0	0
29/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	172.0000	183.0000	6.395	0	0	0
29/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,659.0000	4,566.0000	(1.996)	0	0	0
29/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,049.0000	1,113.0000	6.101	0	0	0
29/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	120.0000	128.0000	6.667	0	0	0
29/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
29/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,064.0000	3,971.0000	(2.288)	0	0	0
29/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	204.0000	176.0000	(13.725)	0	0	0
29/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	97.0000	103.0000	6.186	0	0	0
29/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,460.0000	4,368.0000	(2.063)	0	0	0
29/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,560.0000	4,467.0000	(2.039)	0	0	0
29/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	978.0000	1,039.0000	6.237	0	0	0
29/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,596.0000	1,515.0000	(5.075)	0	0	0
29/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
29/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	233.0000	202.0000	(13.305)	0	0	0
29/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	959.0000	892.0000	(6.986)	0	0	0
29/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
29/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	134.0000	142.0000	5.970	0	0	0
29/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	10.0000	10.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,328.0000	3,236.0000	(2.764)	0	0	0
29/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	909.0000	968.0000	6.491	0	0	0
29/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,889.0000	1,805.0000	(4.447)	0	0	0
29/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,965.0000	3,873.0000	(2.320)	0	0	0
29/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	17.0000	18.0000	5.882	0	0	0
29/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,759.0000	4,666.0000	(1.954)	0	0	0
29/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,866.0000	3,774.0000	(2.380)	0	0	0
29/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,523.0000	3,431.0000	(2.611)	0	0	0
29/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	190.0000	202.0000	6.316	0	0	0
29/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	11.0000	11.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,621.0000	3,529.0000	(2.541)	0	0	0
29/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,262.0000	4,169.0000	(2.182)	0	0	0
29/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	336.0000	296.0000	(11.905)	0	0	0
29/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,658.0000	2,568.0000	(3.386)	0	0	0
29/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
29/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,334.0000	2,245.0000	(3.813)	0	0	0
29/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,958.0000	4,865.0000	(1.876)	0	0	0
29/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
29/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,020.0000	1,934.0000	(4.257)	0	0	0
29/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,858.0000	4,765.0000	(1.914)	0	0	0
29/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,720.0000	1,637.0000	(4.826)	0	0	0
29/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,976.0000	1,891.0000	(4.302)	0	0	0
29/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	164.0000	174.0000	6.098	0	0	0
29/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	156.0000	166.0000	6.410	0	0	0
29/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
29/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,637.0000	1,555.0000	(5.009)	0	0	0
29/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	114.0000	121.0000	6.140	0	0	0
29/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,134.0000	3,043.0000	(2.904)	0	0	0
29/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,476.0000	1,397.0000	(5.352)	0	0	0
29/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,038.0000	2,947.0000	(2.995)	0	0	0
29/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	200.0000	212.0000	6.000	0	0	0
29/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	181.0000	193.0000	6.630	0	0	0
29/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	13.0000	14.0000	7.692	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,719.0000	3,627.0000	(2.474)	0	0	0
29/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,328.0000	3,236.0000	(2.764)	0	0	0
29/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
29/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,847.0000	2,756.0000	(3.196)	0	0	0
29/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,847.0000	2,756.0000	(3.196)	0	0	0
29/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,555.0000	1,475.0000	(5.145)	0	0	0
29/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	29.0000	30.0000	3.448	0	0	0
29/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	278.0000	296.0000	6.475	0	0	0
29/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	558.0000	595.0000	6.631	0	0	0
29/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
29/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	141.0000	150.0000	6.383	0	0	0
29/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,846.0000	1,762.0000	(4.550)	0	0	0
29/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,284.0000	1,208.0000	(5.919)	0	0	0
29/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,720.0000	1,637.0000	(4.826)	0	0	0
29/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	220.0000	234.0000	6.364	0	0	0
29/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	164.0000	174.0000	6.098	0	0	0
29/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
29/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,759.0000	4,666.0000	(1.954)	0	0	0
29/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	210.0000	223.0000	6.190	0	0	0
29/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,515.0000	1,436.0000	(5.215)	0	0	0
29/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	1,035.0000	965.0000	(6.763)	0	0	0
29/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
29/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,659.0000	4,566.0000	(1.996)	0	0	0
29/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,752.0000	2,662.0000	(3.270)	0	0	0
29/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	613.0000	558.0000	(8.972)	0	0	0
29/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	52.0000	55.0000	5.769	0	0	0
29/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,658.0000	2,568.0000	(3.386)	0	0	0
29/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
29/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,564.0000	2,475.0000	(3.471)	0	0	0
29/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	41.0000	44.0000	7.317	0	0	0
29/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
29/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	333.0000	354.0000	6.306	0	0	0
29/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,138.0000	1,066.0000	(6.327)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R	2009/06/12			Currency Future	14.5614	14.6574	0.659	14.5800	14.3000	264
29/01/2009	£ / R	2009/06/12	14.40	Call	Currency Future	1,060.0000	1,102.0000	3.962	0	0	0
29/01/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,393.0000	1,329.0000	(4.594)	0	0	0
29/01/2009	£ / R	2009/06/12	18.15	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
29/01/2009	£ / R	2009/06/12	18.15	Put	Currency Future	3,749.0000	3,659.0000	(2.401)	0	0	0
29/01/2009	£ / R	2009/06/12	15.65	Call	Currency Future	632.0000	658.0000	4.114	0	0	0
29/01/2009	£ / R	2009/06/12	14.05	Call	Currency Future	1,204.0000	1,253.0000	4.070	0	0	0
29/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	376.0000	392.0000	4.255	0	0	0
29/01/2009	£ / R	2009/06/12	18.95	Call	Currency Future	98.0000	102.0000	4.082	0	0	0
29/01/2009	£ / R	2009/06/12	18.45	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
29/01/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,720.0000	1,651.0000	(4.012)	0	0	0
29/01/2009	£ / R	2009/06/12	14.50	Put	Currency Future	960.0000	906.0000	(5.625)	0	0	0
29/01/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,219.0000	1,159.0000	(4.922)	0	0	0
29/01/2009	£ / R	2009/06/12	13.85	Put	Currency Future	607.0000	564.0000	(7.084)	0	0	0
29/01/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,386.0000	2,307.0000	(3.311)	0	0	0
29/01/2009	£ / R	2009/06/12	18.35	Call	Currency Future	142.0000	148.0000	4.225	0	0	0
29/01/2009	£ / R	2009/06/12	17.25	Call	Currency Future	270.0000	282.0000	4.444	0	0	0
29/01/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,207.0000	4,115.0000	(2.187)	0	0	0
29/01/2009	£ / R	2009/06/12	15.35	Put	Currency Future	1,520.0000	1,454.0000	(4.342)	0	0	0
29/01/2009	£ / R	2009/06/12	14.05	Put	Currency Future	692.0000	646.0000	(6.647)	0	0	0
29/01/2009	£ / R	2009/06/12	14.40	Put	Currency Future	899.0000	845.0000	(6.007)	0	0	0
29/01/2009	£ / R	2009/06/12	18.35	Put	Currency Future	3,930.0000	3,840.0000	(2.290)	0	0	0
29/01/2009	£ / R	2009/06/12	18.65	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
29/01/2009	£ / R	2009/06/12	13.95	Call	Currency Future	1,260.0000	1,311.0000	4.048	0	0	0
29/01/2009	£ / R	2009/06/12	16.80	Put	Currency Future	2,586.0000	2,504.0000	(3.171)	0	0	0
29/01/2009	£ / R	2009/06/12	14.90	Call	Currency Future	880.0000	916.0000	4.091	0	0	0
29/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,465.0000	2,385.0000	(3.245)	0	0	0
29/01/2009	£ / R	2009/06/12	14.60	Call	Currency Future	984.0000	1,025.0000	4.167	0	0	0
29/01/2009	£ / R	2009/06/12	16.05	Put	Currency Future	2,005.0000	1,931.0000	(3.691)	0	0	0
29/01/2009	£ / R	2009/06/12	17.25	Put	Currency Future	2,959.0000	2,874.0000	(2.873)	0	0	0
29/01/2009	£ / R	2009/06/12	18.45	Put	Currency Future	4,022.0000	3,932.0000	(2.238)	0	0	0
29/01/2009	£ / R	2009/06/12	15.10	Call	Currency Future	819.0000	852.0000	4.029	0	0	0
29/01/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,152.0000	1,093.0000	(5.122)	0	0	0
29/01/2009	£ / R	2009/06/12	16.55	Call	Currency Future	397.0000	414.0000	4.282	0	0	0
29/01/2009	£ / R	2009/06/12	15.25	Call	Currency Future	767.0000	798.0000	4.042	0	0	0
29/01/2009	£ / R	2009/06/12	16.80	Call	Currency Future	347.0000	362.0000	4.323	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,628.0000	4,535.0000	(2.010)	0	0	0
29/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,253.0000	1,192.0000	(4.868)	0	0	0
29/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	913.0000	951.0000	4.162	0	0	0
29/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	338.0000	352.0000	4.142	0	0	0
29/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	948.0000	987.0000	4.114	0	0	0
29/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	108.0000	112.0000	3.704	0	0	0
29/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,207.0000	4,115.0000	(2.187)	0	0	0
29/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,722.0000	4,630.0000	(1.948)	0	0	0
29/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	864.0000	900.0000	4.167	0	0	0
29/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	714.0000	743.0000	4.062	0	0	0
29/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,708.0000	2,626.0000	(3.028)	0	0	0
29/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
29/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	118.0000	123.0000	4.237	0	0	0
29/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
29/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	714.0000	743.0000	4.062	0	0	0
29/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	731.0000	761.0000	4.104	0	0	0
29/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	680.0000	708.0000	4.118	0	0	0
29/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	320.0000	333.0000	4.063	0	0	0
29/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,839.0000	3,749.0000	(2.344)	0	0	0
29/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,581.0000	4,488.0000	(2.030)	0	0	0
29/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	160.0000	167.0000	4.375	0	0	0
29/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,021.0000	1,063.0000	4.114	0	0	0
29/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	819.0000	852.0000	4.029	0	0	0
29/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,318.0000	1,371.0000	4.021	0	0	0
29/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	430.0000	448.0000	4.186	0	0	0
29/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,393.0000	4,301.0000	(2.094)	0	0	0
29/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,358.0000	1,295.0000	(4.639)	0	0	0
29/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,219.0000	1,159.0000	(4.922)	0	0	0
29/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	965.0000	1,005.0000	4.145	0	0	0
29/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	804.0000	837.0000	4.104	0	0	0
29/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,675.0000	4,582.0000	(1.989)	0	0	0
29/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
29/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	180.0000	188.0000	4.444	0	0	0
29/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	880.0000	916.0000	4.091	0	0	0
29/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,054.0000	998.0000	(5.313)	0	0	0
29/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,456.0000	1,391.0000	(4.464)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,346.0000	4,255.0000	(2.094)	0	0	0
29/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,619.0000	1,551.0000	(4.200)	0	0	0
29/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	86.0000	90.0000	4.651	0	0	0
29/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	454.0000	473.0000	4.185	0	0	0
29/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	4,114.0000	4,023.0000	(2.212)	0	0	0
29/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,022.0000	3,932.0000	(2.238)	0	0	0
29/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	749.0000	780.0000	4.139	0	0	0
29/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	567.0000	525.0000	(7.407)	0	0	0
29/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	991.0000	937.0000	(5.449)	0	0	0
29/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,520.0000	1,454.0000	(4.342)	0	0	0
29/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,425.0000	2,346.0000	(3.258)	0	0	0
29/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,896.0000	1,823.0000	(3.850)	0	0	0
29/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,358.0000	1,295.0000	(4.639)	0	0	0
29/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,534.0000	4,441.0000	(2.051)	0	0	0
29/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	126.0000	131.0000	3.968	0	0	0
29/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	586.0000	611.0000	4.266	0	0	0
29/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,553.0000	1,486.0000	(4.314)	0	0	0
29/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,003.0000	1,044.0000	4.088	0	0	0
29/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	478.0000	498.0000	4.184	0	0	0
29/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,192.0000	2,115.0000	(3.513)	0	0	0
29/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	558.0000	581.0000	4.122	0	0	0
29/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	929.0000	875.0000	(5.813)	0	0	0
29/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,488.0000	1,422.0000	(4.435)	0	0	0
29/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	731.0000	761.0000	4.104	0	0	0
29/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,300.0000	4,208.0000	(2.140)	0	0	0
29/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	357.0000	372.0000	4.202	0	0	0
29/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	133.0000	139.0000	4.511	0	0	0
29/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,440.0000	4,348.0000	(2.072)	0	0	0
29/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,825.0000	1,753.0000	(3.945)	0	0	0
29/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,117.0000	2,041.0000	(3.590)	0	0	0
29/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,117.0000	2,041.0000	(3.590)	0	0	0
29/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,487.0000	4,394.0000	(2.073)	0	0	0
29/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	834.0000	868.0000	4.077	0	0	0
29/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	869.0000	815.0000	(6.214)	0	0	0
29/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	302.0000	315.0000	4.305	0	0	0
29/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	387.0000	403.0000	4.134	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,308.0000	2,229.0000	(3.423)	0	0	0
29/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
29/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,553.0000	1,486.0000	(4.314)	0	0	0
29/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,488.0000	1,422.0000	(4.435)	0	0	0
29/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,022.0000	967.0000	(5.382)	0	0	0
29/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,586.0000	2,504.0000	(3.171)	0	0	0
29/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,545.0000	2,464.0000	(3.183)	0	0	0
29/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,749.0000	3,659.0000	(2.401)	0	0	0
29/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,569.0000	3,480.0000	(2.494)	0	0	0
29/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,652.0000	1,584.0000	(4.116)	0	0	0
29/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,825.0000	1,753.0000	(3.945)	0	0	0
29/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	558.0000	581.0000	4.122	0	0	0
29/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
29/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	664.0000	691.0000	4.066	0	0	0
29/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,080.0000	1,122.0000	3.889	0	0	0
29/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	586.0000	611.0000	4.266	0	0	0
29/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,626.0000	2,545.0000	(3.085)	0	0	0
29/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	197.0000	205.0000	4.061	0	0	0
29/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	544.0000	566.0000	4.044	0	0	0
29/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,130.0000	3,044.0000	(2.748)	0	0	0
29/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	89.0000	93.0000	4.494	0	0	0
29/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,322.0000	1,260.0000	(4.690)	0	0	0
29/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	749.0000	780.0000	4.139	0	0	0
29/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	834.0000	868.0000	4.077	0	0	0
29/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,932.0000	1,859.0000	(3.778)	0	0	0
29/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	228.0000	237.0000	3.947	0	0	0
29/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	114.0000	119.0000	4.386	0	0	0
29/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	804.0000	837.0000	4.104	0	0	0
29/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,041.0000	1,082.0000	3.939	0	0	0
29/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	294.0000	306.0000	4.082	0	0	0
29/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,086.0000	1,029.0000	(5.249)	0	0	0
29/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,322.0000	1,260.0000	(4.690)	0	0	0
29/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,192.0000	2,115.0000	(3.513)	0	0	0
29/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	419.0000	437.0000	4.296	0	0	0
29/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	241.0000	251.0000	4.149	0	0	0
29/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,393.0000	1,329.0000	(4.594)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	234.0000	244.0000	4.274	0	0	0
29/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	516.0000	538.0000	4.264	0	0	0
29/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,425.0000	2,346.0000	(3.258)	0	0	0
29/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,216.0000	3,130.0000	(2.674)	0	0	0
29/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	632.0000	658.0000	4.114	0	0	0
29/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	649.0000	604.0000	(6.934)	0	0	0
29/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,667.0000	2,585.0000	(3.075)	0	0	0
29/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,173.0000	3,087.0000	(2.710)	0	0	0
29/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	387.0000	403.0000	4.134	0	0	0
29/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,303.0000	3,217.0000	(2.604)	0	0	0
29/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,253.0000	4,162.0000	(2.140)	0	0	0
29/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,152.0000	1,093.0000	(5.122)	0	0	0
29/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,204.0000	1,253.0000	4.070	0	0	0
29/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	328.0000	342.0000	4.268	0	0	0
29/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	286.0000	298.0000	4.196	0	0	0
29/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,269.0000	2,191.0000	(3.438)	0	0	0
29/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	170.0000	177.0000	4.118	0	0	0
29/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,720.0000	1,651.0000	(4.012)	0	0	0
29/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	692.0000	646.0000	(6.647)	0	0	0
29/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,833.0000	2,749.0000	(2.965)	0	0	0
29/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	215.0000	224.0000	4.186	0	0	0
29/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	913.0000	951.0000	4.162	0	0	0
29/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,119.0000	1,163.0000	3.932	0	0	0
29/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	328.0000	342.0000	4.268	0	0	0
29/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,435.0000	3,348.0000	(2.533)	0	0	0
29/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,968.0000	1,895.0000	(3.709)	0	0	0
29/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	478.0000	498.0000	4.184	0	0	0
29/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	180.0000	188.0000	4.444	0	0	0
29/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	616.0000	642.0000	4.221	0	0	0
29/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	807.0000	756.0000	(6.320)	0	0	0
29/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,505.0000	2,425.0000	(3.194)	0	0	0
29/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,586.0000	1,518.0000	(4.288)	0	0	0
29/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	347.0000	362.0000	4.323	0	0	0
29/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	530.0000	552.0000	4.151	0	0	0
29/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,044.0000	2,959.0000	(2.792)	0	0	0
29/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,667.0000	2,585.0000	(3.075)	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
29/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	697.0000	725.0000	4.017	0	0	0
29/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,042.0000	1,967.0000	(3.673)	0	0	0
29/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,626.0000	2,545.0000	(3.085)	0	0	0
29/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,185.0000	1,126.0000	(4.979)	0	0	0
29/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,790.0000	1,719.0000	(3.966)	0	0	0
29/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
29/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	503.0000	524.0000	4.175	0	0	0
29/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,269.0000	2,191.0000	(3.438)	0	0	0
29/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,658.0000	3,570.0000	(2.406)	0	0	0
29/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	984.0000	1,025.0000	4.167	0	0	0
29/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	628.0000	583.0000	(7.166)	0	0	0
29/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,896.0000	1,823.0000	(3.850)	0	0	0
29/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	430.0000	448.0000	4.186	0	0	0
29/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	491.0000	511.0000	4.073	0	0	0
29/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,686.0000	1,617.0000	(4.093)	0	0	0
29/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	1,022.0000	967.0000	(5.382)	0	0	0
29/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,060.0000	1,102.0000	3.962	0	0	0
29/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,791.0000	2,708.0000	(2.974)	0	0	0
29/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	454.0000	473.0000	4.185	0	0	0
29/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	255.0000	266.0000	4.314	0	0	0
29/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	897.0000	933.0000	4.013	0	0	0
29/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	897.0000	933.0000	4.013	0	0	0
29/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	648.0000	674.0000	4.012	0	0	0
29/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	899.0000	845.0000	(6.007)	0	0	0
29/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,524.0000	3,436.0000	(2.497)	0	0	0
29/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,079.0000	2,004.0000	(3.608)	0	0	0
29/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	601.0000	626.0000	4.160	0	0	0
29/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,289.0000	1,341.0000	4.034	0	0	0
29/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,917.0000	2,832.0000	(2.914)	0	0	0
29/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,230.0000	2,153.0000	(3.453)	0	0	0
29/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	749.0000	699.0000	(6.676)	0	0	0
29/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	311.0000	324.0000	4.180	0	0	0
29/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,003.0000	1,044.0000	4.088	0	0	0
29/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,976.0000	3,886.0000	(2.264)	0	0	0
29/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	278.0000	290.0000	4.317	0	0	0
29/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	366.0000	382.0000	4.372	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	338.0000	352.0000	4.142	0	0	0
29/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	366.0000	382.0000	4.372	0	0	0
29/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	991.0000	937.0000	(5.449)	0	0	0
29/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	138.0000	143.0000	3.623	0	0	0
29/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,833.0000	2,749.0000	(2.965)	0	0	0
29/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,505.0000	2,425.0000	(3.194)	0	0	0
29/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	442.0000	460.0000	4.072	0	0	0
29/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,755.0000	1,685.0000	(3.989)	0	0	0
29/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,465.0000	2,385.0000	(3.245)	0	0	0
29/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,288.0000	1,226.0000	(4.814)	0	0	0
29/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,480.0000	3,392.0000	(2.529)	0	0	0
29/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,160.0000	4,069.0000	(2.188)	0	0	0
29/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	95.0000	99.0000	4.211	0	0	0
29/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	376.0000	392.0000	4.255	0	0	0
29/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,569.0000	3,480.0000	(2.494)	0	0	0
29/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	122.0000	127.0000	4.098	0	0	0
29/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,160.0000	1,207.0000	4.052	0	0	0
29/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,001.0000	2,916.0000	(2.832)	0	0	0
29/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	129.0000	135.0000	4.651	0	0	0
29/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	778.0000	727.0000	(6.555)	0	0	0
29/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	648.0000	674.0000	4.012	0	0	0
29/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	248.0000	259.0000	4.435	0	0	0
29/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,068.0000	3,977.0000	(2.237)	0	0	0
29/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,686.0000	1,617.0000	(4.093)	0	0	0
29/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,087.0000	3,001.0000	(2.786)	0	0	0
29/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	191.0000	199.0000	4.188	0	0	0
29/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,139.0000	1,185.0000	4.039	0	0	0
29/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,378.0000	1,433.0000	3.991	0	0	0
29/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,874.0000	2,791.0000	(2.888)	0	0	0
29/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
29/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	849.0000	884.0000	4.122	0	0	0
29/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,185.0000	1,126.0000	(4.979)	0	0	0
29/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,860.0000	1,788.0000	(3.871)	0	0	0
29/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,749.0000	2,667.0000	(2.983)	0	0	0
29/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,968.0000	1,895.0000	(3.709)	0	0	0
29/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	419.0000	437.0000	4.296	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	530.0000	552.0000	4.151	0	0	0
29/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,860.0000	1,788.0000	(3.871)	0	0	0
29/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,216.0000	3,130.0000	(2.674)	0	0	0
29/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	572.0000	596.0000	4.196	0	0	0
29/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	302.0000	315.0000	4.305	0	0	0
29/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,409.0000	1,464.0000	3.903	0	0	0
29/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,308.0000	2,229.0000	(3.423)	0	0	0
29/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,791.0000	2,708.0000	(2.974)	0	0	0
29/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	442.0000	460.0000	4.072	0	0	0
29/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	547.0000	507.0000	(7.313)	0	0	0
29/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	255.0000	266.0000	4.314	0	0	0
29/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,230.0000	2,153.0000	(3.453)	0	0	0
29/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,044.0000	2,959.0000	(2.792)	0	0	0
29/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	587.0000	544.0000	(7.325)	0	0	0
29/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	228.0000	237.0000	3.947	0	0	0
29/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	503.0000	524.0000	4.175	0	0	0
29/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,042.0000	1,967.0000	(3.673)	0	0	0
29/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,154.0000	2,078.0000	(3.528)	0	0	0
29/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,348.0000	1,402.0000	4.006	0	0	0
29/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	720.0000	672.0000	(6.667)	0	0	0
29/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	286.0000	298.0000	4.196	0	0	0
29/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	466.0000	485.0000	4.077	0	0	0
29/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,182.0000	1,230.0000	4.061	0	0	0
29/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,119.0000	1,061.0000	(5.183)	0	0	0
29/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	930.0000	968.0000	4.086	0	0	0
29/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	838.0000	785.0000	(6.325)	0	0	0
29/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	294.0000	306.0000	4.082	0	0	0
29/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	408.0000	425.0000	4.167	0	0	0
29/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,347.0000	2,268.0000	(3.366)	0	0	0
29/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,232.0000	1,282.0000	4.058	0	0	0
29/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	558.0000	581.0000	4.122	0	0	0
29/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,874.0000	2,791.0000	(2.888)	0	0	0
29/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	628.0000	583.0000	(7.166)	0	0	0
29/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,896.0000	1,823.0000	(3.850)	0	0	0
29/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	670.0000	624.0000	(6.866)	0	0	0
29/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	263.0000	274.0000	4.183	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	749.0000	699.0000	(6.676)	0	0	0
29/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,289.0000	1,341.0000	4.034	0	0	0
29/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	1,054.0000	998.0000	(5.313)	0	0	0
29/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,099.0000	1,142.0000	3.913	0	0	0
29/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	175.0000	182.0000	4.000	0	0	0
29/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,160.0000	1,207.0000	4.052	0	0	0
29/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,524.0000	3,436.0000	(2.497)	0	0	0
29/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,652.0000	1,584.0000	(4.116)	0	0	0
29/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	79.0000	82.0000	3.797	0	0	0
29/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,614.0000	3,525.0000	(2.463)	0	0	0
29/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	572.0000	596.0000	4.196	0	0	0
29/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,960.0000	4,867.0000	(1.875)	0	0	0
29/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,703.0000	3,614.0000	(2.403)	0	0	0
29/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
29/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	165.0000	172.0000	4.242	0	0	0
29/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,865.0000	4,772.0000	(1.912)	0	0	0
29/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	155.0000	162.0000	4.516	0	0	0
29/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	186.0000	193.0000	3.763	0	0	0
29/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	491.0000	511.0000	4.073	0	0	0
29/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	209.0000	217.0000	3.828	0	0	0
29/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,912.0000	4,819.0000	(1.893)	0	0	0
29/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	248.0000	259.0000	4.435	0	0	0
29/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	74.0000	77.0000	4.054	0	0	0
29/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,347.0000	3,260.0000	(2.599)	0	0	0
29/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	101.0000	105.0000	3.960	0	0	0
29/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,087.0000	3,001.0000	(2.786)	0	0	0
29/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	786.0000	817.0000	3.944	0	0	0
29/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	76.0000	79.0000	3.947	0	0	0
29/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,260.0000	3,173.0000	(2.669)	0	0	0
29/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	664.0000	691.0000	4.066	0	0	0
29/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,440.0000	4,348.0000	(2.072)	0	0	0
29/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,424.0000	1,360.0000	(4.494)	0	0	0
29/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,817.0000	4,724.0000	(1.931)	0	0	0
29/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,794.0000	3,704.0000	(2.372)	0	0	0
29/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,079.0000	2,004.0000	(3.608)	0	0	0
29/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	221.0000	231.0000	4.525	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R	2009/06/12	14.65	Call	Currency Future	965.0000	1,005.0000	4.145	0	0	0
29/01/2009	£ / R	2009/06/12	19.55	Put	Currency Future	5,055.0000	4,962.0000	(1.840)	0	0	0
29/01/2009	£ / R	2009/06/12	19.25	Put	Currency Future	4,770.0000	4,677.0000	(1.950)	0	0	0
29/01/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,581.0000	4,488.0000	(2.030)	0	0	0
29/01/2009	£ / R	2009/06/12	19.25	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
29/01/2009	£ / R	2009/06/12	18.85	Call	Currency Future	104.0000	108.0000	3.846	0	0	0
29/01/2009	£ / R	2009/06/12	19.55	Call	Currency Future	67.0000	69.0000	2.985	0	0	0
29/01/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,393.0000	4,301.0000	(2.094)	0	0	0
29/01/2009	£ / R	2009/06/12	19.05	Call	Currency Future	92.0000	96.0000	4.348	0	0	0
29/01/2009	£ / R	2009/09/14			Currency Future	14.8074	14.9067	0.671	0.0000	0.0000	8
29/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,677.0000	1,617.0000	(3.578)	0	0	0
29/01/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,742.0000	1,681.0000	(3.502)	0	0	0
29/01/2009	£ / R	2009/09/14	15.45	Call	Currency Future	1,100.0000	1,138.0000	3.455	0	0	0
29/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	1,001.0000	951.0000	(4.995)	0	0	0
29/01/2009	£ / R	2009/09/14	14.00	Put	Currency Future	864.0000	818.0000	(5.324)	0	0	0
29/01/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,608.0000	1,548.0000	(3.731)	0	0	0
29/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,134.0000	1,173.0000	3.439	0	0	0
29/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,318.0000	1,364.0000	3.490	0	0	0
29/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,311.0000	1,257.0000	(4.119)	0	0	0
29/01/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,773.0000	1,712.0000	(3.440)	0	0	0
29/01/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,282.0000	1,326.0000	3.432	0	0	0
29/01/2009	£ / R	2009/09/14	15.50	Call	Currency Future	1,081.0000	1,118.0000	3.423	0	0	0
29/01/2009	£ / R	2009/09/14	15.25	Call	Currency Future	1,165.0000	1,205.0000	3.433	0	0	0
29/01/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,836.0000	1,773.0000	(3.431)	0	0	0
29/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,509.0000	1,558.0000	3.247	0	0	0
29/01/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,356.0000	1,403.0000	3.466	0	0	0
29/01/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,671.0000	1,725.0000	3.232	0	0	0
29/01/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,616.0000	1,668.0000	3.218	0	0	0
29/01/2009	£ / R	2009/09/14	15.60	Call	Currency Future	1,044.0000	1,080.0000	3.448	0	0	0
29/01/2009	£ / R	2009/09/14	14.10	Put	Currency Future	908.0000	861.0000	(5.176)	0	0	0
29/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,374.0000	1,319.0000	(4.003)	0	0	0
29/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,134.0000	1,173.0000	3.439	0	0	0
29/01/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,562.0000	1,612.0000	3.201	0	0	0
29/01/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,187.0000	1,137.0000	(4.212)	0	0	0
29/01/2009	£ / R	2009/09/14	14.20	Put	Currency Future	954.0000	906.0000	(5.031)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,868.0000	1,805.0000	(3.373)	0	0	0
29/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,539.0000	1,481.0000	(3.769)	0	0	0
29/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,395.0000	1,443.0000	3.441	0	0	0
29/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	1,001.0000	951.0000	(4.995)	0	0	0
29/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,436.0000	1,481.0000	3.134	0	0	0
29/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,407.0000	1,351.0000	(3.980)	0	0	0
29/01/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,375.0000	1,423.0000	3.491	0	0	0
29/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,677.0000	1,617.0000	(3.578)	0	0	0
29/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,128.0000	1,074.0000	(4.787)	0	0	0
29/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,197.0000	1,238.0000	3.425	0	0	0
29/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,337.0000	1,383.0000	3.441	0	0	0
29/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,472.0000	1,416.0000	(3.804)	0	0	0
29/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,218.0000	1,166.0000	(4.269)	0	0	0
29/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,342.0000	1,288.0000	(4.024)	0	0	0
29/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,230.0000	1,272.0000	3.415	0	0	0
29/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,300.0000	1,345.0000	3.462	0	0	0
29/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,900.0000	1,836.0000	(3.368)	0	0	0
29/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,213.0000	1,255.0000	3.462	0	0	0
29/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,264.0000	1,308.0000	3.481	0	0	0
29/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,008.0000	1,043.0000	3.472	0	0	0
29/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,279.0000	1,226.0000	(4.144)	0	0	0
29/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,506.0000	1,448.0000	(3.851)	0	0	0
29/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,248.0000	1,196.0000	(4.167)	0	0	0
29/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,300.0000	1,345.0000	3.462	0	0	0
29/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	938.0000	972.0000	3.625	0	0	0
29/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,342.0000	1,288.0000	(4.024)	0	0	0
29/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,025.0000	1,061.0000	3.512	0	0	0
29/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,712.0000	1,651.0000	(3.563)	0	0	0
29/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,031.0000	1,965.0000	(3.250)	0	0	0
29/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,119.0000	1,158.0000	3.485	0	0	0
29/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,311.0000	1,257.0000	(4.119)	0	0	0
29/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,119.0000	1,158.0000	3.485	0	0	0
29/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,535.0000	1,585.0000	3.257	0	0	0
29/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	972.0000	1,007.0000	3.601	0	0	0
29/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,415.0000	1,462.0000	3.322	0	0	0
29/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,453.0000	1,500.0000	3.235	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,098.0000	2,031.0000	(3.194)	0	0	0
29/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,096.0000	1,043.0000	(4.836)	0	0	0
29/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	905.0000	937.0000	3.536	0	0	0
29/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,181.0000	1,222.0000	3.472	0	0	0
29/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,158.0000	1,105.0000	(4.577)	0	0	0
29/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,031.0000	1,965.0000	(3.250)	0	0	0
29/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,573.0000	1,515.0000	(3.687)	0	0	0
29/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	938.0000	972.0000	3.625	0	0	0
29/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,149.0000	1,189.0000	3.481	0	0	0
29/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,318.0000	1,364.0000	3.490	0	0	0
29/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,965.0000	1,900.0000	(3.308)	0	0	0
29/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,642.0000	1,582.0000	(3.654)	0	0	0
29/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,712.0000	1,651.0000	(3.563)	0	0	0
29/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,471.0000	1,518.0000	3.195	0	0	0
29/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,509.0000	1,558.0000	3.247	0	0	0
29/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,064.0000	1,012.0000	(4.887)	0	0	0
29/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,642.0000	1,582.0000	(3.654)	0	0	0
29/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,247.0000	1,290.0000	3.448	0	0	0
29/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,439.0000	1,383.0000	(3.892)	0	0	0
29/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,932.0000	1,868.0000	(3.313)	0	0	0
29/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	886.0000	839.0000	(5.305)	0	0	0
29/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	873.0000	904.0000	3.551	0	0	0
29/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,643.0000	1,696.0000	3.226	0	0	0
29/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,490.0000	1,538.0000	3.221	0	0	0
29/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,062.0000	1,099.0000	3.484	0	0	0
29/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,472.0000	1,416.0000	(3.804)	0	0	0
29/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,700.0000	1,754.0000	3.176	0	0	0
29/01/2009	£ / R 2009/09/14	14.35	Put	Currency Future	1,032.0000	981.0000	(4.942)	0	0	0
29/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,805.0000	1,742.0000	(3.490)	0	0	0
29/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	842.0000	797.0000	(5.344)	0	0	0
29/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,166.0000	2,098.0000	(3.139)	0	0	0
29/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,589.0000	1,640.0000	3.210	0	0	0
29/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	990.0000	1,025.0000	3.535	0	0	0
29/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	931.0000	883.0000	(5.156)	0	0	0
29/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,230.0000	1,272.0000	3.415	0	0	0
29/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,062.0000	1,099.0000	3.484	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	£ / R	2009/09/14	14.25	Put	Currency Future	978.0000	928.0000	(5.112)	0	0	0
29/01/2009	£ / R	2009/09/14	15.95	Put	Currency Future	2,064.0000	1,998.0000	(3.198)	0	0	0
29/01/2009	£ / R	2009/09/14	14.40	Put	Currency Future	1,064.0000	1,012.0000	(4.887)	0	0	0
29/01/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,805.0000	1,742.0000	(3.490)	0	0	0
29/01/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,471.0000	1,518.0000	3.195	0	0	0
29/01/2009	£ / R	2009/09/14	16.05	Call	Currency Future	889.0000	921.0000	3.600	0	0	0
29/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	972.0000	1,007.0000	3.601	0	0	0
29/01/2009	£ / R	2009/09/14	15.95	Call	Currency Future	922.0000	954.0000	3.471	0	0	0
29/01/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,965.0000	1,900.0000	(3.308)	0	0	0
29/01/2009	£ / R	2009/09/14	15.85	Call	Currency Future	955.0000	989.0000	3.560	0	0	0
29/01/2009	£ / R	2009/09/14	15.85	Put	Currency Future	1,998.0000	1,932.0000	(3.303)	0	0	0
29/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,149.0000	1,189.0000	3.481	0	0	0
29/01/2009	£ / R	2009/09/14	16.05	Put	Currency Future	2,132.0000	2,064.0000	(3.189)	0	0	0
29/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,374.0000	1,319.0000	(4.003)	0	0	0
29/01/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,282.0000	1,326.0000	3.432	0	0	0
29/01/2009	€ / R	2009/03/16			Currency Future	13.2822	13.2084	(0.556)	0.0000	0.0000	5,894
29/01/2009	€ / R	2009/03/16	10.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/01/2009	€ / R	2009/03/16	15.85	Put	Currency Future	2,679.0000	2,724.0000	1.680	0	0	0
29/01/2009	€ / R	2009/03/16	13.60	Call	Currency Future	459.0000	394.0000	(14.161)	0	0	0
29/01/2009	€ / R	2009/03/16	12.80	Call	Currency Future	803.0000	717.0000	(10.710)	0	0	0
29/01/2009	€ / R	2009/03/16	16.25	Put	Currency Future	3,053.0000	3,097.0000	1.441	0	0	0
29/01/2009	€ / R	2009/03/16	10.85	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
29/01/2009	€ / R	2009/03/16	16.45	Call	Currency Future	74.0000	46.0000	(37.838)	0	0	0
29/01/2009	€ / R	2009/03/16	13.20	Call	Currency Future	605.0000	527.0000	(12.893)	0	0	0
29/01/2009	€ / R	2009/03/16	13.85	Put	Currency Future	957.0000	973.0000	1.672	0	0	0
29/01/2009	€ / R	2009/03/16	9.85	Call	Currency Future	3,444.0000	3,369.0000	(2.178)	0	0	0
29/01/2009	€ / R	2009/03/16	10.45	Call	Currency Future	2,857.0000	2,781.0000	(2.660)	0	0	0
29/01/2009	€ / R	2009/03/16	11.45	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
29/01/2009	€ / R	2009/03/16	16.45	Put	Currency Future	3,242.0000	3,287.0000	1.388	0	0	0
29/01/2009	€ / R	2009/03/16	13.70	Put	Currency Future	847.0000	859.0000	1.417	0	0	0
29/01/2009	€ / R	2009/03/16	14.60	Put	Currency Future	1,560.0000	1,591.0000	1.987	0	0	0
29/01/2009	€ / R	2009/03/16	16.75	Put	Currency Future	3,525.0000	3,575.0000	1.418	0	0	0
29/01/2009	€ / R	2009/03/16	14.85	Put	Currency Future	1,776.0000	1,812.0000	2.027	0	0	0
29/01/2009	€ / R	2009/03/16	12.90	Call	Currency Future	749.0000	664.0000	(11.348)	0	0	0
29/01/2009	€ / R	2009/03/16	13.85	Call	Currency Future	389.0000	331.0000	(14.910)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	242.0000	200.0000	(17.355)	0	0	0
29/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,200.0000	3,124.0000	(2.375)	0	0	0
29/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	861.0000	773.0000	(10.221)	0	0	0
29/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,309.0000	1,335.0000	1.986	0	0	0
29/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	57.0000	34.0000	(40.351)	0	0	0
29/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	208.0000	171.0000	(17.788)	0	0	0
29/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	777.0000	786.0000	1.158	0	0	0
29/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	291.0000	244.0000	(16.151)	0	0	0
29/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,711.0000	2,634.0000	(2.840)	0	0	0
29/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
29/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	26.0000	13.0000	(50.000)	0	0	0
29/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	111.0000	82.0000	(26.126)	0	0	0
29/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	279.0000	265.0000	(5.018)	0	0	0
29/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	523.0000	518.0000	(0.956)	0	0	0
29/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	698.0000	615.0000	(11.891)	0	0	0
29/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,391.0000	1,419.0000	2.013	0	0	0
29/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,884.0000	1,808.0000	(4.034)	0	0	0
29/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	367.0000	356.0000	(2.997)	0	0	0
29/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,884.0000	1,808.0000	(4.034)	0	0	0
29/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,493.0000	3,418.0000	(2.147)	0	0	0
29/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
29/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,130.0000	2,171.0000	1.925	0	0	0
29/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	883.0000	896.0000	1.472	0	0	0
29/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,725.0000	2,770.0000	1.651	0	0	0
29/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
29/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
29/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,078.0000	2,001.0000	(3.705)	0	0	0
29/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,468.0000	2,391.0000	(3.120)	0	0	0
29/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	812.0000	822.0000	1.232	0	0	0
29/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	273.0000	228.0000	(16.484)	0	0	0
29/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	33.0000	18.0000	(45.455)	0	0	0
29/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,906.0000	2,830.0000	(2.615)	0	0	0
29/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,344.0000	4,405.0000	1.404	0	0	0
29/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,602.0000	1,635.0000	2.060	0	0	0
29/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	475.0000	408.0000	(14.105)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,715.0000	3,769.0000	1.454	0	0	0
29/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	97.0000	68.0000	(29.897)	0	0	0
29/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
29/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	55.0000	32.0000	(41.818)	0	0	0
29/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	321.0000	309.0000	(3.738)	0	0	0
29/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	48.0000	27.0000	(43.750)	0	0	0
29/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	100.0000	71.0000	(29.000)	0	0	0
29/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,662.0000	2,585.0000	(2.893)	0	0	0
29/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,572.0000	3,623.0000	1.428	0	0	0
29/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	743.0000	750.0000	0.942	0	0	0
29/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	22.0000	11.0000	(50.000)	0	0	0
29/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	85.0000	56.0000	(34.118)	0	0	0
29/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,818.0000	2,863.0000	1.597	0	0	0
29/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,249.0000	3,174.0000	(2.308)	0	0	0
29/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	650.0000	569.0000	(12.462)	0	0	0
29/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	51.0000	49.0000	(3.922)	0	0	0
29/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,959.0000	3,003.0000	1.487	0	0	0
29/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,311.0000	2,355.0000	1.904	0	0	0
29/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,772.0000	2,817.0000	1.623	0	0	0
29/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	127.0000	100.0000	(21.260)	0	0	0
29/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,006.0000	3,050.0000	1.464	0	0	0
29/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	389.0000	331.0000	(14.910)	0	0	0
29/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	377.0000	320.0000	(15.119)	0	0	0
29/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,220.0000	2,263.0000	1.937	0	0	0
29/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	143.0000	113.0000	(20.979)	0	0	0
29/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,085.0000	2,126.0000	1.966	0	0	0
29/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
29/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	995.0000	1,011.0000	1.608	0	0	0
29/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	152.0000	121.0000	(20.395)	0	0	0
29/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
29/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	167.0000	134.0000	(19.760)	0	0	0
29/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	88.0000	59.0000	(32.955)	0	0	0
29/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,788.0000	3,713.0000	(1.980)	0	0	0
29/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	331.0000	279.0000	(15.710)	0	0	0
29/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	459.0000	394.0000	(14.161)	0	0	0
29/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	91.0000	62.0000	(31.868)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,662.0000	2,585.0000	(2.893)	0	0	0
29/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	44.0000	41.0000	(6.818)	0	0	0
29/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,268.0000	1,294.0000	2.050	0	0	0
29/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	131.0000	103.0000	(21.374)	0	0	0
29/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	444.0000	380.0000	(14.414)	0	0	0
29/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,004.0000	2,928.0000	(2.530)	0	0	0
29/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,101.0000	4,159.0000	1.414	0	0	0
29/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
29/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,126.0000	2,050.0000	(3.575)	0	0	0
29/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	183.0000	149.0000	(18.579)	0	0	0
29/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	581.0000	581.0000	-	0	0	0
29/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	107.0000	79.0000	(26.168)	0	0	0
29/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,149.0000	1,171.0000	1.915	0	0	0
29/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	777.0000	786.0000	1.158	0	0	0
29/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,490.0000	4,553.0000	1.403	0	0	0
29/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,865.0000	2,910.0000	1.571	0	0	0
29/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,951.0000	1,990.0000	1.999	0	0	0
29/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	189.0000	154.0000	(18.519)	0	0	0
29/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	416.0000	355.0000	(14.663)	0	0	0
29/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
29/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
29/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
29/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	111.0000	82.0000	(26.126)	0	0	0
29/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,907.0000	1,945.0000	1.993	0	0	0
29/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
29/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	416.0000	407.0000	(2.163)	0	0	0
29/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,336.0000	3,383.0000	1.409	0	0	0
29/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	242.0000	200.0000	(17.355)	0	0	0
29/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	52.0000	30.0000	(42.308)	0	0	0
29/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	301.0000	252.0000	(16.279)	0	0	0
29/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,449.0000	2,494.0000	1.837	0	0	0
29/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	920.0000	934.0000	1.522	0	0	0
29/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	468.0000	461.0000	(1.496)	0	0	0
29/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
29/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	430.0000	367.0000	(14.651)	0	0	0
29/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	321.0000	270.0000	(15.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,097.0000	1,010.0000	(7.931)	0	0	0
29/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	68.0000	41.0000	(39.706)	0	0	0
29/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,357.0000	2,401.0000	1.867	0	0	0
29/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
29/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,272.0000	2,196.0000	(3.345)	0	0	0
29/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	402.0000	343.0000	(14.677)	0	0	0
29/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,469.0000	1,391.0000	(5.310)	0	0	0
29/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	265.0000	220.0000	(16.981)	0	0	0
29/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,370.0000	2,293.0000	(3.249)	0	0	0
29/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	82.0000	53.0000	(35.366)	0	0	0
29/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,620.0000	3,672.0000	1.436	0	0	0
29/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
29/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	563.0000	489.0000	(13.144)	0	0	0
29/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,433.0000	1,462.0000	2.024	0	0	0
29/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,587.0000	2,632.0000	1.739	0	0	0
29/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,711.0000	2,634.0000	(2.840)	0	0	0
29/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	104.0000	75.0000	(27.885)	0	0	0
29/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,053.0000	2,977.0000	(2.489)	0	0	0
29/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,188.0000	1,211.0000	1.936	0	0	0
29/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,863.0000	1,901.0000	2.040	0	0	0
29/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	148.0000	117.0000	(20.946)	0	0	0
29/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,175.0000	2,098.0000	(3.540)	0	0	0
29/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
29/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	776.0000	690.0000	(11.082)	0	0	0
29/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	957.0000	973.0000	1.672	0	0	0
29/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	526.0000	455.0000	(13.498)	0	0	0
29/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	240.0000	225.0000	(6.250)	0	0	0
29/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	195.0000	159.0000	(18.462)	0	0	0
29/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,266.0000	2,309.0000	1.898	0	0	0
29/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	172.0000	139.0000	(19.186)	0	0	0
29/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,679.0000	2,724.0000	1.680	0	0	0
29/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	343.0000	332.0000	(3.207)	0	0	0
29/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	922.0000	833.0000	(9.653)	0	0	0
29/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	119.0000	91.0000	(23.529)	0	0	0
29/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
29/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,102.0000	3,026.0000	(2.450)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	62.0000	37.0000	(40.323)	0	0	0
29/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	235.0000	194.0000	(17.447)	0	0	0
29/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	71.0000	43.0000	(39.437)	0	0	0
29/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,980.0000	1,904.0000	(3.838)	0	0	0
29/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	28.0000	26.0000	(7.143)	0	0	0
29/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,149.0000	1,171.0000	1.915	0	0	0
29/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,430.0000	3,479.0000	1.429	0	0	0
29/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,289.0000	3,335.0000	1.399	0	0	0
29/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	676.0000	680.0000	0.592	0	0	0
29/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	331.0000	279.0000	(15.710)	0	0	0
29/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,620.0000	3,672.0000	1.436	0	0	0
29/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,541.0000	2,587.0000	1.810	0	0	0
29/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
29/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	25.0000	13.0000	(48.000)	0	0	0
29/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	34.0000	19.0000	(44.118)	0	0	0
29/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	508.0000	439.0000	(13.583)	0	0	0
29/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	50.0000	48.0000	(4.000)	0	0	0
29/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
29/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,392.0000	4,454.0000	1.412	0	0	0
29/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
29/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,932.0000	1,856.0000	(3.934)	0	0	0
29/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,321.0000	2,245.0000	(3.274)	0	0	0
29/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	52.0000	30.0000	(42.308)	0	0	0
29/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,834.0000	4,899.0000	1.345	0	0	0
29/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	723.0000	639.0000	(11.618)	0	0	0
29/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,691.0000	1,616.0000	(4.435)	0	0	0
29/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,151.0000	3,075.0000	(2.412)	0	0	0
29/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	310.0000	261.0000	(15.806)	0	0	0
29/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,419.0000	2,342.0000	(3.183)	0	0	0
29/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	162.0000	130.0000	(19.753)	0	0	0
29/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,052.0000	4,110.0000	1.431	0	0	0
29/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	644.0000	646.0000	0.311	0	0	0
29/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	391.0000	381.0000	(2.558)	0	0	0
29/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
29/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	45.0000	26.0000	(42.222)	0	0	0
29/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,633.0000	2,678.0000	1.709	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,859.0000	3,915.0000	1.451	0	0	0
29/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	123.0000	95.0000	(22.764)	0	0	0
29/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	803.0000	717.0000	(10.710)	0	0	0
29/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,763.0000	3,817.0000	1.435	0	0	0
29/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	115.0000	86.0000	(25.217)	0	0	0
29/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	673.0000	592.0000	(12.036)	0	0	0
29/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	321.0000	309.0000	(3.738)	0	0	0
29/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,645.0000	1,679.0000	2.067	0	0	0
29/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,228.0000	1,252.0000	1.954	0	0	0
29/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,071.0000	1,091.0000	1.867	0	0	0
29/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	139.0000	110.0000	(20.863)	0	0	0
29/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
29/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	41.0000	23.0000	(43.902)	0	0	0
29/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,560.0000	1,591.0000	1.987	0	0	0
29/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,419.0000	2,342.0000	(3.183)	0	0	0
29/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,495.0000	2,541.0000	1.844	0	0	0
29/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	240.0000	225.0000	(6.250)	0	0	0
29/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	228.0000	187.0000	(17.982)	0	0	0
29/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	18.0000	16.0000	(11.111)	0	0	0
29/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	441.0000	433.0000	(1.814)	0	0	0
29/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	165.0000	151.0000	(8.485)	0	0	0
29/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
29/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,200.0000	3,124.0000	(2.375)	0	0	0
29/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	922.0000	833.0000	(9.653)	0	0	0
29/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,613.0000	2,537.0000	(2.909)	0	0	0
29/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
29/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	202.0000	165.0000	(18.317)	0	0	0
29/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,513.0000	1,435.0000	(5.155)	0	0	0
29/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,808.0000	2,732.0000	(2.707)	0	0	0
29/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,820.0000	1,856.0000	1.978	0	0	0
29/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
29/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,395.0000	3,320.0000	(2.209)	0	0	0
29/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
29/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
29/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,029.0000	1,953.0000	(3.746)	0	0	0
29/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,517.0000	1,548.0000	2.044	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,100.0000	3,145.0000	1.452	0	0	0
29/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	47.0000	44.0000	(6.383)	0	0	0
29/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	249.0000	206.0000	(17.269)	0	0	0
29/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	257.0000	213.0000	(17.121)	0	0	0
29/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	563.0000	489.0000	(13.144)	0	0	0
29/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,475.0000	1,505.0000	2.034	0	0	0
29/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,912.0000	2,956.0000	1.511	0	0	0
29/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	581.0000	581.0000	-	0	0	0
29/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	65.0000	39.0000	(40.000)	0	0	0
29/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	94.0000	65.0000	(30.851)	0	0	0
29/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,811.0000	3,866.0000	1.443	0	0	0
29/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	353.0000	299.0000	(15.297)	0	0	0
29/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	157.0000	125.0000	(20.382)	0	0	0
29/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,110.0000	1,131.0000	1.892	0	0	0
29/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,175.0000	2,217.0000	1.931	0	0	0
29/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,311.0000	2,355.0000	1.904	0	0	0
29/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	321.0000	270.0000	(15.888)	0	0	0
29/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,040.0000	2,080.0000	1.961	0	0	0
29/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	43.0000	24.0000	(44.186)	0	0	0
29/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,188.0000	1,211.0000	1.936	0	0	0
29/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,383.0000	3,431.0000	1.419	0	0	0
29/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	342.0000	289.0000	(15.497)	0	0	0
29/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
29/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,732.0000	1,768.0000	2.079	0	0	0
29/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	215.0000	176.0000	(18.140)	0	0	0
29/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	551.0000	549.0000	(0.363)	0	0	0
29/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	27.0000	25.0000	(7.407)	0	0	0
29/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	176.0000	161.0000	(8.523)	0	0	0
29/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	584.0000	508.0000	(13.014)	0	0	0
29/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	77.0000	48.0000	(37.662)	0	0	0
29/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,058.0000	970.0000	(8.318)	0	0	0
29/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,195.0000	3,240.0000	1.408	0	0	0
29/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
29/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,959.0000	3,003.0000	1.487	0	0	0
29/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,350.0000	1,377.0000	2.000	0	0	0
29/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	91.0000	62.0000	(31.868)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	282.0000	236.0000	(16.312)	0	0	0
29/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,220.0000	2,263.0000	1.937	0	0	0
29/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	43.0000	40.0000	(6.977)	0	0	0
29/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	152.0000	121.0000	(20.395)	0	0	0
29/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,955.0000	2,879.0000	(2.572)	0	0	0
29/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	441.0000	433.0000	(1.814)	0	0	0
29/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,516.0000	2,440.0000	(3.021)	0	0	0
29/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,759.0000	2,683.0000	(2.755)	0	0	0
29/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
29/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	673.0000	592.0000	(12.036)	0	0	0
29/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
29/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	291.0000	244.0000	(16.151)	0	0	0
29/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,980.0000	1,904.0000	(3.838)	0	0	0
29/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	41.0000	39.0000	(4.878)	0	0	0
29/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	612.0000	613.0000	0.163	0	0	0
29/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	143.0000	113.0000	(20.979)	0	0	0
29/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,224.0000	2,147.0000	(3.462)	0	0	0
29/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	491.0000	423.0000	(13.849)	0	0	0
29/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,309.0000	1,335.0000	1.986	0	0	0
29/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	178.0000	144.0000	(19.101)	0	0	0
29/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,996.0000	2,035.0000	1.954	0	0	0
29/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	107.0000	79.0000	(26.168)	0	0	0
29/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,298.0000	3,222.0000	(2.304)	0	0	0
29/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,004.0000	2,928.0000	(2.530)	0	0	0
29/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	709.0000	715.0000	0.846	0	0	0
29/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,477.0000	3,527.0000	1.438	0	0	0
29/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,725.0000	2,770.0000	1.651	0	0	0
29/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	60.0000	35.0000	(41.667)	0	0	0
29/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	743.0000	750.0000	0.942	0	0	0
29/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,591.0000	3,516.0000	(2.089)	0	0	0
29/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	475.0000	408.0000	(14.105)	0	0	0
29/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	444.0000	380.0000	(14.414)	0	0	0
29/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	812.0000	822.0000	1.232	0	0	0
29/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	544.0000	472.0000	(13.235)	0	0	0
29/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,557.0000	1,480.0000	(4.945)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	75.0000	71.0000	(5.333)	0	0	0
29/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,058.0000	970.0000	(8.318)	0	0	0
29/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	176.0000	161.0000	(8.523)	0	0	0
29/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,257.0000	1,174.0000	(6.603)	0	0	0
29/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	125.0000	116.0000	(7.200)	0	0	0
29/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	832.0000	745.0000	(10.457)	0	0	0
29/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
29/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	259.0000	244.0000	(5.792)	0	0	0
29/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	891.0000	803.0000	(9.877)	0	0	0
29/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	299.0000	286.0000	(4.348)	0	0	0
29/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	259.0000	244.0000	(5.792)	0	0	0
29/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	891.0000	803.0000	(9.877)	0	0	0
29/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	954.0000	865.0000	(9.329)	0	0	0
29/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	954.0000	865.0000	(9.329)	0	0	0
29/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	222.0000	206.0000	(7.207)	0	0	0
29/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	87.0000	82.0000	(5.747)	0	0	0
29/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,469.0000	1,391.0000	(5.310)	0	0	0
29/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,176.0000	1,091.0000	(7.228)	0	0	0
29/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	101.0000	95.0000	(5.941)	0	0	0
29/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,383.0000	1,303.0000	(5.785)	0	0	0
29/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	144.0000	133.0000	(7.639)	0	0	0
29/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,691.0000	1,616.0000	(4.435)	0	0	0
29/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
29/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,787.0000	1,712.0000	(4.197)	0	0	0
29/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
29/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,601.0000	1,525.0000	(4.747)	0	0	0
29/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	69.0000	66.0000	(4.348)	0	0	0
29/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,513.0000	1,435.0000	(5.155)	0	0	0
29/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,341.0000	1,260.0000	(6.040)	0	0	0
29/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	154.0000	142.0000	(7.792)	0	0	0
29/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	94.0000	88.0000	(6.383)	0	0	0
29/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	80.0000	77.0000	(3.750)	0	0	0
29/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,426.0000	1,347.0000	(5.540)	0	0	0
29/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,136.0000	1,050.0000	(7.570)	0	0	0
29/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	75.0000	71.0000	(5.333)	0	0	0
29/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,557.0000	1,480.0000	(4.945)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	53.0000	51.0000	(3.774)	0	0	0
29/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	64.0000	62.0000	(3.125)	0	0	0
29/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,835.0000	1,760.0000	(4.087)	0	0	0
29/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,646.0000	1,570.0000	(4.617)	0	0	0
29/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,739.0000	1,664.0000	(4.313)	0	0	0
29/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	57.0000	55.0000	(3.509)	0	0	0
29/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	108.0000	101.0000	(6.481)	0	0	0
29/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	154.0000	142.0000	(7.792)	0	0	0
29/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	165.0000	151.0000	(8.485)	0	0	0
29/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,097.0000	1,010.0000	(7.931)	0	0	0
29/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,136.0000	1,050.0000	(7.570)	0	0	0
29/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,216.0000	1,133.0000	(6.826)	0	0	200
29/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,257.0000	1,174.0000	(6.603)	0	0	0
29/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	987.0000	897.0000	(9.119)	0	0	0
29/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	204.0000	189.0000	(7.353)	0	0	0
29/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	776.0000	690.0000	(11.082)	0	0	0
29/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	134.0000	124.0000	(7.463)	0	0	0
29/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	343.0000	332.0000	(3.207)	0	0	0
29/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	125.0000	116.0000	(7.200)	0	0	0
29/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,020.0000	931.0000	(8.725)	0	0	0
29/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	117.0000	108.0000	(7.692)	0	0	0
29/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	108.0000	101.0000	(6.481)	0	0	0
29/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,341.0000	1,260.0000	(6.040)	0	0	0
29/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,299.0000	1,217.0000	(6.313)	0	0	0
29/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	117.0000	108.0000	(7.692)	0	0	0
29/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,299.0000	1,217.0000	(6.313)	0	0	0
29/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	188.0000	172.0000	(8.511)	0	0	0
29/01/2009	€ / R 2009/06/12			Currency Future	13.5202	13.4484	(0.531)	0.0000	0.0000	2,636
29/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,206.0000	1,124.0000	(6.799)	0	0	0
29/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,689.0000	1,701.0000	0.710	0	0	0
29/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,171.0000	2,193.0000	1.013	0	0	0
29/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,354.0000	1,360.0000	0.443	0	0	0
29/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	636.0000	625.0000	(1.730)	0	0	0
29/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	559.0000	500.0000	(10.555)	0	0	0
29/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	391.0000	341.0000	(12.788)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	736.0000	728.0000	(1.087)	0	0	0
29/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	743.0000	676.0000	(9.017)	0	0	0
29/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,409.0000	2,436.0000	1.121	0	0	0
29/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,654.0000	1,665.0000	0.665	0	0	0
29/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,046.0000	967.0000	(7.553)	0	0	0
29/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,323.0000	1,328.0000	0.378	0	0	0
29/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,249.0000	2,273.0000	1.067	0	0	0
29/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,292.0000	1,296.0000	0.310	0	0	0
29/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,517.0000	1,526.0000	0.593	0	0	0
29/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,106.0000	1,027.0000	(7.143)	0	0	0
29/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	915.0000	910.0000	(0.546)	0	0	0
29/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	349.0000	302.0000	(13.467)	0	0	0
29/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	637.0000	575.0000	(9.733)	0	0	0
29/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	825.0000	819.0000	(0.727)	0	0	0
29/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	329.0000	284.0000	(13.678)	0	0	0
29/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	369.0000	321.0000	(13.008)	0	0	0
29/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	515.0000	459.0000	(10.874)	0	0	0
29/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	762.0000	694.0000	(8.924)	0	0	0
29/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	574.0000	514.0000	(10.453)	0	0	0
29/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	985.0000	908.0000	(7.817)	0	0	0
29/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,328.0000	2,354.0000	1.117	0	0	0
29/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	725.0000	658.0000	(9.241)	0	0	0
29/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	885.0000	879.0000	(0.678)	0	0	0
29/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,150.0000	1,069.0000	(7.043)	0	0	0
29/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	530.0000	472.0000	(10.943)	0	0	0
29/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,261.0000	1,265.0000	0.317	0	0	0
29/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	680.0000	670.0000	(1.471)	0	0	0
29/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,171.0000	2,193.0000	1.013	0	0	0
29/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,138.0000	1,138.0000	-	0	0	0
29/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,354.0000	1,360.0000	0.443	0	0	0
29/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,795.0000	1,810.0000	0.836	0	0	0
29/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	976.0000	973.0000	(0.307)	0	0	0
29/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,026.0000	947.0000	(7.700)	0	0	0
29/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	947.0000	871.0000	(8.025)	0	0	0
29/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	488.0000	433.0000	(11.270)	0	0	0
29/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	947.0000	871.0000	(8.025)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	856.0000	849.0000	(0.818)	0	0	0
29/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,171.0000	1,173.0000	0.171	0	0	0
29/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	689.0000	624.0000	(9.434)	0	0	0
29/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,231.0000	1,234.0000	0.244	0	0	0
29/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	841.0000	771.0000	(8.323)	0	0	0
29/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,006.0000	928.0000	(7.753)	0	0	0
29/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	875.0000	803.0000	(8.229)	0	0	0
29/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	573.0000	562.0000	(1.920)	0	0	0
29/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,418.0000	1,425.0000	0.494	0	0	0
29/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	801.0000	732.0000	(8.614)	0	0	0
29/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	825.0000	819.0000	(0.727)	0	0	0
29/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,086.0000	1,007.0000	(7.274)	0	0	0
29/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,234.0000	1,152.0000	(6.645)	0	0	0
29/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,106.0000	1,027.0000	(7.143)	0	0	0
29/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,006.0000	928.0000	(7.753)	0	0	0
29/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	657.0000	648.0000	(1.370)	0	0	0
29/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,105.0000	1,104.0000	(0.090)	0	0	0
29/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	725.0000	658.0000	(9.241)	0	0	0
29/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,293.0000	1,210.0000	(6.419)	0	0	0
29/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,201.0000	1,203.0000	0.167	0	0	0
29/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	858.0000	787.0000	(8.275)	0	0	0
29/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	614.0000	604.0000	(1.629)	0	0	0
29/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,868.0000	1,884.0000	0.857	0	0	0
29/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	885.0000	879.0000	(0.678)	0	0	0
29/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	765.0000	759.0000	(0.784)	0	0	0
29/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	976.0000	973.0000	(0.307)	0	0	0
29/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,178.0000	1,096.0000	(6.961)	0	0	0
29/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	391.0000	341.0000	(12.788)	0	0	0
29/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	781.0000	713.0000	(8.707)	0	0	0
29/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,046.0000	967.0000	(7.553)	0	0	0
29/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,484.0000	1,492.0000	0.539	0	0	0
29/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	425.0000	412.0000	(3.059)	0	0	0
29/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	621.0000	559.0000	(9.984)	0	0	0
29/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,040.0000	1,038.0000	(0.192)	0	0	0
29/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	392.0000	379.0000	(3.316)	0	0	0
29/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,551.0000	1,560.0000	0.580	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	966.0000	890.0000	(7.867)	0	0	0
29/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	495.0000	483.0000	(2.424)	0	0	0
29/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	589.0000	529.0000	(10.187)	0	0	0
29/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	946.0000	941.0000	(0.529)	0	0	0
29/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,415.0000	1,332.0000	(5.866)	0	0	0
29/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,008.0000	1,005.0000	(0.298)	0	0	0
29/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	515.0000	459.0000	(10.874)	0	0	0
29/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	544.0000	486.0000	(10.662)	0	0	0
29/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	910.0000	836.0000	(8.132)	0	0	0
29/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,724.0000	1,737.0000	0.754	0	0	0
29/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	593.0000	582.0000	(1.855)	0	0	0
29/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,979.0000	1,998.0000	0.960	0	0	0
29/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	928.0000	853.0000	(8.082)	0	0	0
29/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,293.0000	1,210.0000	(6.419)	0	0	0
29/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	762.0000	694.0000	(8.924)	0	0	0
29/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	450.0000	396.0000	(12.000)	0	0	0
29/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	654.0000	591.0000	(9.633)	0	0	0
29/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	680.0000	670.0000	(1.471)	0	0	0
29/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,292.0000	1,296.0000	0.310	0	0	0
29/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,905.0000	1,922.0000	0.892	0	0	0
29/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,386.0000	1,392.0000	0.433	0	0	0
29/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,263.0000	1,181.0000	(6.492)	0	0	0
29/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	475.0000	420.0000	(11.579)	0	0	0
29/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	795.0000	789.0000	(0.755)	0	0	0
29/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	573.0000	562.0000	(1.920)	0	0	0
29/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,619.0000	1,630.0000	0.679	0	0	0
29/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,759.0000	1,774.0000	0.853	0	0	0
29/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,066.0000	988.0000	(7.317)	0	0	0
29/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,831.0000	1,847.0000	0.874	0	0	0
29/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	671.0000	607.0000	(9.538)	0	0	0
29/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	706.0000	641.0000	(9.207)	0	0	0
29/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	736.0000	728.0000	(1.087)	0	0	0
29/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	502.0000	446.0000	(11.155)	0	0	0
29/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,517.0000	1,526.0000	0.593	0	0	0
29/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,612.0000	1,528.0000	(5.211)	0	0	0
29/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	821.0000	751.0000	(8.526)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,795.0000	1,810.0000	0.836	0	0	0
29/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	671.0000	607.0000	(9.538)	0	0	0
29/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,545.0000	1,460.0000	(5.502)	0	0	0
29/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	462.0000	408.0000	(11.688)	0	0	0
29/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	743.0000	676.0000	(9.017)	0	0	0
29/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,942.0000	1,960.0000	0.927	0	0	0
29/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	488.0000	433.0000	(11.270)	0	0	0
29/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	437.0000	385.0000	(11.899)	0	0	0
29/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,868.0000	1,884.0000	0.857	0	0	0
29/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,017.0000	2,036.0000	0.942	0	0	0
29/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,128.0000	1,047.0000	(7.181)	0	0	0
29/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,654.0000	1,665.0000	0.665	0	0	0
29/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	637.0000	575.0000	(9.733)	0	0	0
29/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	413.0000	363.0000	(12.107)	0	0	0
29/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,150.0000	1,069.0000	(7.043)	0	0	0
29/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	574.0000	514.0000	(10.453)	0	0	0
29/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,451.0000	1,459.0000	0.551	0	0	0
29/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	708.0000	699.0000	(1.271)	0	0	0
29/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,585.0000	1,595.0000	0.631	0	0	0
29/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	605.0000	544.0000	(10.083)	0	0	0
29/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,323.0000	1,328.0000	0.378	0	0	0
29/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,040.0000	1,038.0000	(0.192)	0	0	0
29/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,451.0000	1,459.0000	0.551	0	0	0
29/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	910.0000	836.0000	(8.132)	0	0	0
29/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	892.0000	819.0000	(8.184)	0	0	0
29/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,093.0000	2,114.0000	1.003	0	0	0
29/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,072.0000	1,071.0000	(0.093)	0	0	0
29/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	706.0000	641.0000	(9.207)	0	0	0
29/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,072.0000	1,071.0000	(0.093)	0	0	0
29/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	892.0000	819.0000	(8.184)	0	0	0
29/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,138.0000	1,138.0000	-	0	0	0
29/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	858.0000	787.0000	(8.275)	0	0	0
29/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,386.0000	1,392.0000	0.433	0	0	0
29/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,008.0000	1,005.0000	(0.298)	0	0	0
29/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,201.0000	1,203.0000	0.167	0	0	0
29/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	928.0000	853.0000	(8.082)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	821.0000	751.0000	(8.526)	0	0	0
29/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	533.0000	521.0000	(2.251)	0	0	0
29/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,353.0000	1,270.0000	(6.135)	0	0	0
29/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	593.0000	582.0000	(1.855)	0	0	0
29/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	495.0000	483.0000	(2.424)	0	0	0
29/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,752.0000	1,667.0000	(4.852)	0	0	0
29/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,415.0000	1,332.0000	(5.866)	0	0	0
29/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	332.0000	319.0000	(3.916)	0	0	0
29/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,717.0000	1,632.0000	(4.950)	0	0	0
29/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	346.0000	333.0000	(3.757)	0	0	0
29/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	318.0000	305.0000	(4.088)	0	0	0
29/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	266.0000	253.0000	(4.887)	0	0	0
29/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	221.0000	208.0000	(5.882)	0	0	0
29/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,091.0000	2,007.0000	(4.017)	0	0	0
29/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,936.0000	1,852.0000	(4.339)	0	0	0
29/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,788.0000	1,703.0000	(4.754)	0	0	0
29/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,384.0000	1,300.0000	(6.069)	0	0	0
29/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,263.0000	1,181.0000	(6.492)	0	0	0
29/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	514.0000	502.0000	(2.335)	0	0	0
29/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,384.0000	1,300.0000	(6.069)	0	0	0
29/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	243.0000	230.0000	(5.350)	0	0	0
29/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,936.0000	1,852.0000	(4.339)	0	0	0
29/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	266.0000	253.0000	(4.887)	0	0	0
29/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,013.0000	1,928.0000	(4.223)	0	0	0
29/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,862.0000	1,777.0000	(4.565)	0	0	0
29/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	425.0000	412.0000	(3.059)	0	0	0
29/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	305.0000	291.0000	(4.590)	0	0	0
29/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,899.0000	1,814.0000	(4.476)	0	0	0
29/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	279.0000	266.0000	(4.659)	0	0	0
29/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,825.0000	1,740.0000	(4.658)	0	0	0
29/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,545.0000	1,460.0000	(5.502)	0	0	0
29/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	514.0000	502.0000	(2.335)	0	0	0
29/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	291.0000	278.0000	(4.467)	0	0	0
29/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	254.0000	241.0000	(5.118)	0	0	0
29/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,788.0000	1,703.0000	(4.754)	0	0	0
29/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	318.0000	305.0000	(4.088)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,447.0000	1,363.0000	(5.805)	0	0	0
29/01/2009	€ / R	2009/06/12	12.45	Call	Currency Future	1,512.0000	1,428.0000	(5.556)	0	0	0
29/01/2009	€ / R	2009/06/12	12.45	Put	Currency Future	442.0000	429.0000	(2.941)	0	0	0
29/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	477.0000	465.0000	(2.516)	0	0	0
29/01/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,974.0000	1,890.0000	(4.255)	0	0	0
29/01/2009	€ / R	2009/06/12	11.70	Call	Currency Future	2,052.0000	1,967.0000	(4.142)	0	0	0
29/01/2009	€ / R	2009/06/12	12.10	Put	Currency Future	332.0000	319.0000	(3.916)	0	0	0
29/01/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,717.0000	1,632.0000	(4.950)	0	0	0
29/01/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,752.0000	1,667.0000	(4.852)	0	0	0
29/01/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,681.0000	1,597.0000	(4.997)	0	0	0
29/01/2009	€ / R	2009/06/12	12.20	Put	Currency Future	361.0000	348.0000	(3.601)	0	0	0
29/01/2009	€ / R	2009/06/12	11.70	Put	Currency Future	231.0000	219.0000	(5.195)	0	0	0
29/01/2009	€ / R	2009/06/12	12.15	Put	Currency Future	346.0000	333.0000	(3.757)	0	0	0
29/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,578.0000	1,494.0000	(5.323)	0	0	0
29/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	459.0000	447.0000	(2.614)	0	0	0
29/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	408.0000	395.0000	(3.186)	0	0	0
29/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,447.0000	1,363.0000	(5.805)	0	0	0
29/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,479.0000	1,395.0000	(5.680)	0	0	0
29/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	477.0000	465.0000	(2.516)	0	0	0
29/01/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,323.0000	1,240.0000	(6.274)	0	0	0
29/01/2009	€ / R	2009/06/12	13.10	Put	Currency Future	708.0000	699.0000	(1.271)	0	0	0
29/01/2009	€ / R	2009/06/12	12.75	Put	Currency Future	553.0000	541.0000	(2.170)	0	0	0
29/01/2009	€ / R	2009/06/12	13.10	Call	Currency Future	1,128.0000	1,047.0000	(7.181)	0	0	0
29/01/2009	€ / R	2009/06/12	12.90	Call	Currency Future	1,234.0000	1,152.0000	(6.645)	0	0	0
29/01/2009	€ / R	2009/06/12	12.90	Put	Currency Future	614.0000	604.0000	(1.629)	0	0	0
29/01/2009	€ / R	2009/06/12	12.25	Call	Currency Future	1,647.0000	1,562.0000	(5.161)	0	0	0
29/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	377.0000	364.0000	(3.448)	0	0	0
29/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	408.0000	395.0000	(3.186)	0	0	0
29/01/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,612.0000	1,528.0000	(5.211)	0	0	0
29/01/2009	€ / R	2009/06/12	12.30	Put	Currency Future	392.0000	379.0000	(3.316)	0	0	0
29/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,578.0000	1,494.0000	(5.323)	0	0	0
29/01/2009	€ / R	2009/09/14			Currency Future	13.7398	13.6671	(0.529)	0.0000	0.0000	0
29/01/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,643.0000	1,564.0000	(4.808)	0	0	0
29/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,308.0000	1,231.0000	(5.887)	0	0	0
29/01/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,050.0000	1,044.0000	(0.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,587.0000	1,508.0000	(4.978)	0	0	0
29/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,168.0000	1,164.0000	(0.342)	0	0	0
29/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,390.0000	1,311.0000	(5.683)	0	0	0
29/01/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,348.0000	1,270.0000	(5.786)	0	0	0
29/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	847.0000	841.0000	(0.708)	0	0	0
29/01/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,369.0000	1,290.0000	(5.771)	0	0	0
29/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	761.0000	754.0000	(0.920)	0	0	0
29/01/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1,145.0000	1,074.0000	(6.201)	0	0	0
29/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	987.0000	983.0000	(0.405)	0	0	0
29/01/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,456.0000	1,457.0000	0.069	0	0	0
29/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,427.0000	1,350.0000	(5.396)	0	0	0
29/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,964.0000	1,973.0000	0.458	0	0	0
29/01/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1,109.0000	1,039.0000	(6.312)	0	0	0
29/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	804.0000	797.0000	(0.871)	0	0	0
29/01/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,519.0000	1,522.0000	0.197	0	0	0
29/01/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,108.0000	1,103.0000	(0.451)	0	0	0
29/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,701.0000	1,621.0000	(4.703)	0	0	0
29/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,069.0000	1,000.0000	(6.455)	0	0	0
29/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	853.0000	790.0000	(7.386)	0	0	0
29/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,079.0000	1,073.0000	(0.556)	0	0	0
29/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,760.0000	1,680.0000	(4.545)	0	0	0
29/01/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1,289.0000	1,213.0000	(5.896)	0	0	0
29/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	893.0000	887.0000	(0.672)	0	0	0
29/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	987.0000	983.0000	(0.405)	0	0	0
29/01/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,328.0000	1,251.0000	(5.798)	0	0	0
29/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,390.0000	1,311.0000	(5.683)	0	0	0
29/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,579.0000	1,583.0000	0.253	0	0	0
29/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,427.0000	1,350.0000	(5.396)	0	0	0
29/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,138.0000	1,134.0000	(0.351)	0	0	0
29/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,479.0000	1,401.0000	(5.274)	0	0	0
29/01/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,199.0000	1,195.0000	(0.334)	0	0	0
29/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	939.0000	934.0000	(0.532)	0	0	0
29/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	720.0000	712.0000	(1.111)	0	0	0
29/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,089.0000	1,019.0000	(6.428)	0	0	0
29/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,549.0000	1,552.0000	0.194	0	0	0
29/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,050.0000	1,044.0000	(0.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,532.0000	1,454.0000	(5.091)	0	0	0
29/01/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,261.0000	1,259.0000	(0.159)	0	0	0
29/01/2009	€ / R 2009/09/14	13.75	Call	Currency Future	1,251.0000	1,176.0000	(5.995)	0	0	0
29/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,357.0000	1,357.0000	-	0	0	0
29/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,197.0000	1,124.0000	(6.099)	0	0	0
29/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,049.0000	981.0000	(6.482)	0	0	0
29/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,672.0000	1,677.0000	0.299	0	0	0
29/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,011.0000	944.0000	(6.627)	0	0	0
29/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,308.0000	1,231.0000	(5.887)	0	0	0
29/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,168.0000	1,164.0000	(0.342)	0	0	0
29/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,610.0000	1,614.0000	0.248	0	0	0
29/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,489.0000	1,492.0000	0.201	0	0	0
29/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,610.0000	1,614.0000	0.248	0	0	0
29/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,049.0000	981.0000	(6.482)	0	0	0
29/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,129.0000	1,059.0000	(6.200)	0	0	0
29/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,357.0000	1,357.0000	-	0	0	0
29/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,232.0000	1,158.0000	(6.006)	0	0	0
29/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,389.0000	1,390.0000	0.072	0	0	0
29/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,179.0000	1,107.0000	(6.107)	0	0	0
29/01/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1,269.0000	1,194.0000	(5.910)	0	0	0
29/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	1,011.0000	944.0000	(6.627)	0	0	0
29/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,292.0000	1,291.0000	(0.077)	0	0	0
29/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,672.0000	1,677.0000	0.299	0	0	0
29/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,197.0000	1,124.0000	(6.099)	0	0	0
29/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,735.0000	1,741.0000	0.346	0	0	0
29/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,230.0000	1,227.0000	(0.244)	0	0	0
29/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	938.0000	873.0000	(6.930)	0	0	0
29/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,799.0000	1,806.0000	0.389	0	0	0
29/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,162.0000	1,091.0000	(6.110)	0	0	0
29/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,422.0000	1,424.0000	0.141	0	0	0
29/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	974.0000	908.0000	(6.776)	0	0	0
29/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,324.0000	1,324.0000	-	0	0	0
29/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,214.0000	1,141.0000	(6.013)	0	0	0
29/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,489.0000	1,492.0000	0.201	0	0	0
29/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,129.0000	1,059.0000	(6.200)	0	0	0
29/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,232.0000	1,158.0000	(6.006)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,292.0000	1,291.0000	(0.077)	0	0	0
29/01/2009	ALBI	2009/02/05			Index Future	294.3390	296.5420	0.748	0.0000	0.0000	605
29/01/2009	ALBI	2009/05/07			Index Future	301.9070	304.1700	0.750	0.0000	0.0000	1
29/01/2009	ALBI	2009/08/06			Index Future	309.1290	309.0710	(0.019)	0.0000	0.0000	0
29/01/2009	CRD1	2009/02/05			Index Future	124.6130	124.8160	0.163	0.0000	0.0000	0
29/01/2009	CRD1	2009/05/07			Index Future	127.8000	128.0100	0.164	0.0000	0.0000	0
29/01/2009	CRD1	2009/08/06			Index Future	130.9610	131.1760	0.164	0.0000	0.0000	2
29/01/2009	GOVI	2009/02/05			jGovi	296.2160	298.2995	0.703	0.0000	0.0000	507
29/01/2009	GOVI	2009/05/07			jGovi	303.7920	305.9330	0.705	0.0000	0.0000	0
29/01/2009	GOVI	2009/08/06			jGovi	311.3045	313.5010	0.706	0.0000	0.0000	0
29/01/2009	ILBI	2009/02/05			Index Future	335.4000	335.4000	-	0.0000	0.0000	2
29/01/2009	ILBI	2009/05/07			Index Future	345.2490	345.2490	-	0.0000	0.0000	0
29/01/2009	J153	2010/08/31			jSwap	9.2260	9.2040	(0.238)	0.0000	0.0000	0
29/01/2009	J157	2015/09/15			jSwap	8.5140	8.4320	(0.963)	0.0000	0.0000	0
29/01/2009	J186	2026/12/21			jSwap	7.6810	7.5850	(1.250)	0.0000	0.0000	0
29/01/2009	J201	2014/12/22			jSwap	8.3190	8.2390	(0.962)	0.0000	0.0000	0
29/01/2009	J203	2017/09/15			jSwap	8.4780	8.3940	(0.991)	0.0000	0.0000	0
29/01/2009	J204	2018/12/21			jSwap	8.2860	8.1990	(1.050)	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
29/01/2009	J207	2020/01/15			jSwap	8.2030	8.1150	(1.073)	0.0000	0.0000	0
29/01/2009	JBAR	2005/12/21			jBar	11.0790	11.0420	(0.334)	0.0000	0.0000	0
29/01/2009	JFRA	2009/02/05			jFra	10.9920	10.9630	(0.264)	0.0000	0.0000	0
29/01/2009	JFRA	2009/05/07			jFra	8.9840	8.9760	(0.089)	0.0000	0.0000	0
29/01/2009	JFRA	2009/08/06			jFra	7.6100	7.5860	(0.315)	0.0000	0.0000	0
29/01/2009	JFRA	2009/11/05			jFra	7.1530	7.1400	(0.182)	0.0000	0.0000	0
29/01/2009	JN02	2009/02/05			jNote	8.0830	8.0560	(0.334)	0.0000	0.0000	0
29/01/2009	JN02	2009/05/07			jNote	7.6660	7.6330	(0.430)	0.0000	0.0000	0
29/01/2009	JN02	2009/08/06			jNote	7.5220	7.4800	(0.558)	0.0000	0.0000	0
29/01/2009	JN05	2009/02/05			jNote	8.1130	8.0550	(0.715)	0.0000	0.0000	0
29/01/2009	JN05	2009/05/07			jNote	7.9490	7.8850	(0.805)	0.0000	0.0000	0
29/01/2009	JN05	2009/08/06			jNote	7.9050	7.8320	(0.923)	0.0000	0.0000	0
29/01/2009	JN10	2009/02/05			jNote	8.1340	8.0500	(1.033)	0.0000	0.0000	0
29/01/2009	JN10	2009/05/07			jNote	8.0210	7.9350	(1.072)	0.0000	0.0000	0
29/01/2009	JN10	2009/08/06			jNote	7.9760	7.8860	(1.128)	0.0000	0.0000	0
29/01/2009	JROD	2009/01/30			jRod	11.5020	11.5020	-	0.0000	0.0000	0
29/01/2009	JROD	2009/02/27			jRod	11.3340	11.3310	(0.026)	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
29/01/2009	JROD	2009/03/31			jRod	11.2150	11.2020	(0.116)	0.0000	0.0000	0
29/01/2009	JROD	2009/04/30			jRod	11.2870	11.2720	(0.133)	0.0000	0.0000	0
29/01/2009	JROD	2009/05/29			jRod	11.0500	11.0240	(0.235)	0.0000	0.0000	0
29/01/2009	JROD	2009/06/30			jRod	10.7450	10.7040	(0.382)	0.0000	0.0000	0
29/01/2009	OTH1	2009/02/05			Index Future	284.2060	286.8810	0.941	0.0000	0.0000	0
29/01/2009	OTH1	2009/05/07			Index Future	291.4750	294.2220	0.942	0.0000	0.0000	0
29/01/2009	OTH1	2009/08/06			Index Future	298.6820	301.5000	0.943	0.0000	0.0000	3
29/01/2009	R153	2009/02/05			Bond Future	6.7910	6.7900	(0.015)	0.0000	0.0000	7,458
29/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,784.0000	4,785.0000	0.021	0	0	0
29/01/2009	R153	2009/05/07			Bond Future	5.8980	5.8950	(0.051)	0.0000	0.0000	4,652
29/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	4,287.0000	4,291.0000	0.093	0	0	0
29/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
29/01/2009	R153	2009/08/06			Bond Future	4.6380	4.6340	(0.086)	0.0000	0.0000	0
29/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
29/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	5,571.0000	5,575.0000	0.072	0	0	0
29/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	5,322.0000	5,326.0000	0.075	0	0	0
29/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
29/01/2009	R153	2009/11/05			Bond Future	2.7670	2.7610	(0.217)	0.0000	0.0000	0
29/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	3,086.0000	3,091.0000	0.162	0	0	0
29/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
29/01/2009	R157	2009/02/05			Bond Future	7.4360	7.3370	(1.331)	7.3600	7.3600	16,553
29/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	4,890.0000	5,481.0000	12.086	0	0	1,350
29/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	14,553.0000	15,161.0000	4.178	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	25.0000	8.0000	(68.000)	0	0	0
29/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	7,738.0000	8,346.0000	7.857	0	0	600
29/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	11,888.0000	12,496.0000	5.114	0	0	600
29/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	10,525.0000	11,133.0000	5.777	0	0	0
29/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	850
29/01/2009	R157	2009/05/07			Bond Future	7.2800	7.1760	(1.429)	0.0000	0.0000	1,777
29/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	3,332.0000	3,638.0000	9.184	0	0	386
29/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,567.0000	1,748.0000	11.551	0	0	0
29/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	554.0000	474.0000	(14.440)	0	0	0
29/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	10,320.0000	10,863.0000	5.262	0	0	0
29/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	6,332.0000	5,889.0000	(6.996)	0	0	0
29/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,511.0000	3,194.0000	(9.029)	0	0	0
29/01/2009	R157	2009/08/06			Bond Future	7.1910	7.0810	(1.530)	0.0000	0.0000	5,000
29/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	12,406.0000	12,933.0000	4.248	0	0	0
29/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,176.0000	1,066.0000	(9.354)	0	0	0
29/01/2009	R157	2009/11/05			Bond Future	7.1370	7.0200	(1.639)	0.0000	0.0000	0
29/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	6,698.0000	7,072.0000	5.584	0	0	0
29/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,694.0000	4,413.0000	(5.986)	0	0	0
29/01/2009	R186	2009/02/05			Bond Future	7.9310	7.7720	(2.005)	7.7100	7.7100	3,470
29/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
29/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,496.0000	15,286.0000	13.263	0	0	0
29/01/2009	R186	2009/05/07			Bond Future	7.8450	7.6820	(2.078)	0.0000	0.0000	0
29/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,033.0000	16,537.0000	(8.296)	0	0	0
29/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	7,475.0000	8,526.0000	14.060	0	0	2,500
29/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,556.0000	1,902.0000	22.237	0	0	97
29/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	5,759.0000	4,968.0000	(13.735)	0	0	0
29/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,188.0000	15,645.0000	10.269	0	0	0
29/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,202.0000	1,816.0000	(17.530)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	R186	2009/08/06			Bond Future	7.7970	7.6300	(2.142)	0.0000	0.0000	2,500
29/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,012.0000	18,392.0000	8.112	0	0	0
29/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,582.0000	4,078.0000	(11.000)	0	0	0
29/01/2009	R186	2009/11/05			Bond Future	7.7660	7.5940	(2.215)	0.0000	0.0000	0
29/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,386.0000	5,827.0000	(8.754)	0	0	5,000
29/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,063.0000	20,437.0000	7.208	0	0	0
29/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,474.0000	12,522.0000	(7.065)	0	0	0
29/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	10,467.0000	11,447.0000	9.363	0	0	5,000
29/01/2009	R196	2009/02/05			Bond Future	11.1950	11.1850	(0.089)	0.0000	0.0000	0
29/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	297.0000	277.0000	(6.734)	0	0	0
29/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	320.0000	300.0000	(6.250)	0	0	0
29/01/2009	R196	2009/05/07			Bond Future	11.4710	11.4260	(0.392)	0.0000	0.0000	0
29/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	174.0000	163.0000	(6.322)	0	0	0
29/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	35.0000	37.0000	5.714	0	0	0
29/01/2009	R201	2009/02/05			Bond Future	7.5710	7.4630	(1.426)	0.0000	0.0000	2
29/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,725.0000	8,247.0000	6.757	0	0	0
29/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R201	2009/05/07			Bond Future	7.3770	7.2620	(1.559)	0.0000	0.0000	0
29/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	8,701.0000	9,188.0000	5.597	0	0	0
29/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	331.0000	276.0000	(16.616)	0	0	0
29/01/2009	R201	2009/08/06			Bond Future	7.2510	7.1300	(1.669)	0.0000	0.0000	0
29/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	903.0000	809.0000	(10.410)	0	0	0
29/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	9,542.0000	10,000.0000	4.800	0	0	0
29/01/2009	R201	2009/11/05			Bond Future	7.1510	7.0220	(1.804)	0.0000	0.0000	0
29/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,728.0000	3,483.0000	(6.572)	0	0	0
29/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	5,248.0000	5,572.0000	6.174	0	0	0
29/01/2009	R203	2009/02/05			Bond Future	7.9070	7.7680	(1.758)	0.0000	0.0000	38

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	7,951.0000	8,823.0000	10.967	0	0	0
29/01/2009	R203	2009/05/07			Bond Future	7.7760	7.6320	(1.852)	0.0000	0.0000	0
29/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	8,267.0000	8,983.0000	8.661	0	0	0
29/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,059.0000	883.0000	(16.619)	0	0	0
29/01/2009	R203	2009/08/06			Bond Future	7.6990	7.5480	(1.961)	0.0000	0.0000	0
29/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	10,720.0000	11,434.0000	6.660	0	0	0
29/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,834.0000	1,627.0000	(11.287)	0	0	0
29/01/2009	R203	2009/11/05			Bond Future	7.6480	7.4910	(2.053)	0.0000	0.0000	0
29/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	5,837.0000	6,313.0000	8.155	0	0	0
29/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,722.0000	6,259.0000	(6.888)	0	0	0
29/01/2009	R204	2009/02/05			Bond Future	7.8980	7.8000	(1.241)	0.0000	0.0000	9
29/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	8,665.0000	9,334.0000	7.721	0	0	0
29/01/2009	R204	2009/05/07			Bond Future	7.7810	7.6790	(1.311)	0.0000	0.0000	0
29/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,173.0000	1,029.0000	(12.276)	0	0	0
29/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	8,981.0000	9,528.0000	6.091	0	0	0
29/01/2009	R204	2009/08/06			Bond Future	7.7140	7.6080	(1.374)	0.0000	0.0000	0
29/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	11,649.0000	12,193.0000	4.670	0	0	0
29/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,049.0000	1,883.0000	(8.102)	0	0	0
29/01/2009	R204	2009/11/05			Bond Future	7.6680	7.5570	(1.448)	0.0000	0.0000	0
29/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,527.0000	7,160.0000	(4.876)	0	0	0
29/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	6,417.0000	6,782.0000	5.688	0	0	0
29/01/2009	R206	2009/02/05			Bond Future	7.6400	7.5420	(1.283)	0.0000	0.0000	1,730
29/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,239.0000	6,634.0000	6.331	0	0	0
29/01/2009	R206	2009/05/07			Bond Future	7.4270	7.3230	(1.400)	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
29/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	6,322.0000	6,670.0000	5.505	0	0	0
29/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	410.0000	351.0000	(14.390)	0	0	0
29/01/2009	R206	2009/08/06			Bond Future	7.2870	7.1750	(1.537)	0.0000	0.0000	0
29/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,788.0000	8,135.0000	4.456	0	0	0
29/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	755.0000	681.0000	(9.801)	0	0	0
29/01/2009	R206	2009/11/05			Bond Future	7.1710	7.0510	(1.673)	0.0000	0.0000	0
29/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	4,215.0000	4,458.0000	5.765	0	0	0
29/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,045.0000	2,856.0000	(6.207)	0	0	0
29/01/2009	R207	2009/02/05			Bond Future	7.9800	7.8410	(1.742)	0.0000	0.0000	0
29/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,316.0000	9,289.0000	11.700	0	0	0
29/01/2009	R207	2009/05/07			Bond Future	7.8770	7.7330	(1.828)	0.0000	0.0000	0
29/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	8,786.0000	9,569.0000	8.912	0	0	0
29/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,406.0000	1,185.0000	(15.718)	0	0	0
29/01/2009	R207	2009/08/06			Bond Future	7.8200	7.6710	(1.905)	0.0000	0.0000	0
29/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	11,570.0000	12,350.0000	6.742	0	0	0
29/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,384.0000	2,135.0000	(10.445)	0	0	0
29/01/2009	R207	2009/11/05			Bond Future	7.7800	7.6260	(1.979)	0.0000	0.0000	0
29/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	6,351.0000	6,870.0000	8.172	0	0	0
29/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	8,274.0000	7,741.0000	(6.442)	0	0	0
29/01/2009	R208	2009/02/05			Bond Future	8.0770	7.9070	(2.105)	0.0000	0.0000	0
29/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	4,629.0000	5,851.0000	26.399	0	0	0
29/01/2009	R208	2009/05/07			Bond Future	7.9830	7.8090	(2.180)	0.0000	0.0000	0
29/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	7,340.0000	8,234.0000	12.180	0	0	0
29/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,095.0000	1,740.0000	(16.945)	0	0	0
29/01/2009	R208	2009/08/06			Bond Future	7.9440	7.7660	(2.241)	0.0000	0.0000	0

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29/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,707.0000	2,384.0000	(11.932)	0	0	0
29/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	11,339.0000	12,283.0000	8.325	0	0	0
29/01/2009	R208	2009/11/05			Bond Future	7.9720	7.7890	(2.296)	0.0000	0.0000	0
29/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	6,766.0000	7,422.0000	9.696	0	0	0
29/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	8,327.0000	7,699.0000	(7.542)	0	0	0
29/01/2009	R209	2009/02/05			Bond Future	7.6130	7.4530	(2.102)	7.3900	7.3900	1,472
29/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	12,208.0000	13,830.0000	13.286	0	0	0
29/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/01/2009	R209	2009/05/07			Bond Future	7.5410	7.3790	(2.148)	0.0000	0.0000	0
29/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,298.0000	1,048.0000	(19.260)	0	0	0
29/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	14,210.0000	15,620.0000	9.923	0	0	0
29/01/2009	R209	2009/08/06			Bond Future	7.4980	7.3330	(2.201)	0.0000	0.0000	0
29/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	15,086.0000	16,366.0000	8.485	0	0	0
29/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,733.0000	3,312.0000	(11.278)	0	0	0
29/01/2009	R209	2009/11/05			Bond Future	7.4690	7.3010	(2.249)	0.0000	0.0000	0
29/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	11,678.0000	10,858.0000	(7.022)	0	0	0
29/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	9,401.0000	10,319.0000	9.765	0	0	0
29/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	8,307.0000	9,155.0000	10.208	0	0	5,000
29/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	13,301.0000	12,410.0000	(6.699)	0	0	0
29/01/2009	TRT1	2009/02/05			Index Future	292.4230	294.4870	0.706	0.0000	0.0000	0
29/01/2009	TRT1	2009/05/07			Index Future	299.9030	302.0230	0.707	0.0000	0.0000	0
29/01/2009	TRT1	2009/08/06			Index Future	307.3190	309.4940	0.708	0.0000	0.0000	100
29/01/2009	ZAAD	2009/03/16			Currency Future	6.6707	6.6173	(0.801)	0.0000	0.0000	8,174
29/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	569.0000	611.0000	7.381	0	0	0
29/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	454.0000	494.0000	8.811	0	0	0
29/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0

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29/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	334.0000	307.0000	(8.084)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	416.0000	455.0000	9.375	0	0	0
29/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	310.0000	345.0000	11.290	0	0	0
29/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,395.0000	1,447.0000	3.728	0	0	0
29/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	288.0000	264.0000	(8.333)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	215.0000	198.0000	(7.907)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	533.0000	574.0000	7.692	0	0	0
29/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	247.0000	278.0000	12.551	0	0	0
29/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	217.0000	247.0000	13.825	0	0	0
29/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	569.0000	611.0000	7.381	0	0	0
29/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	288.0000	264.0000	(8.333)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	493.0000	534.0000	8.316	0	0	0
29/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	268.0000	246.0000	(8.209)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	163.0000	189.0000	15.951	0	0	0
29/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	231.0000	213.0000	(7.792)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	268.0000	246.0000	(8.209)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	187.0000	173.0000	(7.487)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	249.0000	228.0000	(8.434)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	247.0000	278.0000	12.551	0	0	0
29/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	140.0000	163.0000	16.429	0	0	0
29/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	217.0000	247.0000	13.825	0	0	0
29/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	361.0000	330.0000	(8.587)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	416.0000	455.0000	9.375	0	0	0
29/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,022.0000	1,072.0000	4.892	0	0	0
29/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	278.0000	311.0000	11.871	0	0	0
29/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,159.0000	1,210.0000	4.400	0	0	0
29/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	164.0000	151.0000	(7.927)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,253.0000	1,304.0000	4.070	0	0	0
29/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	422.0000	386.0000	(8.531)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	531.0000	489.0000	(7.910)	0	0	0
29/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	344.0000	381.0000	10.756	0	0	0
29/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	278.0000	311.0000	11.871	0	0	0
29/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,347.0000	1,399.0000	3.860	0	0	0
29/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	102.0000	119.0000	16.667	0	0	0
29/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	763.0000	810.0000	6.160	0	0	0
29/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	60.0000	72.0000	20.000	0	0	0
29/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	67.0000	62.0000	(7.463)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	215.0000	198.0000	(7.907)	0	0	0
29/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	492.0000	452.0000	(8.130)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	103.0000	95.0000	(7.767)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	344.0000	381.0000	10.756	0	0	0
29/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,443.0000	1,496.0000	3.673	0	0	0
29/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	72.0000	84.0000	16.667	0	0	0
29/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	30.0000	28.0000	(6.667)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	682.0000	728.0000	6.745	0	0	0
29/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	391.0000	357.0000	(8.696)	0	0	0
29/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	60.0000	56.0000	(6.667)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	84.0000	77.0000	(8.333)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	804.0000	852.0000	5.970	0	0	0
29/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
29/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,540.0000	1,593.0000	3.442	0	0	0
29/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	890.0000	938.0000	5.393	0	0	0
29/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	60.0000	72.0000	20.000	0	0	0
29/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	644.0000	688.0000	6.832	0	0	0
29/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	249.0000	228.0000	(8.434)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	533.0000	574.0000	7.692	0	0	0
29/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,206.0000	1,257.0000	4.229	0	0	0
29/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	139.0000	129.0000	(7.194)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	454.0000	494.0000	8.811	0	0	0
29/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,300.0000	1,352.0000	4.000	0	0	0
29/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	175.0000	162.0000	(7.429)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	309.0000	285.0000	(7.767)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	722.0000	769.0000	6.510	0	0	0
29/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	34.0000	31.0000	(8.824)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	189.0000	217.0000	14.815	0	0	0
29/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,113.0000	1,164.0000	4.582	0	0	0
29/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	86.0000	101.0000	17.442	0	0	0
29/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	804.0000	852.0000	5.970	0	0	0
29/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	42.0000	51.0000	21.429	0	0	0
29/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	456.0000	418.0000	(8.333)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	606.0000	649.0000	7.096	0	0	0
29/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	531.0000	489.0000	(7.910)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	933.0000	983.0000	5.359	0	0	0
29/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	54.0000	50.0000	(7.407)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	309.0000	285.0000	(7.767)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	613.0000	568.0000	(7.341)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	847.0000	895.0000	5.667	0	0	0
29/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,253.0000	1,304.0000	4.070	0	0	0
29/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	189.0000	217.0000	14.815	0	0	0
29/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	120.0000	140.0000	16.667	0	0	0
29/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	114.0000	106.0000	(7.018)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	722.0000	769.0000	6.510	0	0	0
29/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	644.0000	688.0000	6.832	0	0	0
29/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	380.0000	417.0000	9.737	0	0	0
29/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	75.0000	70.0000	(6.667)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	140.0000	163.0000	16.429	0	0	0
29/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	977.0000	1,027.0000	5.118	0	0	0
29/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	120.0000	140.0000	16.667	0	0	0
29/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	93.0000	86.0000	(7.527)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	38.0000	35.0000	(7.895)	0	0	0
29/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	606.0000	649.0000	7.096	0	0	0
29/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,067.0000	1,118.0000	4.780	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	361.0000	330.0000	(8.587)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	200.0000	185.0000	(7.500)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	391.0000	357.0000	(8.696)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	51.0000	60.0000	17.647	0	0	0
29/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	744.0000	696.0000	(6.452)	0	0	0
29/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	23.0000	28.0000	21.739	0	0	0
29/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	35.0000	42.0000	20.000	0	0	0
29/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	571.0000	528.0000	(7.531)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	571.0000	528.0000	(7.531)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	51.0000	60.0000	17.647	0	0	0
29/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	655.0000	609.0000	(7.023)	0	0	0
29/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	789.0000	740.0000	(6.210)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	699.0000	652.0000	(6.724)	0	0	0
29/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	28.0000	35.0000	25.000	0	0	0
29/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
29/01/2009	ZAAD	2009/06/12			Currency Future	6.7675	6.7158	(0.764)	6.7400	6.7200	1,220
29/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	121.0000	116.0000	(4.132)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	256.0000	280.0000	9.375	0	0	0
29/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	338.0000	367.0000	8.580	0	0	0
29/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	247.0000	236.0000	(4.453)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	466.0000	444.0000	(4.721)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	633.0000	669.0000	5.687	0	0	0
29/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	448.0000	426.0000	(4.911)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	380.0000	362.0000	(4.737)	0	0	0
29/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,354.0000	1,400.0000	3.397	0	0	0
29/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	574.0000	546.0000	(4.878)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	399.0000	428.0000	7.268	0	0	0
29/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,270.0000	1,315.0000	3.543	0	0	0
29/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	399.0000	428.0000	7.268	0	0	0
29/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	351.0000	335.0000	(4.558)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	380.0000	362.0000	(4.737)	0	0	0
29/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	107.0000	102.0000	(4.673)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,270.0000	1,315.0000	3.543	0	0	0
29/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	991.0000	1,033.0000	4.238	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	707.0000	744.0000	5.233	0	0	0
29/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	429.0000	409.0000	(4.662)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	707.0000	744.0000	5.233	0	0	0
29/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	562.0000	596.0000	6.050	0	0	0
29/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,527.0000	1,574.0000	3.078	0	0	0
29/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	209.0000	199.0000	(4.785)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	325.0000	310.0000	(4.615)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	430.0000	460.0000	6.977	0	0	0
29/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	486.0000	464.0000	(4.527)	0	0	0
29/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,615.0000	1,663.0000	2.972	0	0	0
29/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	368.0000	398.0000	8.152	0	0	0
29/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	880.0000	920.0000	4.545	0	0	0
29/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	528.0000	561.0000	6.250	0	0	0
29/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	670.0000	706.0000	5.373	0	0	0
29/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,527.0000	1,574.0000	3.078	0	0	0
29/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,107.0000	1,151.0000	3.975	0	0	0
29/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	574.0000	546.0000	(4.878)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	137.0000	131.0000	(4.380)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	395.0000	377.0000	(4.557)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	597.0000	632.0000	5.863	0	0	0
29/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	325.0000	310.0000	(4.615)	0	0	0
29/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,188.0000	1,232.0000	3.704	0	0	0
29/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	466.0000	444.0000	(4.721)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	351.0000	335.0000	(4.558)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	338.0000	322.0000	(4.734)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	562.0000	596.0000	6.050	0	0	0
29/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,440.0000	1,486.0000	3.194	0	0	0
29/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	94.0000	90.0000	(4.255)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	309.0000	337.0000	9.061	0	0	0
29/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	505.0000	482.0000	(4.554)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	462.0000	493.0000	6.710	0	0	0
29/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	365.0000	348.0000	(4.658)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,188.0000	1,232.0000	3.704	0	0	0
29/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	462.0000	493.0000	6.710	0	0	0
29/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	256.0000	280.0000	9.375	0	0	0
29/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	633.0000	669.0000	5.687	0	0	0
29/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	429.0000	409.0000	(4.662)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	526.0000	502.0000	(4.563)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	740.0000	778.0000	5.135	0	0	0
29/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	309.0000	337.0000	9.061	0	0	0
29/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	308.0000	294.0000	(4.545)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	953.0000	995.0000	4.407	0	0	0
29/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	186.0000	177.0000	(4.839)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,068.0000	1,111.0000	4.026	0	0	0
29/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	600.0000	571.0000	(4.833)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	412.0000	392.0000	(4.854)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	880.0000	920.0000	4.545	0	0	0
29/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	528.0000	561.0000	6.250	0	0	0
29/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	233.0000	255.0000	9.442	0	0	0
29/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	494.0000	526.0000	6.478	0	0	0
29/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	221.0000	211.0000	(4.525)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	368.0000	398.0000	8.152	0	0	0
29/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	161.0000	178.0000	10.559	0	0	0
29/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	486.0000	464.0000	(4.527)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	292.0000	279.0000	(4.452)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	916.0000	957.0000	4.476	0	0	0
29/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	234.0000	223.0000	(4.701)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	729.0000	694.0000	(4.801)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	526.0000	502.0000	(4.563)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	774.0000	813.0000	5.039	0	0	0
29/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	844.0000	884.0000	4.739	0	0	0
29/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	209.0000	199.0000	(4.785)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	155.0000	148.0000	(4.516)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	308.0000	294.0000	(4.545)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	809.0000	848.0000	4.821	0	0	0
29/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	233.0000	255.0000	9.442	0	0	0
29/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	197.0000	188.0000	(4.569)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	261.0000	250.0000	(4.215)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,029.0000	1,072.0000	4.179	0	0	0
29/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	494.0000	526.0000	6.478	0	0	0
29/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,107.0000	1,151.0000	3.975	0	0	0
29/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	600.0000	571.0000	(4.833)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	412.0000	392.0000	(4.854)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	991.0000	1,033.0000	4.238	0	0	0
29/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	276.0000	264.0000	(4.348)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	193.0000	212.0000	9.845	0	0	0
29/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	175.0000	167.0000	(4.571)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	247.0000	236.0000	(4.453)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	282.0000	308.0000	9.220	0	0	0
29/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	550.0000	524.0000	(4.727)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	276.0000	264.0000	(4.348)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	809.0000	848.0000	4.821	0	0	0
29/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	661.0000	628.0000	(4.992)	0	0	0
29/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	740.0000	778.0000	5.135	0	0	0
29/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	395.0000	377.0000	(4.557)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	764.0000	728.0000	(4.712)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	177.0000	195.0000	10.169	0	0	0
29/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	628.0000	596.0000	(5.096)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	211.0000	231.0000	9.479	0	0	0
29/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	147.0000	162.0000	10.204	0	0	0
29/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	764.0000	728.0000	(4.712)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	838.0000	800.0000	(4.535)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	120.0000	134.0000	11.667	0	0	0
29/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	694.0000	660.0000	(4.899)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	147.0000	162.0000	10.204	0	0	0
29/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	193.0000	212.0000	9.845	0	0	0
29/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	133.0000	148.0000	11.278	0	0	0
29/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	161.0000	178.0000	10.559	0	0	0
29/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	801.0000	764.0000	(4.619)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	876.0000	837.0000	(4.452)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	109.0000	121.0000	11.009	0	0	0
29/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	661.0000	628.0000	(4.992)	0	0	0
29/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	729.0000	694.0000	(4.801)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/09/14			Currency Future	6.8562	6.8047	(0.751)	0.0000	0.0000	51
29/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	483.0000	513.0000	6.211	0	0	0
29/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	610.0000	640.0000	4.918	0	0	0
29/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	610.0000	640.0000	4.918	0	0	0
29/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	566.0000	545.0000	(3.710)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	817.0000	852.0000	4.284	0	0	0
29/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	745.0000	779.0000	4.564	0	0	0
29/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	676.0000	708.0000	4.734	0	0	0
29/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	409.0000	394.0000	(3.667)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	502.0000	484.0000	(3.586)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	566.0000	545.0000	(3.710)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	532.0000	513.0000	(3.571)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	473.0000	457.0000	(3.383)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	452.0000	483.0000	6.858	0	0	0
29/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,021.0000	1,059.0000	3.722	0	0	0
29/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	337.0000	362.0000	7.418	0	0	0
29/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	377.0000	364.0000	(3.448)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	577.0000	607.0000	5.199	0	0	0
29/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	298.0000	321.0000	7.718	0	0	0
29/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	952.0000	990.0000	3.992	0	0	0
29/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	516.0000	544.0000	5.426	0	0	0
29/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	487.0000	470.0000	(3.491)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	710.0000	743.0000	4.648	0	0	0
29/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	744.0000	717.0000	(3.629)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	640.0000	618.0000	(3.438)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	584.0000	562.0000	(3.767)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	517.0000	498.0000	(3.675)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	804.0000	775.0000	(3.607)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	362.0000	349.0000	(3.591)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	409.0000	394.0000	(3.667)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	473.0000	457.0000	(3.383)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	622.0000	598.0000	(3.859)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	781.0000	815.0000	4.353	0	0	0
29/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	549.0000	529.0000	(3.643)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	781.0000	815.0000	4.353	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	919.0000	956.0000	4.026	0	0	0
29/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	602.0000	580.0000	(3.654)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	452.0000	483.0000	6.858	0	0	0
29/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	425.0000	410.0000	(3.529)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	546.0000	575.0000	5.311	0	0	0
29/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	549.0000	529.0000	(3.643)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	658.0000	638.0000	(3.040)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,056.0000	1,095.0000	3.693	0	0	0
29/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	817.0000	852.0000	4.284	0	0	0
29/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	643.0000	674.0000	4.821	0	0	0
29/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	337.0000	362.0000	7.418	0	0	0
29/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	986.0000	1,024.0000	3.854	0	0	0
29/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	546.0000	575.0000	5.311	0	0	0
29/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	886.0000	922.0000	4.063	0	0	0
29/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	745.0000	779.0000	4.564	0	0	0
29/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	643.0000	674.0000	4.821	0	0	0
29/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	487.0000	470.0000	(3.491)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	392.0000	379.0000	(3.316)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	886.0000	922.0000	4.063	0	0	0
29/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	602.0000	580.0000	(3.654)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	658.0000	638.0000	(3.040)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	442.0000	427.0000	(3.394)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	640.0000	618.0000	(3.438)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	460.0000	444.0000	(3.478)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	952.0000	990.0000	3.992	0	0	0
29/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	720.0000	696.0000	(3.333)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	364.0000	391.0000	7.418	0	0	0
29/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	483.0000	513.0000	6.211	0	0	0
29/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	502.0000	484.0000	(3.586)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	422.0000	451.0000	6.872	0	0	0
29/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	517.0000	498.0000	(3.675)	0	0	0
29/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	678.0000	656.0000	(3.245)	0	0	0
29/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	710.0000	743.0000	4.648	0	0	0
29/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	392.0000	420.0000	7.143	0	0	0
29/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	744.0000	717.0000	(3.629)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
29/01/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	854.0000	889.0000	4.098	0	0	0
29/01/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	698.0000	675.0000	(3.295)	0	0	0

Grand Total: **411,557**