



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 14/01/2009

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
14/01/2009	\$ / R 2009/03/16			Currency Future	10.1524	10.3589	2.034	10.3400	10.0500	167,737
14/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	390.0000	300.0000	(23.077)	0	0	0
14/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	566.0000	451.0000	(20.318)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	845.0000	995.0000	17.751	0	0	0
14/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	28.0000	18.0000	(35.714)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	518.0000	610.0000	17.761	0	0	0
14/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,830.0000	2,027.0000	10.765	0	0	0
14/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	298.0000	349.0000	17.114	0	0	2,500
14/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	465.0000	548.0000	17.849	0	0	5,000
14/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,105.0000	952.0000	(13.846)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,455.0000	1,300.0000	(10.653)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,424.0000	1,609.0000	12.992	0	0	0
14/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	662.0000	539.0000	(18.580)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	208.0000	259.0000	24.519	0	0	0
14/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	71.0000	50.0000	(29.577)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,737.0000	1,932.0000	11.226	0	0	0
14/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	948.0000	1,107.0000	16.772	0	0	0
14/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	433.0000	510.0000	17.783	0	0	0
14/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	169.0000	126.0000	(25.444)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	169.0000	126.0000	(25.444)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	643.0000	759.0000	18.040	0	0	0
14/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	878.0000	1,032.0000	17.540	0	0	0
14/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	376.0000	443.0000	17.819	0	0	0
14/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,261.0000	2,464.0000	8.978	0	0	0
14/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	35.0000	23.0000	(34.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,021.0000	1,185.0000	16.063	0	0	0
14/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	780.0000	924.0000	18.462	0	0	0
14/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	730.0000	601.0000	(17.671)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,223.0000	1,068.0000	(12.674)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	79.0000	56.0000	(29.114)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	86.0000	62.0000	(27.907)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	277.0000	215.0000	(22.383)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,021.0000	1,185.0000	16.063	0	0	0
14/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,645.0000	1,838.0000	11.733	0	0	0
14/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,175.0000	1,348.0000	14.723	0	0	0
14/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	339.0000	264.0000	(22.124)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,145.0000	990.0000	(13.537)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,495.0000	1,338.0000	(10.502)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	94.0000	68.0000	(27.660)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	691.0000	823.0000	19.103	0	0	0
14/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,297.0000	1,477.0000	13.878	0	0	0
14/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	339.0000	264.0000	(22.124)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	598.0000	703.0000	17.559	0	0	0
14/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,381.0000	1,565.0000	13.324	0	0	0
14/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	691.0000	823.0000	19.103	0	0	0
14/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	259.0000	200.0000	(22.780)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	948.0000	1,107.0000	16.772	0	0	0
14/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	79.0000	56.0000	(29.114)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	812.0000	959.0000	18.103	0	0	0
14/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	329.0000	386.0000	17.325	0	0	0
14/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	196.0000	148.0000	(24.490)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,381.0000	1,565.0000	13.324	0	0	0
14/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,339.0000	1,520.0000	13.518	0	0	0
14/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	103.0000	74.0000	(28.155)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	226.0000	173.0000	(23.451)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	629.0000	509.0000	(19.078)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	275.0000	327.0000	18.909	0	0	0
14/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,019.0000	2,220.0000	9.955	0	0	0
14/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,115.0000	2,317.0000	9.551	0	0	0
14/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	308.0000	361.0000	17.208	0	0	0
14/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	296.0000	231.0000	(21.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,026.0000	877.0000	(14.522)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,467.0000	1,654.0000	12.747	0	0	0
14/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,115.0000	2,317.0000	9.551	0	0	0
14/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,877.0000	2,075.0000	10.549	0	0	0
14/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	364.0000	282.0000	(22.527)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	578.0000	677.0000	17.128	0	0	0
14/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	65.0000	45.0000	(30.769)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	666.0000	791.0000	18.769	0	0	0
14/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	475.0000	369.0000	(22.316)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	171.0000	215.0000	25.731	0	0	0
14/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	748.0000	889.0000	18.850	0	0	0
14/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,924.0000	2,123.0000	10.343	0	0	0
14/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	643.0000	759.0000	18.040	0	0	0
14/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	403.0000	475.0000	17.866	0	0	0
14/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,618.0000	1,456.0000	(10.012)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	22.0000	14.0000	(36.364)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	59.0000	41.0000	(30.508)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	390.0000	300.0000	(23.077)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	537.0000	631.0000	17.505	0	0	0
14/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	801.0000	666.0000	(16.854)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	629.0000	509.0000	(19.078)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,830.0000	2,027.0000	10.765	0	0	0
14/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	122.0000	89.0000	(27.049)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	535.0000	422.0000	(21.121)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	499.0000	589.0000	18.036	0	0	0
14/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	198.0000	247.0000	24.747	0	0	0
14/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	597.0000	480.0000	(19.598)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	566.0000	451.0000	(20.318)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	48.0000	33.0000	(31.250)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	53.0000	37.0000	(30.189)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	557.0000	654.0000	17.415	0	0	0
14/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	446.0000	344.0000	(22.870)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	518.0000	610.0000	17.761	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,600.0000	1,792.0000	12.000	0	0	0
14/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	53.0000	37.0000	(30.189)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	288.0000	338.0000	17.361	0	0	0
14/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	949.0000	804.0000	(15.279)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,097.0000	1,266.0000	15.406	0	0	0
14/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	28.0000	18.0000	(35.714)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,511.0000	1,700.0000	12.508	0	0	0
14/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,255.0000	1,433.0000	14.183	0	0	0
14/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	505.0000	395.0000	(21.782)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	874.0000	734.0000	(16.018)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	352.0000	413.0000	17.330	0	0	0
14/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,556.0000	1,746.0000	12.211	0	0	0
14/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,019.0000	2,220.0000	9.955	0	0	0
14/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	748.0000	889.0000	18.850	0	0	0
14/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,186.0000	1,029.0000	(13.238)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	837.0000	700.0000	(16.368)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	482.0000	568.0000	17.842	0	0	0
14/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	144.0000	107.0000	(25.694)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,556.0000	1,746.0000	12.211	0	0	0
14/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	296.0000	231.0000	(21.959)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,261.0000	1,108.0000	(12.133)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	43.0000	29.0000	(32.558)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	17.0000	11.0000	(35.294)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	263.0000	316.0000	20.152	0	0	0
14/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	812.0000	959.0000	18.103	0	0	0
14/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	448.0000	529.0000	18.080	0	0	0
14/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	911.0000	769.0000	(15.587)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,097.0000	1,266.0000	15.406	0	0	0
14/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	196.0000	148.0000	(24.490)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	984.0000	1,146.0000	16.463	0	0	0
14/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	364.0000	428.0000	17.582	0	0	0
14/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	43.0000	29.0000	(32.558)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,783.0000	1,980.0000	11.049	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	182.0000	137.0000	(24.725)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	696.0000	570.0000	(18.103)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	837.0000	700.0000	(16.368)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,645.0000	1,838.0000	11.733	0	0	0
14/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,877.0000	2,075.0000	10.549	0	0	0
14/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,972.0000	2,171.0000	10.091	0	0	0
14/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,175.0000	1,348.0000	14.723	0	0	0
14/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	114.0000	145.0000	27.193	0	0	0
14/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	913.0000	1,069.0000	17.087	0	0	0
14/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	242.0000	186.0000	(23.140)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	390.0000	459.0000	17.692	0	0	0
14/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	340.0000	399.0000	17.353	0	0	0
14/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,511.0000	1,700.0000	12.508	0	0	0
14/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,874.0000	1,702.0000	(9.178)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	403.0000	475.0000	17.866	0	0	0
14/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	666.0000	791.0000	18.769	0	0	0
14/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	390.0000	459.0000	17.692	0	0	0
14/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	251.0000	306.0000	21.912	0	0	0
14/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	59.0000	41.0000	(30.508)	0	0	0
14/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,961.0000	1,786.0000	(8.924)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,299.0000	1,148.0000	(11.624)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,691.0000	1,885.0000	11.473	0	0	0
14/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,067.0000	2,268.0000	9.724	0	0	0
14/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,424.0000	1,609.0000	12.992	0	0	0
14/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	417.0000	320.0000	(23.261)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	364.0000	282.0000	(22.527)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	696.0000	570.0000	(18.103)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	988.0000	841.0000	(14.879)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	717.0000	856.0000	19.386	0	0	0
14/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	25.0000	16.0000	(36.000)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,164.0000	2,366.0000	9.335	0	0	0
14/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	144.0000	107.0000	(25.694)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,376.0000	1,225.0000	(10.974)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	620.0000	728.0000	17.419	0	0	0
14/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	259.0000	200.0000	(22.780)	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
14/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	482.0000	568.0000	17.842	0	0	2,500
14/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	39.0000	26.0000	(33.333)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	71.0000	50.0000	(29.577)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	211.0000	160.0000	(24.171)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	475.0000	369.0000	(22.316)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	448.0000	529.0000	18.080	0	0	0
14/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	315.0000	247.0000	(21.587)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	31.0000	21.0000	(32.258)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,745.0000	1,577.0000	(9.628)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,972.0000	2,171.0000	10.091	0	0	0
14/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	126.0000	161.0000	27.778	0	0	0
14/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,600.0000	1,792.0000	12.000	0	0	0
14/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,737.0000	1,932.0000	11.226	0	0	0
14/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	133.0000	169.0000	27.068	0	0	0
14/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,067.0000	2,268.0000	9.724	0	0	0
14/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	140.0000	177.0000	26.429	0	0	0
14/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	578.0000	677.0000	17.128	0	0	0
14/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	48.0000	33.0000	(31.250)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	35.0000	23.0000	(34.286)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,830.0000	1,660.0000	(9.290)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	188.0000	236.0000	25.532	0	0	0
14/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	874.0000	734.0000	(16.018)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	140.0000	177.0000	26.429	0	0	0
14/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,787.0000	1,618.0000	(9.457)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	147.0000	186.0000	26.531	0	0	0
14/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	122.0000	89.0000	(27.049)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,536.0000	1,377.0000	(10.352)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,066.0000	914.0000	(14.259)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	505.0000	395.0000	(21.782)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	162.0000	205.0000	26.543	0	0	0
14/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	15.0000	10.0000	(33.333)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,702.0000	1,536.0000	(9.753)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	318.0000	373.0000	17.296	0	0	0
14/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	275.0000	327.0000	18.909	0	0	0
14/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,660.0000	1,496.0000	(9.880)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,339.0000	1,520.0000	13.518	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	155.0000	195.0000	25.806	0	0	0
14/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	229.0000	284.0000	24.017	0	0	0
14/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	179.0000	225.0000	25.698	0	0	0
14/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	19.0000	12.0000	(36.842)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	537.0000	631.0000	17.505	0	0	0
14/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	765.0000	633.0000	(17.255)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	340.0000	399.0000	17.353	0	0	0
14/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,223.0000	1,068.0000	(12.674)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,577.0000	1,416.0000	(10.209)	0	0	0
14/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	86.0000	62.0000	(27.907)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	418.0000	492.0000	17.703	0	0	0
14/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	988.0000	841.0000	(14.879)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	557.0000	654.0000	17.415	0	0	0
14/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,416.0000	1,262.0000	(10.876)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	535.0000	422.0000	(21.121)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,376.0000	1,225.0000	(10.974)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	801.0000	666.0000	(16.854)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,066.0000	914.0000	(14.259)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	318.0000	373.0000	17.296	0	0	0
14/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,026.0000	877.0000	(14.522)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	376.0000	443.0000	17.819	0	0	0
14/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	218.0000	271.0000	24.312	0	0	0
14/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	229.0000	284.0000	24.017	0	0	0
14/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,787.0000	1,618.0000	(9.457)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	240.0000	297.0000	23.750	0	0	0
14/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	662.0000	539.0000	(18.580)	0	0	0
14/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	465.0000	548.0000	17.849	0	0	0
14/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	288.0000	338.0000	17.361	0	0	0
14/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,337.0000	1,188.0000	(11.144)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,261.0000	1,108.0000	(12.133)	0	0	0
14/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	263.0000	316.0000	20.152	0	0	0
14/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,186.0000	1,029.0000	(13.238)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,135.0000	1,307.0000	15.154	0	0	0
14/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	133.0000	98.0000	(26.316)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	984.0000	1,146.0000	16.463	0	0	0
14/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	845.0000	995.0000	17.751	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	242.0000	186.0000	(23.140)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	182.0000	137.0000	(24.725)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	620.0000	728.0000	17.419	0	0	0
14/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	156.0000	116.0000	(25.641)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	1,058.0000	1,225.0000	15.784	0	0	0
14/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	329.0000	386.0000	17.325	0	0	0
14/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	913.0000	1,069.0000	17.087	0	0	0
14/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	417.0000	320.0000	(23.261)	0	0	0
14/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	211.0000	160.0000	(24.171)	0	0	0
14/01/2009	\$ / R 2009/06/12			Currency Future	10.3561	10.5642	2.009	10.4000	10.4000	4,578
14/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	629.0000	540.0000	(14.149)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	572.0000	663.0000	15.909	0	0	0
14/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,311.0000	1,468.0000	11.976	0	0	0
14/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,824.0000	2,004.0000	9.868	0	0	0
14/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	108.0000	88.0000	(18.519)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	115.0000	95.0000	(17.391)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,033.0000	1,172.0000	13.456	0	0	0
14/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,333.0000	1,212.0000	(9.077)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,691.0000	1,553.0000	(8.161)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	389.0000	334.0000	(14.139)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,593.0000	1,763.0000	10.672	0	0	0
14/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,745.0000	1,922.0000	10.143	0	0	0
14/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	485.0000	420.0000	(13.402)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	527.0000	458.0000	(13.093)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	539.0000	626.0000	16.141	0	0	0
14/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	397.0000	467.0000	17.632	0	0	0
14/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,245.0000	1,398.0000	12.289	0	0	0
14/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	236.0000	199.0000	(15.678)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	168.0000	140.0000	(16.667)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,864.0000	2,046.0000	9.764	0	0	0
14/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,519.0000	1,687.0000	11.060	0	0	0
14/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,824.0000	2,004.0000	9.868	0	0	0
14/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	935.0000	1,055.0000	12.834	0	0	0
14/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	837.0000	937.0000	11.947	0	0	0
14/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	263.0000	223.0000	(15.209)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	189.0000	158.0000	(16.402)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	629.0000	540.0000	(14.149)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,472.0000	1,344.0000	(8.696)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	158.0000	131.0000	(17.089)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,288.0000	2,480.0000	8.392	0	0	0
14/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,519.0000	1,687.0000	11.060	0	0	0
14/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	906.0000	793.0000	(12.472)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	426.0000	367.0000	(13.850)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,200.0000	2,391.0000	8.682	0	0	0
14/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	263.0000	223.0000	(15.209)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,091.0000	1,234.0000	13.107	0	0	0
14/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,630.0000	1,803.0000	10.613	0	0	0
14/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	94.0000	77.0000	(18.085)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,448.0000	1,612.0000	11.326	0	0	0
14/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	811.0000	703.0000	(13.317)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	763.0000	857.0000	12.320	0	0	0
14/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	780.0000	877.0000	12.436	0	0	0
14/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	478.0000	558.0000	16.736	0	0	0
14/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,114.0000	2,302.0000	8.893	0	0	0
14/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	935.0000	1,055.0000	12.834	0	0	0
14/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	874.0000	763.0000	(12.700)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	571.0000	498.0000	(12.785)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	81.0000	66.0000	(18.519)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	149.0000	123.0000	(17.450)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	972.0000	855.0000	(12.037)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	750.0000	642.0000	(14.400)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	385.0000	453.0000	17.662	0	0	0
14/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,182.0000	1,331.0000	12.606	0	0	0
14/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	277.0000	235.0000	(15.162)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	291.0000	248.0000	(14.777)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	781.0000	672.0000	(13.956)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,729.0000	1,589.0000	(8.097)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	355.0000	303.0000	(14.648)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,483.0000	1,649.0000	11.194	0	0	0
14/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	123.0000	101.0000	(17.886)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,367.0000	1,244.0000	(8.998)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	70.0000	57.0000	(18.571)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,071.0000	2,259.0000	9.078	0	0	0
14/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	465.0000	402.0000	(13.548)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	729.0000	819.0000	12.346	0	0	0
14/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	643.0000	733.0000	13.997	0	0	0
14/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	249.0000	211.0000	(15.261)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,905.0000	2,087.0000	9.554	0	0	0
14/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	972.0000	855.0000	(12.037)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,137.0000	1,018.0000	(10.466)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	549.0000	478.0000	(12.933)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,706.0000	1,882.0000	10.317	0	0	0
14/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	140.0000	116.0000	(17.143)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,121.0000	1,266.0000	12.935	0	0	0
14/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	842.0000	733.0000	(12.945)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	857.0000	956.0000	11.552	0	0	0
14/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,005.0000	1,142.0000	13.632	0	0	0
14/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,946.0000	2,130.0000	9.455	0	0	0
14/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	915.0000	1,026.0000	12.131	0	0	0
14/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	798.0000	897.0000	12.406	0	0	0
14/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	712.0000	801.0000	12.500	0	0	0
14/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	523.0000	609.0000	16.444	0	0	0
14/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,556.0000	1,725.0000	10.861	0	0	0
14/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	212.0000	178.0000	(16.038)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	659.0000	562.0000	(14.719)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,062.0000	1,203.0000	13.277	0	0	0
14/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,006.0000	887.0000	(11.829)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	350.0000	414.0000	18.286	0	0	0
14/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	212.0000	178.0000	(16.038)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	291.0000	248.0000	(14.777)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	817.0000	917.0000	12.240	0	0	0
14/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,844.0000	1,699.0000	(7.863)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,668.0000	1,842.0000	10.432	0	0	0
14/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,668.0000	1,842.0000	10.432	0	0	0
14/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,448.0000	1,612.0000	11.326	0	0	0
14/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	506.0000	439.0000	(13.241)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,376.0000	2,571.0000	8.207	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	87.0000	71.0000	(18.391)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	977.0000	1,112.0000	13.818	0	0	0
14/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,244.0000	2,435.0000	8.512	0	0	0
14/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,266.0000	1,149.0000	(9.242)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,062.0000	1,203.0000	13.277	0	0	0
14/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	140.0000	116.0000	(17.143)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	322.0000	275.0000	(14.596)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	697.0000	783.0000	12.339	0	0	0
14/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	224.0000	188.0000	(16.071)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	200.0000	168.0000	(16.000)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,071.0000	2,259.0000	9.078	0	0	0
14/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,378.0000	1,539.0000	11.684	0	0	0
14/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,040.0000	919.0000	(11.635)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	123.0000	101.0000	(17.886)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	101.0000	82.0000	(18.812)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	407.0000	350.0000	(14.005)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,157.0000	2,346.0000	8.762	0	0	0
14/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	426.0000	367.0000	(13.850)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,121.0000	1,266.0000	12.935	0	0	0
14/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,106.0000	985.0000	(10.940)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	798.0000	897.0000	12.406	0	0	0
14/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	662.0000	749.0000	13.142	0	0	0
14/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	842.0000	733.0000	(12.945)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,630.0000	1,803.0000	10.613	0	0	0
14/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,946.0000	2,130.0000	9.455	0	0	0
14/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	465.0000	402.0000	(13.548)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	939.0000	824.0000	(12.247)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,029.0000	2,215.0000	9.167	0	0	0
14/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	689.0000	585.0000	(15.094)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	607.0000	701.0000	15.486	0	0	0
14/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,437.0000	1,310.0000	(8.838)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	178.0000	149.0000	(16.292)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,182.0000	1,331.0000	12.606	0	0	0
14/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	781.0000	672.0000	(13.956)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,784.0000	1,963.0000	10.034	0	0	0
14/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	168.0000	140.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	131.0000	108.0000	(17.557)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	729.0000	819.0000	12.346	0	0	0
14/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	837.0000	937.0000	11.947	0	0	0
14/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,987.0000	2,172.0000	9.311	0	0	0
14/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,029.0000	2,215.0000	9.167	0	0	0
14/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	464.0000	542.0000	16.810	0	0	0
14/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	556.0000	644.0000	15.827	0	0	0
14/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	939.0000	824.0000	(12.247)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	189.0000	158.0000	(16.402)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	158.0000	131.0000	(17.089)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	115.0000	95.0000	(17.391)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,201.0000	1,087.0000	(9.492)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	224.0000	188.0000	(16.071)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,864.0000	2,046.0000	9.764	0	0	0
14/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,213.0000	1,365.0000	12.531	0	0	0
14/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	745.0000	838.0000	12.483	0	0	0
14/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	625.0000	717.0000	14.720	0	0	0
14/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	506.0000	439.0000	(13.241)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,544.0000	1,412.0000	(8.549)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	915.0000	1,026.0000	12.131	0	0	0
14/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,169.0000	1,052.0000	(10.009)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,233.0000	1,118.0000	(9.327)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,745.0000	1,922.0000	10.143	0	0	0
14/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	317.0000	377.0000	18.927	0	0	0
14/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	423.0000	496.0000	17.258	0	0	0
14/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	556.0000	644.0000	15.827	0	0	0
14/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,151.0000	1,299.0000	12.858	0	0	0
14/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	811.0000	703.0000	(13.317)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,137.0000	1,018.0000	(10.466)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,300.0000	1,180.0000	(9.231)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	445.0000	384.0000	(13.708)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	659.0000	562.0000	(14.719)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	643.0000	733.0000	13.997	0	0	0
14/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,169.0000	1,052.0000	(10.009)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	322.0000	275.0000	(14.596)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	895.0000	999.0000	11.620	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	625.0000	717.0000	14.720	0	0	0
14/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,508.0000	1,378.0000	(8.621)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	149.0000	123.0000	(17.450)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,378.0000	1,539.0000	11.684	0	0	0
14/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	689.0000	585.0000	(15.094)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	662.0000	749.0000	13.142	0	0	0
14/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	493.0000	575.0000	16.633	0	0	0
14/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	720.0000	613.0000	(14.861)	0	0	0
14/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,905.0000	2,087.0000	9.554	0	0	0
14/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	508.0000	591.0000	16.339	0	0	0
14/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	599.0000	519.0000	(13.356)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	817.0000	917.0000	12.240	0	0	0
14/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,333.0000	1,212.0000	(9.077)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	956.0000	1,083.0000	13.285	0	0	0
14/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	895.0000	999.0000	11.620	0	0	0
14/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	539.0000	626.0000	16.141	0	0	0
14/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,106.0000	985.0000	(10.940)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	464.0000	542.0000	16.810	0	0	0
14/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,617.0000	1,482.0000	(8.349)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,075.0000	951.0000	(11.535)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	450.0000	526.0000	16.889	0	0	0
14/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	681.0000	766.0000	12.482	0	0	0
14/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	372.0000	319.0000	(14.247)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,767.0000	1,625.0000	(8.036)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,311.0000	1,468.0000	11.976	0	0	0
14/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	745.0000	838.0000	12.483	0	0	0
14/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	876.0000	977.0000	11.530	0	0	0
14/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	361.0000	426.0000	18.006	0	0	0
14/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,163.0000	2,008.0000	(7.166)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,213.0000	1,365.0000	12.531	0	0	0
14/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	589.0000	682.0000	15.789	0	0	0
14/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	572.0000	663.0000	15.909	0	0	0
14/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	339.0000	401.0000	18.289	0	0	0
14/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	269.0000	322.0000	19.703	0	0	0
14/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	355.0000	303.0000	(14.648)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,300.0000	1,180.0000	(9.231)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,437.0000	1,310.0000	(8.838)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,617.0000	1,482.0000	(8.349)	0	0	0
14/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,082.0000	1,929.0000	(7.349)	0	0	0
14/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	307.0000	365.0000	18.893	0	0	0
14/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	288.0000	343.0000	19.097	0	0	0
14/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	493.0000	575.0000	16.633	0	0	0
14/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,001.0000	1,851.0000	(7.496)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,654.0000	1,517.0000	(8.283)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,805.0000	1,662.0000	(7.922)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,580.0000	1,447.0000	(8.418)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,266.0000	1,149.0000	(9.242)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	423.0000	496.0000	17.258	0	0	0
14/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	410.0000	481.0000	17.317	0	0	0
14/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	549.0000	478.0000	(12.933)	0	0	0
14/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	297.0000	354.0000	19.192	0	0	0
14/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,508.0000	1,378.0000	(8.621)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,005.0000	1,142.0000	13.632	0	0	0
14/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,041.0000	1,890.0000	(7.398)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	436.0000	511.0000	17.202	0	0	0
14/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,882.0000	1,737.0000	(7.705)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	373.0000	440.0000	17.962	0	0	0
14/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,402.0000	1,277.0000	(8.916)	0	0	0
14/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,961.0000	1,813.0000	(7.547)	0	0	0
14/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,001.0000	1,851.0000	(7.496)	0	0	0
14/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	307.0000	365.0000	18.893	0	0	0
14/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,922.0000	1,775.0000	(7.648)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	1,006.0000	887.0000	(11.829)	0	0	0
14/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	328.0000	389.0000	18.598	0	0	0
14/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	712.0000	801.0000	12.500	0	0	0
14/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	977.0000	1,112.0000	13.818	0	0	0
14/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	571.0000	498.0000	(12.785)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	720.0000	613.0000	(14.861)	0	0	0
14/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	876.0000	977.0000	11.530	0	0	0
14/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,278.0000	1,433.0000	12.128	0	0	0
14/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	527.0000	458.0000	(13.093)	0	0	0
14/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	445.0000	384.0000	(13.708)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	338.0000	289.0000	(14.497)	0	0	0
14/01/2009	\$ / R	2009/06/12	9.35	Call	Currency Future	1,344.0000	1,503.0000	11.830	0	0	0
14/01/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	1,151.0000	1,299.0000	12.858	0	0	0
14/01/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	1,033.0000	1,172.0000	13.456	0	0	0
14/01/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	478.0000	558.0000	16.736	0	0	0
14/01/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,472.0000	1,344.0000	(8.696)	0	0	0
14/01/2009	\$ / R	2009/06/12	9.55	Put	Currency Future	407.0000	350.0000	(14.005)	0	0	0
14/01/2009	\$ / R	2009/09/14			Currency Future	10.5470	10.7572	1.993	10.5600	10.4700	99
14/01/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	698.0000	634.0000	(9.169)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	0.0000	937.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,268.0000	1,412.0000	11.356	0	0	0
14/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,070.0000	967.0000	(9.626)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	823.0000	744.0000	(9.599)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1,017.0000	1,124.0000	10.521	0	0	0
14/01/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	0.0000	1,144.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	721.0000	655.0000	(9.154)	0	0	0
14/01/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	654.0000	593.0000	(9.327)	0	0	0
14/01/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,351.0000	1,500.0000	11.029	0	0	0
14/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,170.0000	1,301.0000	11.197	0	0	0
14/01/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	772.0000	873.0000	13.083	0	0	0
14/01/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1,295.0000	1,441.0000	11.274	0	0	0
14/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	676.0000	613.0000	(9.320)	0	0	0
14/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,323.0000	1,470.0000	11.111	0	0	0
14/01/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,525.0000	1,416.0000	(7.148)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,132.0000	1,247.0000	10.159	0	0	0
14/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	885.0000	790.0000	(10.734)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	916.0000	814.0000	(11.135)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	1,113.0000	1,221.0000	9.704	0	0	0
14/01/2009	\$ / R	2009/09/14	10.25	Call	Currency Future	1,152.0000	1,274.0000	10.590	0	0	0
14/01/2009	\$ / R	2009/09/14	9.65	Call	Currency Future	1,468.0000	1,623.0000	10.559	0	0	0
14/01/2009	\$ / R	2009/09/14	9.55	Put	Currency Future	532.0000	480.0000	(9.774)	0	0	0
14/01/2009	\$ / R	2009/09/14	9.55	Call	Currency Future	1,529.0000	1,687.0000	10.334	0	0	0
14/01/2009	\$ / R	2009/09/14	9.65	Put	Currency Future	571.0000	516.0000	(9.632)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	1,007.0000	907.0000	(9.930)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	855.0000	767.0000	(10.292)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,409.0000	1,561.0000	10.788	0	0	0
14/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,241.0000	1,384.0000	11.523	0	0	0
14/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	791.0000	721.0000	(8.850)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,188.0000	1,328.0000	11.785	0	0	0
14/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	744.0000	677.0000	(9.005)	0	0	0
14/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	612.0000	554.0000	(9.477)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	1,054.0000	1,164.0000	10.436	0	0	0
14/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	946.0000	846.0000	(10.571)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,093.0000	1,203.0000	10.064	0	0	0
14/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	551.0000	498.0000	(9.619)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	767.0000	698.0000	(8.996)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,093.0000	1,203.0000	10.064	0	0	0
14/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	946.0000	846.0000	(10.571)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,214.0000	1,356.0000	11.697	0	0	0
14/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,498.0000	1,655.0000	10.481	0	0	0
14/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	885.0000	790.0000	(10.734)	0	0	0
14/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	633.0000	573.0000	(9.479)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,132.0000	1,247.0000	10.159	0	0	0
14/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,438.0000	1,592.0000	10.709	0	0	0
14/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,380.0000	1,530.0000	10.870	0	0	0
14/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	591.0000	534.0000	(9.645)	0	0	0
14/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,323.0000	1,470.0000	11.111	0	0	0
14/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	676.0000	613.0000	(9.320)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,214.0000	1,356.0000	11.697	0	0	0
14/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	633.0000	573.0000	(9.479)	0	0	0
14/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,380.0000	1,530.0000	10.870	0	0	0
14/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	767.0000	698.0000	(8.996)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,017.0000	1,124.0000	10.521	0	0	0
14/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,070.0000	967.0000	(9.626)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,135.0000	1,028.0000	(9.427)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	982.0000	1,085.0000	10.489	0	0	0
14/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	591.0000	534.0000	(9.645)	0	0	0
14/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,560.0000	1,719.0000	10.192	0	0	0
14/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,438.0000	1,592.0000	10.709	0	0	0
14/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	513.0000	462.0000	(9.942)	0	0	0
14/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	823.0000	744.0000	(9.599)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,170.0000	1,301.0000	11.197	0	0	0
14/01/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	0.0000	721.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	0.0000	1,328.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	0.0000	1,221.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	0.0000	1,185.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	0.0000	814.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	0.0000	878.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	0.0000	1,104.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	0.0000	997.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	0.0000	1,066.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	0.0000	1,059.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	1,030.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	0.0000	1,123.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	0.0000	995.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	0.0000	1,188.0000	100.000	0	0	0
14/01/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,201.0000	1,091.0000	(9.159)	0	0	0
14/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	948.0000	1,048.0000	10.549	0	0	0
14/01/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	916.0000	1,013.0000	10.590	0	0	0
14/01/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,269.0000	1,155.0000	(8.983)	0	0	0
14/01/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	881.0000	979.0000	11.124	0	0	0
14/01/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,334.0000	1,222.0000	(8.396)	0	0	0
14/01/2009	\$ / R	2009/12/14			Currency Future	10.7065	10.9179	1.975	0.0000	0.0000	0
14/01/2009	\$ / R	2009/12/14	11.10	Put	Currency Future	1,476.0000	1,383.0000	(6.301)	0	0	0
14/01/2009	\$ / R	2009/12/14	10.80	Call	Currency Future	1,181.0000	1,305.0000	10.500	0	0	0
14/01/2009	\$ / R	2009/12/14	10.80	Put	Currency Future	1,275.0000	1,187.0000	(6.902)	0	0	0
14/01/2009	\$ / R	2009/12/14	10.70	Put	Currency Future	1,210.0000	1,123.0000	(7.190)	0	0	0
14/01/2009	\$ / R	2009/12/14	10.05	Put	Currency Future	808.0000	740.0000	(8.416)	0	0	0
14/01/2009	\$ / R	2009/12/14	10.05	Call	Currency Future	1,465.0000	1,608.0000	9.761	0	0	0
14/01/2009	\$ / R	2009/12/14	11.50	Call	Currency Future	968.0000	1,075.0000	11.054	0	0	0
14/01/2009	\$ / R	2009/12/14	10.70	Call	Currency Future	1,217.0000	1,341.0000	10.189	0	0	0
14/01/2009	\$ / R	2009/12/14	11.50	Put	Currency Future	1,762.0000	1,657.0000	(5.959)	0	0	0
14/01/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1,362.0000	1,500.0000	10.132	0	0	0
14/01/2009	\$ / R	2009/12/14	11.10	Call	Currency Future	1,083.0000	1,201.0000	10.896	0	0	0
14/01/2009	\$ / R	2009/12/14	10.75	Put	Currency Future	1,242.0000	1,155.0000	(7.005)	0	0	0
14/01/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	955.0000	882.0000	(7.644)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,147.0000	1,271.0000	10.811	0	0	0
14/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,199.0000	1,323.0000	10.342	0	0	0
14/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,341.0000	1,253.0000	(6.562)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,836.0000	1,729.0000	(5.828)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,444.0000	1,586.0000	9.834	0	0	0
14/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,380.0000	2,257.0000	(5.168)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	986.0000	911.0000	(7.606)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,342.0000	1,479.0000	10.209	0	0	0
14/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,114.0000	1,235.0000	10.862	0	0	0
14/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,511.0000	1,416.0000	(6.287)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	837.0000	768.0000	(8.244)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	837.0000	768.0000	(8.244)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	942.0000	1,047.0000	11.146	0	0	0
14/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,444.0000	1,586.0000	9.834	0	0	0
14/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,486.0000	1,631.0000	9.758	0	0	0
14/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,068.0000	1,184.0000	10.861	0	0	0
14/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,053.0000	1,168.0000	10.921	0	0	0
14/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	780.0000	713.0000	(8.590)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,408.0000	1,317.0000	(6.463)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,304.0000	1,438.0000	10.276	0	0	0
14/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,546.0000	1,450.0000	(6.210)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,617.0000	1,518.0000	(6.122)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,251.0000	1,379.0000	10.232	0	0	0
14/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,112.0000	1,030.0000	(7.374)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,048.0000	970.0000	(7.443)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,380.0000	2,257.0000	(5.168)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,023.0000	1,136.0000	11.046	0	0	0
14/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	752.0000	687.0000	(8.644)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	663.0000	739.0000	11.463	0	0	9,530
14/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	786.0000	874.0000	11.196	0	0	10,100
14/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,542.0000	2,415.0000	(4.996)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	905.0000	1,006.0000	11.160	0	0	0
14/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,875.0000	3,077.0000	7.026	0	0	0
14/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,957.0000	2,822.0000	(4.565)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	748.0000	833.0000	11.364	0	0	0
14/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,554.0000	1,703.0000	9.588	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	522.0000	479.0000	(8.238)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	424.0000	386.0000	(8.962)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,268.0000	1,398.0000	10.252	0	0	9,530
14/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,728.0000	1,897.0000	9.780	0	0	0
14/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	697.0000	635.0000	(8.895)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	648.0000	723.0000	11.574	0	0	0
14/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,442.0000	1,350.0000	(6.380)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,531.0000	1,679.0000	9.667	0	0	10,184
14/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	568.0000	633.0000	11.444	0	0	0
14/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,098.0000	1,218.0000	10.929	0	0	0
14/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	724.0000	661.0000	(8.702)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,042.0000	2,905.0000	(4.504)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,263.0000	2,454.0000	8.440	0	0	0
14/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,561.0000	3,415.0000	(4.100)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	307.0000	283.0000	(7.818)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,113.0000	2,301.0000	8.897	0	0	0
14/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	894.0000	993.0000	11.074	0	0	0
14/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	481.0000	440.0000	(8.524)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,788.0000	1,958.0000	9.508	0	0	0
14/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	245.0000	225.0000	(8.163)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,987.0000	1,875.0000	(5.637)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,301.0000	2,493.0000	8.344	0	0	0
14/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	580.0000	647.0000	11.552	0	0	0
14/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	133.0000	122.0000	(8.271)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,473.0000	3,329.0000	(4.146)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,849.0000	2,022.0000	9.356	0	0	0
14/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,508.0000	1,655.0000	9.748	0	0	0
14/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	443.0000	404.0000	(8.804)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	256.0000	236.0000	(7.813)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,789.0000	2,990.0000	7.207	0	0	0
14/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	281.0000	259.0000	(7.829)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	930.0000	1,033.0000	11.075	0	0	0
14/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,849.0000	2,022.0000	9.356	0	0	0
14/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,873.0000	1,765.0000	(5.766)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	918.0000	1,019.0000	11.002	0	0	0
14/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	796.0000	885.0000	11.181	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	606.0000	675.0000	11.386	0	0	0
14/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,080.0000	1,000.0000	(7.407)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,339.0000	2,217.0000	(5.216)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,789.0000	2,657.0000	(4.733)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	786.0000	874.0000	11.196	0	0	84
14/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	112.0000	103.0000	(8.036)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	695.0000	775.0000	11.511	0	0	0
14/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,286.0000	1,418.0000	10.264	0	0	0
14/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,977.0000	2,154.0000	8.953	0	0	0
14/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,299.0000	2,179.0000	(5.220)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	371.0000	336.0000	(9.434)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,299.0000	3,158.0000	(4.274)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,601.0000	1,753.0000	9.494	0	0	0
14/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	827.0000	919.0000	11.125	0	0	0
14/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	268.0000	247.0000	(7.836)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,144.0000	1,061.0000	(7.255)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	644.0000	585.0000	(9.161)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,220.0000	2,102.0000	(5.315)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,225.0000	2,415.0000	8.539	0	0	0
14/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	388.0000	352.0000	(9.278)	0	0	0
14/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,918.0000	3,121.0000	6.957	0	0	0
14/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	462.0000	422.0000	(8.658)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	222.0000	204.0000	(8.108)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	140.0000	129.0000	(7.857)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,818.0000	1,990.0000	9.461	0	0	0
14/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,945.0000	2,120.0000	8.997	0	0	0
14/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	806.0000	897.0000	11.290	0	0	0
14/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,832.0000	3,033.0000	7.097	0	0	0
14/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	671.0000	610.0000	(9.091)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,131.0000	1,253.0000	10.787	0	0	0
14/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	687.0000	766.0000	11.499	0	0	0
14/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,577.0000	1,728.0000	9.575	0	0	0
14/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	125.0000	115.0000	(8.000)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	955.0000	1,061.0000	11.099	0	0	0
14/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,831.0000	2,698.0000	(4.698)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,873.0000	2,739.0000	(4.664)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	626.0000	698.0000	11.502	0	0	0
14/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	679.0000	757.0000	11.487	0	0	0
14/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,184.0000	3,390.0000	6.470	0	0	0
14/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,374.0000	1,285.0000	(6.477)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,911.0000	1,802.0000	(5.704)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,260.0000	2,140.0000	(5.310)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	592.0000	661.0000	11.655	0	0	0
14/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,799.0000	1,693.0000	(5.892)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,386.0000	3,243.0000	(4.223)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	816.0000	908.0000	11.275	0	0	0
14/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,746.0000	2,947.0000	7.320	0	0	0
14/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,340.0000	2,532.0000	8.205	0	0	0
14/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,880.0000	2,054.0000	9.255	0	0	0
14/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	406.0000	369.0000	(9.113)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	859.0000	955.0000	11.176	0	0	0
14/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,187.0000	2,377.0000	8.688	0	0	0
14/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,912.0000	2,087.0000	9.153	0	0	0
14/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	78.0000	72.0000	(7.692)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	233.0000	214.0000	(8.155)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,912.0000	2,087.0000	9.153	0	0	0
14/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	776.0000	864.0000	11.340	0	0	0
14/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	443.0000	404.0000	(8.804)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	406.0000	369.0000	(9.113)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,420.0000	2,296.0000	(5.124)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,187.0000	2,377.0000	8.688	0	0	0
14/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	671.0000	748.0000	11.475	0	0	0
14/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	545.0000	499.0000	(8.440)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,042.0000	2,905.0000	(4.504)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,422.0000	1,564.0000	9.986	0	0	0
14/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,987.0000	1,875.0000	(5.637)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	712.0000	794.0000	11.517	0	0	0
14/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	866.0000	796.0000	(8.083)	0	0	0
14/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,095.0000	3,299.0000	6.591	0	0	0
14/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,662.0000	2,861.0000	7.476	0	0	0
14/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,706.0000	2,576.0000	(4.804)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,009.0000	1,120.0000	11.001	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	88.0000	81.0000	(7.955)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,949.0000	1,838.0000	(5.695)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	648.0000	723.0000	11.574	0	0	0
14/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,653.0000	1,552.0000	(6.110)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,617.0000	1,518.0000	(6.122)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	894.0000	993.0000	11.074	0	0	0
14/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,418.0000	2,612.0000	8.023	0	0	0
14/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,702.0000	1,867.0000	9.694	0	0	0
14/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,379.0000	2,572.0000	8.113	0	0	0
14/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	281.0000	259.0000	(7.829)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	212.0000	194.0000	(8.491)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	322.0000	296.0000	(8.075)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,023.0000	1,136.0000	11.046	0	0	0
14/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	156.0000	143.0000	(8.333)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,579.0000	2,777.0000	7.677	0	0	0
14/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	586.0000	654.0000	11.604	0	0	0
14/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	173.0000	159.0000	(8.092)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,430.0000	3,286.0000	(4.198)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,915.0000	2,780.0000	(4.631)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,064.0000	1,950.0000	(5.523)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	371.0000	336.0000	(9.434)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,977.0000	2,154.0000	8.953	0	0	0
14/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	871.0000	968.0000	11.137	0	0	0
14/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,127.0000	2,988.0000	(4.445)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	767.0000	853.0000	11.213	0	0	0
14/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,460.0000	2,335.0000	(5.081)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	695.0000	775.0000	11.511	0	0	0
14/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,170.0000	3,030.0000	(4.416)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,625.0000	1,779.0000	9.477	0	0	0
14/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,142.0000	2,025.0000	(5.462)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,017.0000	940.0000	(7.571)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	848.0000	943.0000	11.203	0	0	0
14/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,323.0000	1,458.0000	10.204	0	0	0
14/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,079.0000	2,264.0000	8.899	0	0	0
14/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,789.0000	2,657.0000	(4.733)	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
14/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	182.0000	167.0000	(8.242)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	619.0000	561.0000	(9.370)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,220.0000	2,102.0000	(5.315)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	895.0000	824.0000	(7.933)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,181.0000	1,305.0000	10.500	0	0	0
14/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,275.0000	1,187.0000	(6.902)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	995.0000	1,105.0000	11.055	0	0	0
14/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,539.0000	2,735.0000	7.720	0	0	0
14/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,689.0000	1,587.0000	(6.039)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,402.0000	1,542.0000	9.986	0	0	0
14/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,624.0000	2,495.0000	(4.916)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,103.0000	1,987.0000	(5.516)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	730.0000	813.0000	11.370	0	0	0
14/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	827.0000	919.0000	11.125	0	0	0
14/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,177.0000	1,092.0000	(7.222)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	569.0000	519.0000	(8.787)	0	0	0
14/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,233.0000	1,360.0000	10.300	0	0	0
14/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	338.0000	309.0000	(8.580)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	501.0000	459.0000	(8.383)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,498.0000	2,694.0000	7.846	0	0	0
14/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,038.0000	1,152.0000	10.983	0	0	0
14/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,213.0000	3,073.0000	(4.357)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,581.0000	1,484.0000	(6.135)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	619.0000	691.0000	11.632	0	0	0
14/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	192.0000	176.0000	(8.333)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,025.0000	1,912.0000	(5.580)	0	0	0
14/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,676.0000	1,837.0000	9.606	0	0	0
14/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,044.0000	2,227.0000	8.953	0	0	0
14/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,758.0000	1,927.0000	9.613	0	0	0
14/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	633.0000	706.0000	11.532	0	0	0
14/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	294.0000	271.0000	(7.823)	0	0	0
14/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	882.0000	980.0000	11.111	0	0	0
14/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,139.0000	3,344.0000	6.531	0	0	0
14/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,621.0000	2,819.0000	7.554	0	0	0
14/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	83.0000	76.0000	(8.434)	0	0	0
14/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,150.0000	2,339.0000	8.791	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	164.0000	151.0000	(7.927)	0	0	0
14/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	739.0000	823.0000	11.367	0	0	0
14/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	0.0000	1,950.0000	100.000	0	0	0
14/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	0.0000	283.0000	100.000	0	0	0
14/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	0.0000	968.0000	100.000	0	0	0
14/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	0.0000	2,301.0000	100.000	0	0	0
14/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,583.0000	2,455.0000	(4.955)	0	0	0
14/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	558.0000	626.0000	12.186	0	0	0
14/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,602.0000	3,458.0000	(3.998)	0	0	0
14/01/2009	\$ / R 2010/03/15			Currency Future	11.5242	11.7389	1.863	0.0000	0.0000	0
14/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,641.0000	1,750.0000	6.642	0	0	0
14/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	887.0000	803.0000	(9.470)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,304.0000	1,199.0000	(8.052)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,733.0000	1,847.0000	6.578	0	0	0
14/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,559.0000	1,451.0000	(6.928)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,209.0000	1,108.0000	(8.354)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,961.0000	2,092.0000	6.680	0	0	0
14/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,533.0000	1,640.0000	6.980	0	0	0
14/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,461.0000	1,356.0000	(7.187)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,147.0000	1,050.0000	(8.457)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,586.0000	1,695.0000	6.873	0	0	0
14/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,178.0000	1,079.0000	(8.404)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,550.0000	1,659.0000	7.032	0	0	0
14/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,398.0000	1,292.0000	(7.582)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,771.0000	1,888.0000	6.606	0	0	0
14/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,622.0000	1,731.0000	6.720	0	0	0
14/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,526.0000	1,420.0000	(6.946)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,752.0000	1,868.0000	6.621	0	0	0
14/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,678.0000	1,788.0000	6.555	0	0	0
14/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,077.0000	1,954.0000	(5.922)	0	0	0
14/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,301.0000	1,393.0000	7.071	0	0	27,500
14/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,571.0000	1,681.0000	7.002	0	0	0
14/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,487.0000	1,382.0000	(7.061)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,714.0000	1,827.0000	6.593	0	0	0
14/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,367.0000	1,261.0000	(7.754)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,240.0000	1,138.0000	(8.226)	0	0	0
14/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	589.0000	534.0000	(9.338)	0	0	0
14/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,263.0000	2,423.0000	7.070	0	0	27,500
14/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	731.0000	657.0000	(10.123)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,056.0000	2,193.0000	6.663	0	0	0
14/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	781.0000	704.0000	(9.859)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,832.0000	1,953.0000	6.605	0	0	0
14/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,105.0000	2,245.0000	6.651	0	0	0
14/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	390.0000	360.0000	(7.692)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	682.0000	611.0000	(10.411)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,895.0000	2,021.0000	6.649	0	0	0
14/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,664.0000	2,849.0000	6.944	0	0	0
14/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,057.0000	964.0000	(8.798)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,791.0000	1,910.0000	6.644	0	0	0
14/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1,016.0000	1,086.0000	6.890	0	0	0
14/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,430.0000	1,324.0000	(7.413)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,568.0000	1,677.0000	6.952	0	0	0
14/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,494.0000	1,389.0000	(7.028)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,042.0000	2,898.0000	(4.734)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,604.0000	1,713.0000	6.796	0	0	0
14/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,156.0000	2,300.0000	6.679	0	0	0
14/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	635.0000	567.0000	(10.709)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	2,008.0000	2,142.0000	6.673	0	0	0
14/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,320.0000	2,491.0000	7.371	0	0	0
14/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,209.0000	2,356.0000	6.655	0	0	0
14/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	546.0000	502.0000	(8.059)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	833.0000	753.0000	(9.604)	0	0	0
14/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,235.0000	1,322.0000	7.045	0	0	0
14/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,261.0000	2,133.0000	(5.661)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,117.0000	1,021.0000	(8.594)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	971.0000	882.0000	(9.166)	0	0	0
14/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	417.0000	386.0000	(7.434)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,065.0000	1,139.0000	6.948	0	0	0
14/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	2,961.0000	2,818.0000	(4.829)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,840.0000	2,700.0000	(4.930)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	1,035.0000	1,107.0000	6.957	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,430.0000	1,324.0000	(7.413)	0	0	0
14/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	350.0000	323.0000	(7.714)	0	0	0
14/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,774.0000	2,962.0000	6.777	0	0	0
14/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,696.0000	1,807.0000	6.545	0	0	0
14/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,272.0000	1,168.0000	(8.176)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,045.0000	1,117.0000	6.890	0	0	0
14/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,791.0000	1,910.0000	6.644	0	0	0
14/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,921.0000	2,778.0000	(4.896)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,117.0000	1,021.0000	(8.594)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,604.0000	1,713.0000	6.796	0	0	0
14/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,591.0000	2,775.0000	7.102	0	0	0
14/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,165.0000	3,018.0000	(4.645)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,592.0000	1,483.0000	(6.847)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	989.0000	1,057.0000	6.876	0	0	0
14/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,336.0000	1,230.0000	(7.934)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,516.0000	1,622.0000	6.992	0	0	0
14/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,485.0000	2,666.0000	7.284	0	0	0
14/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,272.0000	1,168.0000	(8.176)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,660.0000	1,769.0000	6.566	0	0	0
14/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	461.0000	427.0000	(7.375)	0	0	0
14/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,696.0000	1,807.0000	6.545	0	0	0
14/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,087.0000	992.0000	(8.740)	0	0	0
14/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,811.0000	1,931.0000	6.626	0	0	0
14/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,852.0000	1,975.0000	6.641	0	0	0
14/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,028.0000	936.0000	(8.949)	0	0	0
14/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,700.0000	2,886.0000	6.889	0	0	0
14/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	376.0000	347.0000	(7.713)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	942.0000	1,011.0000	7.325	0	0	0
14/01/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,368.0000	3,222.0000	(4.335)	0	0	0
14/01/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	0.0000	1,020.0000	100.000	0	0	0
14/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	0.0000	1,586.0000	100.000	0	0	0
14/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	0.0000	1,483.0000	100.000	0	0	0
14/01/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	0.0000	1,547.0000	100.000	0	0	0
14/01/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	0.0000	1,613.0000	100.000	0	0	0
14/01/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	0.0000	1,552.0000	100.000	0	0	0
14/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	0.0000	1,622.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	0.0000	486.0000	100.000	0	0	0
14/01/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	0.0000	2,525.0000	100.000	0	0	0
14/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,760.0000	1,646.0000	(6.477)	0	0	0
14/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,434.0000	1,535.0000	7.043	0	0	0
14/01/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	0.0000	3,181.0000	100.000	0	0	0
14/01/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	1,466.0000	1,569.0000	7.026	0	0	0
14/01/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	1,692.0000	1,580.0000	(6.619)	0	0	0
14/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,499.0000	1,604.0000	7.005	0	0	0
14/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,625.0000	1,515.0000	(6.769)	0	0	0
14/01/2009	£ / R	2009/03/16			Currency Future	14.7899	15.0800	1.961	14.7600	14.7100	13,465
14/01/2009	£ / R	2009/03/16	14.95	Call	Currency Future	674.0000	808.0000	19.881	0	0	0
14/01/2009	£ / R	2009/03/16	17.95	Put	Currency Future	3,224.0000	2,963.0000	(8.096)	0	0	0
14/01/2009	£ / R	2009/03/16	19.15	Put	Currency Future	4,380.0000	4,100.0000	(6.393)	0	0	0
14/01/2009	£ / R	2009/03/16	14.05	Call	Currency Future	1,113.0000	1,330.0000	19.497	0	0	0
14/01/2009	£ / R	2009/03/16	18.30	Call	Currency Future	46.0000	68.0000	47.826	0	0	0
14/01/2009	£ / R	2009/03/16	16.45	Call	Currency Future	237.0000	315.0000	32.911	0	0	0
14/01/2009	£ / R	2009/03/16	14.10	Put	Currency Future	391.0000	315.0000	(19.437)	0	0	0
14/01/2009	£ / R	2009/03/16	17.95	Call	Currency Future	64.0000	93.0000	45.313	0	0	0
14/01/2009	£ / R	2009/03/16	14.25	Call	Currency Future	989.0000	1,193.0000	20.627	0	0	0
14/01/2009	£ / R	2009/03/16	13.75	Put	Currency Future	277.0000	219.0000	(20.939)	0	0	0
14/01/2009	£ / R	2009/03/16	18.20	Put	Currency Future	3,461.0000	3,194.0000	(7.715)	0	0	0
14/01/2009	£ / R	2009/03/16	16.80	Call	Currency Future	179.0000	241.0000	34.637	0	0	0
14/01/2009	£ / R	2009/03/16	15.30	Call	Currency Future	553.0000	674.0000	21.881	0	0	0
14/01/2009	£ / R	2009/03/16	14.15	Put	Currency Future	410.0000	330.0000	(19.512)	0	0	0
14/01/2009	£ / R	2009/03/16	16.30	Put	Currency Future	1,777.0000	1,571.0000	(11.593)	0	0	0
14/01/2009	£ / R	2009/03/16	19.25	Call	Currency Future	18.0000	27.0000	50.000	0	0	0
14/01/2009	£ / R	2009/03/16	13.95	Call	Currency Future	1,179.0000	1,401.0000	18.830	0	0	0
14/01/2009	£ / R	2009/03/16	15.40	Call	Currency Future	517.0000	640.0000	23.791	0	0	0
14/01/2009	£ / R	2009/03/16	16.60	Put	Currency Future	2,021.0000	1,801.0000	(10.886)	0	0	0
14/01/2009	£ / R	2009/03/16	14.95	Put	Currency Future	834.0000	678.0000	(18.705)	0	0	0
14/01/2009	£ / R	2009/03/16	18.65	Call	Currency Future	33.0000	49.0000	48.485	0	0	0
14/01/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,294.0000	1,121.0000	(13.369)	0	0	0
14/01/2009	£ / R	2009/03/16	13.45	Put	Currency Future	200.0000	155.0000	(22.500)	0	0	0
14/01/2009	£ / R	2009/03/16	18.10	Put	Currency Future	3,366.0000	3,101.0000	(7.873)	0	0	0
14/01/2009	£ / R	2009/03/16	15.20	Put	Currency Future	1,002.0000	830.0000	(17.166)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	312.0000	405.0000	29.808	0	0	0
14/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,893.0000	3,619.0000	(7.038)	0	0	0
14/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,699.0000	1,498.0000	(11.830)	0	0	0
14/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	711.0000	850.0000	19.550	0	0	0
14/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,463.0000	1,705.0000	16.541	0	0	0
14/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	336.0000	435.0000	29.464	0	0	0
14/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,622.0000	1,425.0000	(12.145)	0	0	0
14/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	307.0000	244.0000	(20.521)	0	0	0
14/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	289.0000	378.0000	30.796	0	0	0
14/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	790.0000	947.0000	19.873	0	0	0
14/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	339.0000	271.0000	(20.059)	0	0	0
14/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,546.0000	1,355.0000	(12.354)	0	0	0
14/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,189.0000	1,961.0000	(10.416)	0	0	0
14/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	38.0000	56.0000	47.368	0	0	0
14/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	1,247.0000	1,474.0000	18.204	0	0	0
14/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	771.0000	620.0000	(19.585)	0	0	0
14/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	223.0000	175.0000	(21.525)	0	0	0
14/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	56.0000	81.0000	44.643	0	0	0
14/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	592.0000	710.0000	19.932	0	0	0
14/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	210.0000	281.0000	33.810	0	0	0
14/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	1,081.0000	1,295.0000	19.796	0	0	0
14/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	877.0000	1,066.0000	21.551	0	0	0
14/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	434.0000	551.0000	26.959	0	0	0
14/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	710.0000	565.0000	(20.423)	0	0	0
14/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	249.0000	196.0000	(21.285)	0	0	0
14/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	51.0000	74.0000	45.098	0	0	0
14/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,127.0000	960.0000	(14.818)	0	0	0
14/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	490.0000	398.0000	(18.776)	0	0	0
14/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	537.0000	436.0000	(18.808)	0	0	0
14/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	572.0000	691.0000	20.804	0	0	0
14/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,317.0000	1,549.0000	17.616	0	0	0
14/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	210.0000	281.0000	33.810	0	0	0
14/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	651.0000	517.0000	(20.584)	0	0	0
14/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,389.0000	1,626.0000	17.063	0	0	0
14/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,318.0000	2,084.0000	(10.095)	0	0	0
14/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	278.0000	364.0000	30.935	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	449.0000	363.0000	(19.154)	0	0	0
14/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	967.0000	799.0000	(17.373)	0	0	0
14/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	750.0000	895.0000	19.333	0	0	0
14/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	373.0000	300.0000	(19.571)	0	0	0
14/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	157.0000	214.0000	36.306	0	0	0
14/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,979.0000	1,762.0000	(10.965)	0	0	0
14/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,748.0000	3,476.0000	(7.257)	0	0	0
14/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	930.0000	1,128.0000	21.290	0	0	0
14/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	404.0000	516.0000	27.723	0	0	0
14/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,032.0000	861.0000	(16.570)	0	0	0
14/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,135.0000	3,859.0000	(6.675)	0	0	0
14/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,700.0000	3,429.0000	(7.324)	0	0	0
14/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	219.0000	292.0000	33.333	0	0	0
14/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,063.0000	894.0000	(15.898)	0	0	0
14/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	1,050.0000	1,260.0000	20.000	0	0	0
14/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,364.0000	1,186.0000	(13.050)	0	0	0
14/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,539.0000	1,785.0000	15.984	0	0	0
14/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	25.0000	39.0000	56.000	0	0	0
14/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,622.0000	1,425.0000	(12.145)	0	0	0
14/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,898.0000	1,685.0000	(11.222)	0	0	0
14/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,038.0000	3,763.0000	(6.810)	0	0	0
14/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	323.0000	257.0000	(20.433)	0	0	0
14/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	376.0000	482.0000	28.191	0	0	0
14/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	202.0000	271.0000	34.158	0	0	0
14/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	811.0000	976.0000	20.345	0	0	0
14/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	28.0000	43.0000	53.571	0	0	0
14/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,226.0000	1,059.0000	(13.622)	0	0	0
14/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,817.0000	1,609.0000	(11.447)	0	0	0
14/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	592.0000	475.0000	(19.764)	0	0	0
14/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	466.0000	589.0000	26.395	0	0	0
14/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,062.0000	1,841.0000	(10.718)	0	0	0
14/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,509.0000	1,320.0000	(12.525)	0	0	0
14/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	832.0000	1,005.0000	20.793	0	0	0
14/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,472.0000	1,286.0000	(12.636)	0	0	0
14/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	3,941.0000	3,667.0000	(6.953)	0	0	0
14/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,546.0000	1,355.0000	(12.354)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	349.0000	450.0000	28.940	0	0	0
14/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	1,213.0000	1,437.0000	18.467	0	0	0
14/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	607.0000	729.0000	20.099	0	0	0
14/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	31.0000	47.0000	51.613	0	0	0
14/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	40.0000	59.0000	47.500	0	0	0
14/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,738.0000	1,534.0000	(11.738)	0	0	0
14/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	34.0000	51.0000	50.000	0	0	0
14/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	312.0000	405.0000	29.808	0	0	0
14/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	621.0000	496.0000	(20.129)	0	0	0
14/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,938.0000	1,723.0000	(11.094)	0	0	0
14/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	592.0000	475.0000	(19.764)	0	0	0
14/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	362.0000	466.0000	28.729	0	0	0
14/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,021.0000	1,801.0000	(10.886)	0	0	0
14/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	20.0000	30.0000	50.000	0	0	0
14/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	257.0000	339.0000	31.907	0	0	0
14/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	832.0000	1,005.0000	20.793	0	0	0
14/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	127.0000	175.0000	37.795	0	0	0
14/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	790.0000	947.0000	19.873	0	0	0
14/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	900.0000	738.0000	(18.000)	0	0	0
14/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	24.0000	37.0000	54.167	0	0	0
14/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,556.0000	3,288.0000	(7.537)	0	0	0
14/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	336.0000	435.0000	29.464	0	0	0
14/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,537.0000	2,295.0000	(9.539)	0	0	0
14/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	771.0000	620.0000	(19.585)	0	0	0
14/01/2009	£ / R 2009/03/16	14.70	Put	Currency Future	681.0000	539.0000	(20.852)	0	0	0
14/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	640.0000	768.0000	20.000	0	0	0
14/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,184.0000	3,907.0000	(6.620)	0	0	0
14/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	42.0000	62.0000	47.619	0	0	0
14/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	324.0000	420.0000	29.630	0	0	0
14/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	228.0000	303.0000	32.895	0	0	0
14/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	692.0000	829.0000	19.798	0	0	0
14/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,400.0000	1,219.0000	(12.929)	0	0	0
14/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,087.0000	3,811.0000	(6.753)	0	0	0
14/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,652.0000	3,382.0000	(7.393)	0	0	0
14/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	711.0000	850.0000	19.550	0	0	0
14/01/2009	£ / R 2009/03/16	14.70	Call	Currency Future	771.0000	919.0000	19.196	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	390.0000	499.0000	27.949	0	0	0
14/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,700.0000	3,429.0000	(7.324)	0	0	0
14/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,329.0000	1,153.0000	(13.243)	0	0	0
14/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	651.0000	517.0000	(20.584)	0	0	0
14/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	730.0000	872.0000	19.452	0	0	0
14/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	27.0000	41.0000	51.852	0	0	0
14/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,844.0000	3,571.0000	(7.102)	0	0	0
14/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	867.0000	708.0000	(18.339)	0	0	0
14/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	933.0000	768.0000	(17.685)	0	0	0
14/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	267.0000	351.0000	31.461	0	0	0
14/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	40.0000	59.0000	47.500	0	0	0
14/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	741.0000	592.0000	(20.108)	0	0	0
14/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	802.0000	649.0000	(19.077)	0	0	0
14/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	22.0000	33.0000	50.000	0	0	0
14/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,400.0000	1,219.0000	(12.929)	0	0	0
14/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	263.0000	207.0000	(21.293)	0	0	0
14/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,146.0000	1,921.0000	(10.485)	0	0	0
14/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	741.0000	592.0000	(20.108)	0	0	0
14/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,282.0000	4,003.0000	(6.516)	0	0	0
14/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,857.0000	1,646.0000	(11.362)	0	0	0
14/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	186.0000	251.0000	34.946	0	0	0
14/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	657.0000	788.0000	19.939	0	0	0
14/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	623.0000	748.0000	20.064	0	0	0
14/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,436.0000	1,252.0000	(12.813)	0	0	0
14/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,796.0000	3,524.0000	(7.165)	0	0	0
14/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	692.0000	829.0000	19.798	0	0	0
14/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,131.0000	2,871.0000	(8.304)	0	0	0
14/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,282.0000	1,511.0000	17.863	0	0	0
14/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,282.0000	4,003.0000	(6.516)	0	0	0
14/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	802.0000	649.0000	(19.077)	0	0	0
14/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,353.0000	1,587.0000	17.295	0	0	0
14/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	24.0000	37.0000	54.167	0	0	0
14/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,777.0000	1,571.0000	(11.593)	0	0	0
14/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,104.0000	1,881.0000	(10.599)	0	0	0
14/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	97.0000	137.0000	41.237	0	0	0
14/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	22.0000	33.0000	50.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	171.0000	232.0000	35.673	0	0	0
14/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	900.0000	738.0000	(18.000)	0	0	0
14/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,184.0000	3,907.0000	(6.620)	0	0	0
14/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	36.0000	54.0000	50.000	0	0	0
14/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	267.0000	351.0000	31.461	0	0	0
14/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	640.0000	768.0000	20.000	0	0	0
14/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,478.0000	4,197.0000	(6.275)	0	0	0
14/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	78.0000	111.0000	42.308	0	0	0
14/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	419.0000	533.0000	27.208	0	0	0
14/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,231.0000	2,002.0000	(10.264)	0	0	0
14/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	967.0000	799.0000	(17.373)	0	0	0
14/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	500.0000	624.0000	24.800	0	0	0
14/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	93.0000	131.0000	40.860	0	0	0
14/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,807.0000	2,557.0000	(8.906)	0	0	0
14/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	607.0000	729.0000	20.099	0	0	0
14/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,160.0000	994.0000	(14.310)	0	0	0
14/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,038.0000	2,781.0000	(8.460)	0	0	0
14/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,584.0000	1,390.0000	(12.247)	0	0	0
14/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	292.0000	231.0000	(20.890)	0	0	0
14/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	730.0000	872.0000	19.452	0	0	0
14/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,853.0000	2,601.0000	(8.833)	0	0	0
14/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	324.0000	420.0000	29.630	0	0	0
14/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	59.0000	85.0000	44.068	0	0	0
14/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,945.0000	2,690.0000	(8.659)	0	0	0
14/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,584.0000	1,390.0000	(12.247)	0	0	0
14/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	1,146.0000	1,365.0000	19.110	0	0	0
14/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,319.0000	3,055.0000	(7.954)	0	0	0
14/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	85.0000	120.0000	41.176	0	0	0
14/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	247.0000	326.0000	31.984	0	0	0
14/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	194.0000	261.0000	34.536	0	0	0
14/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	434.0000	551.0000	26.959	0	0	0
14/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,501.0000	1,745.0000	16.256	0	0	0
14/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	71.0000	101.0000	42.254	0	0	0
14/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,274.0000	2,043.0000	(10.158)	0	0	0
14/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	151.0000	206.0000	36.424	0	0	0
14/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	553.0000	674.0000	21.881	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,413.0000	3,148.0000	(7.764)	0	0	0
14/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,426.0000	1,665.0000	16.760	0	0	0
14/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,604.0000	3,335.0000	(7.464)	0	0	0
14/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	362.0000	466.0000	28.729	0	0	0
14/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,660.0000	1,461.0000	(11.988)	0	0	0
14/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,063.0000	894.0000	(15.898)	0	0	0
14/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	236.0000	185.0000	(21.610)	0	0	0
14/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	139.0000	190.0000	36.691	0	0	0
14/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	356.0000	285.0000	(19.944)	0	0	0
14/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	211.0000	165.0000	(21.801)	0	0	0
14/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,361.0000	2,126.0000	(9.953)	0	0	0
14/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	292.0000	231.0000	(20.890)	0	0	0
14/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,282.0000	1,511.0000	17.863	0	0	0
14/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,699.0000	1,498.0000	(11.830)	0	0	0
14/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	959.0000	1,161.0000	21.064	0	0	0
14/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	289.0000	378.0000	30.796	0	0	0
14/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,449.0000	2,210.0000	(9.759)	0	0	0
14/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	469.0000	381.0000	(18.763)	0	0	0
14/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,413.0000	3,148.0000	(7.764)	0	0	0
14/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,274.0000	2,043.0000	(10.158)	0	0	0
14/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	300.0000	391.0000	30.333	0	0	0
14/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	44.0000	65.0000	47.727	0	0	0
14/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	390.0000	499.0000	27.949	0	0	0
14/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	164.0000	223.0000	35.976	0	0	0
14/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	53.0000	78.0000	47.170	0	0	0
14/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	164.0000	223.0000	35.976	0	0	0
14/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	71.0000	101.0000	42.254	0	0	0
14/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,945.0000	2,690.0000	(8.659)	0	0	0
14/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,472.0000	1,286.0000	(12.636)	0	0	0
14/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	89.0000	126.0000	41.573	0	0	0
14/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	511.0000	417.0000	(18.395)	0	0	0
14/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	85.0000	120.0000	41.176	0	0	0
14/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,857.0000	1,646.0000	(11.362)	0	0	0
14/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,131.0000	2,871.0000	(8.304)	0	0	0
14/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	300.0000	391.0000	30.333	0	0	0
14/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	469.0000	381.0000	(18.763)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	0.0000	976.0000	100.000	0	0	0
14/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	466.0000	589.0000	26.395	0	0	0
14/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	171.0000	232.0000	35.673	0	0	0
14/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	854.0000	1,035.0000	21.194	0	0	0
14/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,189.0000	1,961.0000	(10.416)	0	0	0
14/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	959.0000	1,161.0000	21.064	0	0	0
14/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,817.0000	1,609.0000	(11.447)	0	0	0
14/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	564.0000	455.0000	(19.326)	0	0	0
14/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	450.0000	570.0000	26.667	0	0	0
14/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,226.0000	1,059.0000	(13.622)	0	0	0
14/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,260.0000	1,090.0000	(13.492)	0	0	0
14/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,231.0000	2,002.0000	(10.264)	0	0	0
14/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,660.0000	1,461.0000	(11.988)	0	0	0
14/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	483.0000	608.0000	25.880	0	0	0
14/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	247.0000	326.0000	31.984	0	0	0
14/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,899.0000	2,646.0000	(8.727)	0	0	0
14/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,193.0000	1,028.0000	(13.831)	0	0	0
14/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	257.0000	339.0000	31.907	0	0	0
14/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	429.0000	347.0000	(19.114)	0	0	0
14/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,436.0000	1,252.0000	(12.813)	0	0	0
14/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	901.0000	1,097.0000	21.754	0	0	0
14/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,095.0000	927.0000	(15.342)	0	0	0
14/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	0.0000	496.0000	100.000	0	0	0
14/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	48.0000	71.0000	47.917	0	0	0
14/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	535.0000	657.0000	22.804	0	0	0
14/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	1,019.0000	1,227.0000	20.412	0	0	0
14/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	3,990.0000	3,715.0000	(6.892)	0	0	0
14/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,095.0000	927.0000	(15.342)	0	0	0
14/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	179.0000	241.0000	34.637	0	0	0
14/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,626.0000	2,382.0000	(9.292)	0	0	0
14/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	27.0000	41.0000	51.852	0	0	0
14/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,087.0000	3,811.0000	(6.753)	0	0	0
14/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	29.0000	45.0000	55.172	0	0	0
14/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,178.0000	2,917.0000	(8.213)	0	0	0
14/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,893.0000	3,619.0000	(7.038)	0	0	0
14/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	61.0000	89.0000	45.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	33.0000	49.0000	48.485	0	0	0
14/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,717.0000	2,469.0000	(9.128)	0	0	0
14/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,796.0000	3,524.0000	(7.165)	0	0	0
14/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	116.0000	162.0000	39.655	0	0	0
14/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,508.0000	3,241.0000	(7.611)	0	0	0
14/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,449.0000	2,210.0000	(9.759)	0	0	0
14/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	139.0000	190.0000	36.691	0	0	0
14/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	44.0000	65.0000	47.727	0	0	0
14/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,271.0000	3,009.0000	(8.010)	0	0	0
14/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	36.0000	54.0000	50.000	0	0	0
14/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	106.0000	149.0000	40.566	0	0	0
14/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,604.0000	3,335.0000	(7.464)	0	0	0
14/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	53.0000	78.0000	47.170	0	0	0
14/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	2,991.0000	2,735.0000	(8.559)	0	0	0
14/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	133.0000	183.0000	37.594	0	0	0
14/01/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,405.0000	2,168.0000	(9.854)	0	0	0
14/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	81.0000	115.0000	41.975	0	0	0
14/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,493.0000	2,253.0000	(9.627)	0	0	0
14/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	89.0000	126.0000	41.573	0	0	0
14/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,582.0000	2,338.0000	(9.450)	0	0	0
14/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,899.0000	2,646.0000	(8.727)	0	0	0
14/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	122.0000	168.0000	37.705	0	0	0
14/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,084.0000	2,826.0000	(8.366)	0	0	0
14/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	145.0000	198.0000	36.552	0	0	0
14/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	74.0000	106.0000	43.243	0	0	0
14/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,472.0000	1,286.0000	(12.636)	0	0	0
14/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	362.0000	466.0000	28.729	0	0	0
14/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	67.0000	97.0000	44.776	0	0	0
14/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	111.0000	155.0000	39.640	0	0	0
14/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	535.0000	657.0000	22.804	0	0	0
14/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,671.0000	2,425.0000	(9.210)	0	0	0
14/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,260.0000	1,090.0000	(13.492)	0	0	0
14/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	450.0000	570.0000	26.667	0	0	0
14/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	376.0000	482.0000	28.191	0	0	0
14/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,127.0000	960.0000	(14.818)	0	0	0
14/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	517.0000	640.0000	23.791	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,294.0000	1,121.0000	(13.369)	0	0	0
14/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,979.0000	1,762.0000	(10.965)	0	0	0
14/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,364.0000	1,186.0000	(13.050)	0	0	0
14/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	404.0000	516.0000	27.723	0	0	0
14/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	376.0000	482.0000	28.191	0	0	0
14/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	219.0000	292.0000	33.333	0	0	0
14/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	623.0000	748.0000	20.064	0	0	0
14/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	933.0000	768.0000	(17.685)	0	0	0
14/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,436.0000	1,252.0000	(12.813)	0	0	0
14/01/2009	£ / R 2009/06/12			Currency Future	15.0683	15.3667	1.980	0.0000	0.0000	88
14/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	899.0000	793.0000	(11.791)	0	0	0
14/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,540.0000	1,759.0000	14.221	0	0	0
14/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	767.0000	907.0000	18.253	0	0	0
14/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,586.0000	1,438.0000	(9.332)	0	0	0
14/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,918.0000	1,751.0000	(8.707)	0	0	0
14/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	1,058.0000	1,206.0000	13.989	0	0	0
14/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,749.0000	1,591.0000	(9.034)	0	0	0
14/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,340.0000	4,088.0000	(5.806)	0	0	0
14/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	855.0000	1,005.0000	17.544	0	0	0
14/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	687.0000	818.0000	19.068	0	0	0
14/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,537.0000	3,304.0000	(6.588)	0	0	0
14/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	819.0000	965.0000	17.827	0	0	0
14/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,204.0000	3,954.0000	(5.947)	0	0	0
14/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,424.0000	1,635.0000	14.817	0	0	0
14/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	672.0000	592.0000	(11.905)	0	0	0
14/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,158.0000	3,910.0000	(5.964)	0	0	0
14/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,650.0000	1,498.0000	(9.212)	0	0	0
14/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	992.0000	861.0000	(13.206)	0	0	0
14/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	756.0000	668.0000	(11.640)	0	0	0
14/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	158.0000	205.0000	29.747	0	0	0
14/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,295.0000	4,043.0000	(5.867)	0	0	0
14/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	702.0000	835.0000	18.946	0	0	0
14/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,368.0000	1,575.0000	15.132	0	0	0
14/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,432.0000	4,178.0000	(5.731)	0	0	0
14/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	163.0000	210.0000	28.834	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	1,076.0000	1,227.0000	14.033	0	0	0
14/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	846.0000	750.0000	(11.348)	0	0	0
14/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,683.0000	1,529.0000	(9.150)	0	0	0
14/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	176.0000	227.0000	28.977	0	0	0
14/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,113.0000	3,866.0000	(6.005)	0	0	0
14/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	1,267.0000	1,460.0000	15.233	0	0	0
14/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	142.0000	185.0000	30.282	0	0	0
14/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,506.0000	2,310.0000	(7.821)	0	0	0
14/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	181.0000	232.0000	28.177	0	0	0
14/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	801.0000	945.0000	17.978	0	0	0
14/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,386.0000	4,133.0000	(5.768)	0	0	0
14/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,668.0000	3,432.0000	(6.434)	0	0	0
14/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	474.0000	577.0000	21.730	0	0	0
14/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	202.0000	257.0000	27.228	0	0	0
14/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,618.0000	1,468.0000	(9.271)	0	0	0
14/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	819.0000	965.0000	17.827	0	0	0
14/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	135.0000	175.0000	29.630	0	0	0
14/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	191.0000	245.0000	28.272	0	0	0
14/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,249.0000	3,999.0000	(5.884)	0	0	0
14/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,478.0000	4,223.0000	(5.695)	0	0	0
14/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,023.0000	3,778.0000	(6.090)	0	0	0
14/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,207.0000	1,060.0000	(12.179)	0	0	0
14/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	146.0000	189.0000	29.452	0	0	0
14/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	255.0000	321.0000	25.882	0	0	0
14/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,240.0000	1,090.0000	(12.097)	0	0	0
14/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,978.0000	3,734.0000	(6.134)	0	0	0
14/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,094.0000	1,247.0000	13.985	0	0	0
14/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	734.0000	648.0000	(11.717)	0	0	0
14/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,112.0000	1,266.0000	13.849	0	0	0
14/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	154.0000	200.0000	29.870	0	0	0
14/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,272.0000	1,120.0000	(11.950)	0	0	0
14/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	594.0000	521.0000	(12.290)	0	0	0
14/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	213.0000	270.0000	26.761	0	0	0
14/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	207.0000	264.0000	27.536	0	0	0
14/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	836.0000	985.0000	17.823	0	0	0
14/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	652.0000	574.0000	(11.963)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,023.0000	3,778.0000	(6.090)	0	0	0
14/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,190.0000	1,351.0000	13.529	0	0	0
14/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,481.0000	1,696.0000	14.517	0	0	0
14/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	224.0000	284.0000	26.786	0	0	0
14/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,623.0000	2,423.0000	(7.625)	0	0	0
14/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	3,933.0000	3,690.0000	(6.178)	0	0	0
14/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,314.0000	1,517.0000	15.449	0	0	0
14/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,524.0000	4,268.0000	(5.659)	0	0	0
14/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	960.0000	838.0000	(12.708)	0	0	0
14/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	713.0000	629.0000	(11.781)	0	0	0
14/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,756.0000	3,517.0000	(6.363)	0	0	0
14/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	442.0000	539.0000	21.946	0	0	0
14/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,210.0000	1,378.0000	13.884	0	0	0
14/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,570.0000	1,790.0000	14.013	0	0	0
14/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,616.0000	4,359.0000	(5.568)	0	0	0
14/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,022.0000	884.0000	(13.503)	0	0	0
14/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,662.0000	1,888.0000	13.598	0	0	0
14/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,889.0000	3,647.0000	(6.223)	0	0	0
14/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,023.0000	1,167.0000	14.076	0	0	0
14/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	191.0000	245.0000	28.272	0	0	0
14/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	1,170.0000	1,325.0000	13.248	0	0	0
14/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	167.0000	215.0000	28.743	0	0	0
14/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,305.0000	1,150.0000	(11.877)	0	0	0
14/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	1,248.0000	1,432.0000	14.744	0	0	0
14/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	718.0000	853.0000	18.802	0	0	0
14/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	196.0000	251.0000	28.061	0	0	0
14/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,040.0000	1,187.0000	14.135	0	0	0
14/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	557.0000	488.0000	(12.388)	0	0	0
14/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	521.0000	631.0000	21.113	0	0	0
14/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	150.0000	194.0000	29.333	0	0	0
14/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,229.0000	1,405.0000	14.321	0	0	0
14/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	522.0000	457.0000	(12.452)	0	0	0
14/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	236.0000	298.0000	26.271	0	0	0
14/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,353.0000	2,164.0000	(8.032)	0	0	0
14/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,452.0000	1,665.0000	14.669	0	0	0
14/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,580.0000	3,347.0000	(6.508)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,144.0000	999.0000	(12.675)	0	0	0
14/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	929.0000	816.0000	(12.164)	0	0	0
14/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,850.0000	1,686.0000	(8.865)	0	0	0
14/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,402.0000	1,245.0000	(11.198)	0	0	0
14/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,856.0000	2,093.0000	12.769	0	0	0
14/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,844.0000	3,604.0000	(6.243)	0	0	0
14/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,450.0000	3,220.0000	(6.667)	0	0	0
14/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	970.0000	1,111.0000	14.536	0	0	0
14/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	488.0000	426.0000	(12.705)	0	0	0
14/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	269.0000	337.0000	25.279	0	0	0
14/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,144.0000	999.0000	(12.675)	0	0	0
14/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,790.0000	2,023.0000	13.017	0	0	0
14/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,095.0000	1,918.0000	(8.449)	0	0	0
14/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,600.0000	1,823.0000	13.938	0	0	0
14/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	800.0000	708.0000	(11.500)	0	0	0
14/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,040.0000	1,187.0000	14.135	0	0	0
14/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,725.0000	1,955.0000	13.333	0	0	0
14/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	572.0000	689.0000	20.455	0	0	0
14/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,131.0000	1,953.0000	(8.353)	0	0	0
14/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	632.0000	556.0000	(12.025)	0	0	0
14/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,884.0000	1,718.0000	(8.811)	0	0	0
14/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,272.0000	1,120.0000	(11.950)	0	0	0
14/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	172.0000	221.0000	28.488	0	0	0
14/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,716.0000	1,560.0000	(9.091)	0	0	0
14/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,823.0000	2,614.0000	(7.403)	0	0	0
14/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,650.0000	1,498.0000	(9.212)	0	0	0
14/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,007.0000	1,148.0000	14.002	0	0	0
14/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,850.0000	1,686.0000	(8.865)	0	0	0
14/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	613.0000	735.0000	19.902	0	0	0
14/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,468.0000	2,273.0000	(7.901)	0	0	0
14/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,338.0000	1,181.0000	(11.734)	0	0	0
14/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	242.0000	306.0000	26.446	0	0	0
14/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	718.0000	853.0000	18.802	0	0	0
14/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	572.0000	689.0000	20.455	0	0	0
14/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	486.0000	590.0000	21.399	0	0	0
14/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,782.0000	1,622.0000	(8.979)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,007.0000	1,148.0000	14.002	0	0	0
14/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	823.0000	729.0000	(11.422)	0	0	0
14/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	218.0000	277.0000	27.064	0	0	0
14/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	784.0000	926.0000	18.112	0	0	0
14/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	750.0000	889.0000	18.533	0	0	0
14/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,338.0000	1,181.0000	(11.734)	0	0	0
14/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,341.0000	1,546.0000	15.287	0	0	0
14/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	329.0000	408.0000	24.012	0	0	0
14/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,988.0000	1,817.0000	(8.602)	0	0	0
14/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	869.0000	772.0000	(11.162)	0	0	0
14/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,953.0000	1,784.0000	(8.653)	0	0	0
14/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	656.0000	784.0000	19.512	0	0	0
14/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	546.0000	659.0000	20.696	0	0	0
14/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,023.0000	1,167.0000	14.076	0	0	0
14/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,111.0000	2,892.0000	(7.040)	0	0	0
14/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,082.0000	938.0000	(13.309)	0	0	0
14/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	599.0000	719.0000	20.033	0	0	0
14/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,278.0000	2,093.0000	(8.121)	0	0	0
14/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,305.0000	1,150.0000	(11.877)	0	0	0
14/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	950.0000	1,093.0000	15.053	0	0	0
14/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,631.0000	1,855.0000	13.734	0	0	0
14/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,194.0000	2,973.0000	(6.919)	0	0	0
14/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	990.0000	1,129.0000	14.040	0	0	0
14/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,586.0000	1,438.0000	(9.332)	0	0	0
14/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,176.0000	1,030.0000	(12.415)	0	0	0
14/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	313.0000	389.0000	24.281	0	0	0
14/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	671.0000	800.0000	19.225	0	0	0
14/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,204.0000	2,022.0000	(8.258)	0	0	0
14/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,372.0000	1,213.0000	(11.589)	0	0	0
14/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	960.0000	838.0000	(12.708)	0	0	0
14/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	297.0000	371.0000	24.916	0	0	0
14/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	599.0000	719.0000	20.033	0	0	0
14/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,353.0000	2,164.0000	(8.032)	0	0	0
14/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	463.0000	564.0000	21.814	0	0	0
14/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,131.0000	1,285.0000	13.616	0	0	0
14/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	855.0000	1,005.0000	17.544	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,432.0000	1,277.0000	(10.824)	0	0	0
14/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,800.0000	3,560.0000	(6.316)	0	0	0
14/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,918.0000	1,751.0000	(8.707)	0	0	0
14/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,545.0000	2,348.0000	(7.741)	0	0	0
14/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,113.0000	968.0000	(13.028)	0	0	0
14/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,229.0000	1,405.0000	14.321	0	0	0
14/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	546.0000	659.0000	20.696	0	0	0
14/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	218.0000	277.0000	27.064	0	0	0
14/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,112.0000	1,266.0000	13.849	0	0	0
14/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,988.0000	1,817.0000	(8.602)	0	0	0
14/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	521.0000	631.0000	21.113	0	0	0
14/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	196.0000	251.0000	28.061	0	0	0
14/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,094.0000	1,247.0000	13.985	0	0	0
14/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,278.0000	2,093.0000	(8.121)	0	0	0
14/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	391.0000	481.0000	23.018	0	0	0
14/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,800.0000	3,560.0000	(6.316)	0	0	0
14/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,131.0000	1,285.0000	13.616	0	0	0
14/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	539.0000	472.0000	(12.430)	0	0	0
14/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,429.0000	2,237.0000	(7.904)	0	0	0
14/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	242.0000	306.0000	26.446	0	0	0
14/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,493.0000	1,342.0000	(10.114)	0	0	0
14/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	612.0000	538.0000	(12.092)	0	0	0
14/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	498.0000	604.0000	21.285	0	0	0
14/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,624.0000	3,389.0000	(6.485)	0	0	0
14/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,113.0000	968.0000	(13.028)	0	0	0
14/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	504.0000	441.0000	(12.500)	0	0	0
14/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	687.0000	818.0000	19.068	0	0	0
14/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	249.0000	313.0000	25.703	0	0	0
14/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	930.0000	1,076.0000	15.699	0	0	0
14/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	756.0000	668.0000	(11.640)	0	0	0
14/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,712.0000	3,474.0000	(6.412)	0	0	0
14/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	911.0000	1,059.0000	16.246	0	0	0
14/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,757.0000	1,989.0000	13.204	0	0	0
14/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,279.0000	3,055.0000	(6.831)	0	0	0
14/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	656.0000	784.0000	19.512	0	0	0
14/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,510.0000	1,727.0000	14.371	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	337.0000	418.0000	24.036	0	0	0
14/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,314.0000	1,517.0000	15.449	0	0	0
14/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,978.0000	3,734.0000	(6.134)	0	0	0
14/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,190.0000	1,351.0000	13.529	0	0	0
14/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1,151.0000	1,305.0000	13.380	0	0	0
14/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	692.0000	610.0000	(11.850)	0	0	0
14/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,069.0000	2,851.0000	(7.103)	0	0	0
14/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,462.0000	1,309.0000	(10.465)	0	0	0
14/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	230.0000	291.0000	26.522	0	0	0
14/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,176.0000	1,030.0000	(12.415)	0	0	0
14/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,364.0000	3,137.0000	(6.748)	0	0	0
14/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	784.0000	926.0000	18.112	0	0	0
14/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	642.0000	767.0000	19.470	0	0	0
14/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,424.0000	1,635.0000	14.817	0	0	0
14/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,052.0000	908.0000	(13.688)	0	0	0
14/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,702.0000	2,499.0000	(7.513)	0	0	0
14/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	612.0000	538.0000	(12.092)	0	0	0
14/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	557.0000	488.0000	(12.388)	0	0	0
14/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,068.0000	3,822.0000	(6.047)	0	0	0
14/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,022.0000	884.0000	(13.503)	0	0	0
14/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,624.0000	3,389.0000	(6.485)	0	0	0
14/01/2009	£ / R 2009/06/12	16.50	Call	Currency Future	627.0000	751.0000	19.777	0	0	0
14/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	313.0000	389.0000	24.281	0	0	0
14/01/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,059.0000	1,884.0000	(8.499)	0	0	0
14/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,631.0000	1,855.0000	13.734	0	0	0
14/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,364.0000	3,137.0000	(6.748)	0	0	0
14/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,241.0000	2,057.0000	(8.211)	0	0	0
14/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,545.0000	2,348.0000	(7.741)	0	0	0
14/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,693.0000	1,921.0000	13.467	0	0	0
14/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	283.0000	354.0000	25.088	0	0	0
14/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	642.0000	767.0000	19.470	0	0	0
14/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	486.0000	590.0000	21.399	0	0	0
14/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,823.0000	2,058.0000	12.891	0	0	0
14/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,194.0000	2,973.0000	(6.919)	0	0	0
14/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	421.0000	515.0000	22.328	0	0	0
14/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	283.0000	354.0000	25.088	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
14/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,782.0000	1,622.0000	(8.979)	0	0	0
14/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	575.0000	505.0000	(12.174)	0	0	0
14/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,023.0000	1,850.0000	(8.552)	0	0	0
14/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,023.0000	1,850.0000	(8.552)	0	0	0
14/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	559.0000	674.0000	20.572	0	0	0
14/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,468.0000	2,273.0000	(7.901)	0	0	0
14/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	0.0000	861.0000	100.000	0	0	0
14/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,584.0000	2,385.0000	(7.701)	0	0	0
14/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	0.0000	1,378.0000	100.000	0	0	0
14/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	474.0000	577.0000	21.730	0	0	0
14/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,716.0000	1,560.0000	(9.091)	0	0	0
14/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,462.0000	1,309.0000	(10.465)	0	0	0
14/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,131.0000	1,953.0000	(8.353)	0	0	0
14/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	930.0000	1,076.0000	15.699	0	0	0
14/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,204.0000	2,022.0000	(8.258)	0	0	0
14/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,432.0000	1,277.0000	(10.824)	0	0	0
14/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	463.0000	564.0000	21.814	0	0	0
14/01/2009	£ / R 2009/06/12	14.45	Put	Currency Future	778.0000	688.0000	(11.568)	0	0	0
14/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	586.0000	704.0000	20.137	0	0	0
14/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,288.0000	1,488.0000	15.528	0	0	0
14/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	873.0000	1,025.0000	17.411	0	0	0
14/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	750.0000	889.0000	18.533	0	0	0
14/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	823.0000	729.0000	(11.422)	0	0	0
14/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,555.0000	1,408.0000	(9.453)	0	0	0
14/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,167.0000	1,987.0000	(8.306)	0	0	0
14/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,341.0000	1,546.0000	15.287	0	0	0
14/01/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,396.0000	1,605.0000	14.971	0	0	0
14/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	846.0000	750.0000	(11.348)	0	0	0
14/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	321.0000	399.0000	24.299	0	0	0
14/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,725.0000	1,955.0000	13.333	0	0	0
14/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,506.0000	2,310.0000	(7.821)	0	0	0
14/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,523.0000	1,375.0000	(9.718)	0	0	0
14/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	452.0000	552.0000	22.124	0	0	0
14/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,152.0000	2,932.0000	(6.980)	0	0	0
14/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	431.0000	527.0000	22.274	0	0	0
14/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	411.0000	504.0000	22.628	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,742.0000	2,537.0000	(7.476)	0	0	0
14/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,663.0000	2,460.0000	(7.623)	0	0	0
14/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,863.0000	2,653.0000	(7.335)	0	0	0
14/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	372.0000	459.0000	23.387	0	0	0
14/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,742.0000	2,537.0000	(7.476)	0	0	0
14/01/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,904.0000	2,692.0000	(7.300)	0	0	0
14/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	2,986.0000	2,772.0000	(7.167)	0	0	0
14/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	354.0000	438.0000	23.729	0	0	0
14/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	411.0000	504.0000	22.628	0	0	0
14/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	186.0000	238.0000	27.957	0	0	0
14/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,152.0000	2,932.0000	(6.980)	0	0	0
14/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	321.0000	399.0000	24.299	0	0	0
14/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	586.0000	704.0000	20.137	0	0	0
14/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,237.0000	3,014.0000	(6.889)	0	0	0
14/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,158.0000	3,910.0000	(5.964)	0	0	0
14/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	305.0000	380.0000	24.590	0	0	0
14/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	382.0000	470.0000	23.037	0	0	0
14/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,167.0000	1,987.0000	(8.306)	0	0	0
14/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,322.0000	3,096.0000	(6.803)	0	0	0
14/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	534.0000	645.0000	20.787	0	0	0
14/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	290.0000	362.0000	24.828	0	0	0
14/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,316.0000	2,128.0000	(8.117)	0	0	0
14/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,407.0000	3,179.0000	(6.692)	0	0	0
14/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	509.0000	617.0000	21.218	0	0	0
14/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	276.0000	345.0000	25.000	0	0	0
14/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,391.0000	2,200.0000	(7.988)	0	0	0
14/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,650.0000	1,498.0000	(9.212)	0	0	0
14/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	176.0000	227.0000	28.977	0	0	0
14/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,618.0000	1,468.0000	(9.271)	0	0	0
14/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	836.0000	985.0000	17.823	0	0	0
14/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,816.0000	1,654.0000	(8.921)	0	0	0
14/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	382.0000	470.0000	23.037	0	0	0
14/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	734.0000	871.0000	18.665	0	0	0
14/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,783.0000	2,575.0000	(7.474)	0	0	0
14/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	911.0000	1,059.0000	16.246	0	0	0
14/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,863.0000	2,653.0000	(7.335)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R	2009/06/12	16.15	Put	Currency Future	1,816.0000	1,654.0000	(8.921)	0	0	0
14/01/2009	£ / R	2009/06/12	17.65	Put	Currency Future	2,945.0000	2,732.0000	(7.233)	0	0	0
14/01/2009	£ / R	2009/06/12	17.65	Call	Currency Future	363.0000	449.0000	23.691	0	0	0
14/01/2009	£ / R	2009/06/12	16.15	Call	Currency Future	734.0000	871.0000	18.665	0	0	0
14/01/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,493.0000	1,342.0000	(10.114)	0	0	0
14/01/2009	£ / R	2009/06/12	17.45	Call	Currency Future	401.0000	492.0000	22.693	0	0	0
14/01/2009	£ / R	2009/06/12	15.55	Call	Currency Future	950.0000	1,093.0000	15.053	0	0	0
14/01/2009	£ / R	2009/06/12	17.35	Call	Currency Future	421.0000	515.0000	22.328	0	0	0
14/01/2009	£ / R	2009/06/12	16.35	Call	Currency Future	671.0000	800.0000	19.225	0	0	0
14/01/2009	£ / R	2009/06/12	15.70	Call	Currency Future	892.0000	1,042.0000	16.816	0	0	0
14/01/2009	£ / R	2009/06/12	17.35	Put	Currency Future	2,702.0000	2,499.0000	(7.513)	0	0	0
14/01/2009	£ / R	2009/06/12	16.35	Put	Currency Future	1,953.0000	1,784.0000	(8.653)	0	0	0
14/01/2009	£ / R	2009/06/12	15.90	Call	Currency Future	819.0000	965.0000	17.827	0	0	0
14/01/2009	£ / R	2009/06/12	16.85	Put	Currency Future	2,316.0000	2,128.0000	(8.117)	0	0	0
14/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	534.0000	645.0000	20.787	0	0	0
14/01/2009	£ / R	2009/09/14			Currency Future	15.3358	15.6334	1.941	0.0000	0.0000	8
14/01/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,234.0000	1,124.0000	(8.914)	0	0	0
14/01/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,853.0000	2,063.0000	11.333	0	0	0
14/01/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,909.0000	2,123.0000	11.210	0	0	0
14/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,276.0000	1,419.0000	11.207	0	0	0
14/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	923.0000	839.0000	(9.101)	0	0	0
14/01/2009	£ / R	2009/09/14	14.45	Put	Currency Future	967.0000	880.0000	(8.997)	0	0	0
14/01/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,740.0000	1,585.0000	(8.908)	0	0	0
14/01/2009	£ / R	2009/09/14	14.40	Put	Currency Future	945.0000	859.0000	(9.101)	0	0	0
14/01/2009	£ / R	2009/09/14	14.40	Call	Currency Future	1,881.0000	2,093.0000	11.271	0	0	0
14/01/2009	£ / R	2009/09/14	14.00	Call	Currency Future	2,116.0000	2,340.0000	10.586	0	0	0
14/01/2009	£ / R	2009/09/14	15.50	Call	Currency Future	1,380.0000	1,530.0000	10.870	0	0	0
14/01/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,265.0000	1,148.0000	(9.249)	0	0	0
14/01/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,996.0000	2,214.0000	10.922	0	0	0
14/01/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,550.0000	1,731.0000	11.677	0	0	0
14/01/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,570.0000	1,757.0000	11.911	0	0	0
14/01/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,544.0000	1,396.0000	(9.585)	0	0	0
14/01/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,294.0000	1,172.0000	(9.428)	0	0	0
14/01/2009	£ / R	2009/09/14	14.20	Put	Currency Future	860.0000	781.0000	(9.186)	0	0	0
14/01/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,035.0000	943.0000	(8.889)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,825.0000	2,034.0000	11.452	0	0	0
14/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,530.0000	1,706.0000	11.503	0	0	0
14/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	902.0000	819.0000	(9.202)	0	0	0
14/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,771.0000	1,976.0000	11.575	0	0	0
14/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,312.0000	1,455.0000	10.899	0	0	0
14/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,938.0000	2,153.0000	11.094	0	0	0
14/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,677.0000	1,521.0000	(9.302)	0	0	0
14/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	2,146.0000	2,372.0000	10.531	0	0	0
14/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,129.0000	1,031.0000	(8.680)	0	0	0
14/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	0.0000	1,590.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	760.0000	688.0000	(9.474)	0	0	0
14/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,154.0000	1,054.0000	(8.666)	0	0	0
14/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	2,085.0000	2,308.0000	10.695	0	0	0
14/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,665.0000	1,865.0000	12.012	0	0	0
14/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,589.0000	1,784.0000	12.272	0	0	0
14/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,236.0000	1,384.0000	11.974	0	0	0
14/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,938.0000	2,153.0000	11.094	0	0	0
14/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,203.0000	1,100.0000	(8.562)	0	0	0
14/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	2,025.0000	2,245.0000	10.864	0	0	0
14/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	780.0000	706.0000	(9.487)	0	0	0
14/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,386.0000	1,247.0000	(10.029)	0	0	0
14/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,610.0000	1,458.0000	(9.441)	0	0	0
14/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	2,055.0000	2,276.0000	10.754	0	0	0
14/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,324.0000	1,197.0000	(9.592)	0	0	0
14/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	799.0000	724.0000	(9.387)	0	0	0
14/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	819.0000	743.0000	(9.280)	0	0	0
14/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,510.0000	1,680.0000	11.258	0	0	0
14/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,346.0000	1,492.0000	10.847	0	0	0
14/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	902.0000	819.0000	(9.202)	0	0	0
14/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,800.0000	1,651.0000	(8.278)	0	0	0
14/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,434.0000	1,590.0000	10.879	0	0	0
14/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	0.0000	1,306.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,012.0000	922.0000	(8.893)	0	0	0
14/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,480.0000	1,336.0000	(9.730)	0	0	0
14/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,453.0000	1,610.0000	10.805	0	0	0
14/01/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,640.0000	1,837.0000	12.012	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,416.0000	1,569.0000	10.805	0	0	0
14/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,276.0000	1,419.0000	11.207	0	0	0
14/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,740.0000	1,585.0000	(8.908)	0	0	0
14/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,417.0000	1,276.0000	(9.951)	0	0	0
14/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	989.0000	901.0000	(8.898)	0	0	0
14/01/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,744.0000	1,948.0000	11.697	0	0	0
14/01/2009	£ / R 2009/09/14	16.10	Call	Currency Future	1,159.0000	1,314.0000	13.374	0	0	0
14/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,800.0000	1,651.0000	(8.278)	0	0	0
14/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,105.0000	1,009.0000	(8.688)	0	0	0
14/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,691.0000	1,892.0000	11.886	0	0	0
14/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,058.0000	965.0000	(8.790)	0	0	0
14/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,448.0000	1,306.0000	(9.807)	0	0	0
14/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,471.0000	1,630.0000	10.809	0	0	0
14/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	0.0000	1,148.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,480.0000	1,336.0000	(9.730)	0	0	0
14/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	0.0000	1,731.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,398.0000	1,549.0000	10.801	0	0	0
14/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	0.0000	1,511.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,236.0000	1,384.0000	11.974	0	0	0
14/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	0.0000	1,427.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	0.0000	1,490.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	1,197.0000	1,351.0000	12.865	0	0	0
14/01/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,861.0000	1,717.0000	(7.738)	0	0	0
14/01/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,924.0000	1,780.0000	(7.484)	0	0	0
14/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	0.0000	1,553.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	0.0000	1,437.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,798.0000	2,005.0000	11.513	0	0	0
14/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	0.0000	1,473.0000	100.000	0	0	0
14/01/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,512.0000	1,366.0000	(9.656)	0	0	0
14/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	840.0000	761.0000	(9.405)	0	0	0
14/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,453.0000	1,610.0000	10.805	0	0	0
14/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	881.0000	800.0000	(9.194)	0	0	0
14/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,967.0000	2,183.0000	10.981	0	0	0
14/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,416.0000	1,569.0000	10.805	0	0	0
14/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,355.0000	1,221.0000	(9.889)	0	0	0
14/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,491.0000	1,655.0000	10.999	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,417.0000	1,276.0000	(9.951)	0	0	0
14/01/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,614.0000	1,811.0000	12.206	0	0	0
14/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,178.0000	1,077.0000	(8.574)	0	0	0
14/01/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,082.0000	987.0000	(8.780)	0	0	0
14/01/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,717.0000	1,920.0000	11.823	0	0	0
14/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,129.0000	1,031.0000	(8.680)	0	0	0
14/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,665.0000	1,865.0000	12.012	0	0	0
14/01/2009	€ / R	2009/03/16			Currency Future	13.4083	13.5540	1.087	13.4100	13.3700	4,590
14/01/2009	€ / R	2009/03/16	14.25	Put	Currency Future	1,303.0000	1,184.0000	(9.133)	0	0	0
14/01/2009	€ / R	2009/03/16	15.85	Call	Currency Future	213.0000	223.0000	4.695	0	0	0
14/01/2009	€ / R	2009/03/16	17.35	Put	Currency Future	4,033.0000	3,894.0000	(3.447)	0	0	0
14/01/2009	€ / R	2009/03/16	13.90	Call	Currency Future	553.0000	588.0000	6.329	0	0	0
14/01/2009	€ / R	2009/03/16	10.80	Call	Currency Future	2,641.0000	2,783.0000	5.377	0	0	0
14/01/2009	€ / R	2009/03/16	10.10	Call	Currency Future	3,327.0000	3,468.0000	4.238	0	0	0
14/01/2009	€ / R	2009/03/16	15.25	Put	Currency Future	2,125.0000	1,993.0000	(6.212)	0	0	0
14/01/2009	€ / R	2009/03/16	13.60	Put	Currency Future	841.0000	738.0000	(12.247)	0	0	0
14/01/2009	€ / R	2009/03/16	12.05	Put	Currency Future	152.0000	116.0000	(23.684)	0	0	0
14/01/2009	€ / R	2009/03/16	9.50	Call	Currency Future	3,914.0000	4,058.0000	3.679	0	0	0
14/01/2009	€ / R	2009/03/16	13.90	Put	Currency Future	1,044.0000	934.0000	(10.536)	0	0	0
14/01/2009	€ / R	2009/03/16	12.40	Call	Currency Future	1,253.0000	1,349.0000	7.662	0	0	0
14/01/2009	€ / R	2009/03/16	15.05	Put	Currency Future	1,954.0000	1,823.0000	(6.704)	0	0	0
14/01/2009	€ / R	2009/03/16	16.45	Call	Currency Future	162.0000	169.0000	4.321	0	0	0
14/01/2009	€ / R	2009/03/16	14.15	Call	Currency Future	485.0000	514.0000	5.979	0	0	0
14/01/2009	€ / R	2009/03/16	16.20	Call	Currency Future	182.0000	189.0000	3.846	0	0	0
14/01/2009	€ / R	2009/03/16	12.40	Put	Currency Future	245.0000	195.0000	(20.408)	0	0	0
14/01/2009	€ / R	2009/03/16	15.20	Call	Currency Future	290.0000	305.0000	5.172	0	0	0
14/01/2009	€ / R	2009/03/16	15.25	Call	Currency Future	283.0000	297.0000	4.947	0	0	0
14/01/2009	€ / R	2009/03/16	11.40	Put	Currency Future	63.0000	51.0000	(19.048)	0	0	0
14/01/2009	€ / R	2009/03/16	14.15	Put	Currency Future	1,227.0000	1,110.0000	(9.535)	0	0	0
14/01/2009	€ / R	2009/03/16	10.80	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
14/01/2009	€ / R	2009/03/16	11.20	Put	Currency Future	49.0000	39.0000	(20.408)	0	0	0
14/01/2009	€ / R	2009/03/16	14.65	Put	Currency Future	1,619.0000	1,494.0000	(7.721)	0	0	0
14/01/2009	€ / R	2009/03/16	15.60	Call	Currency Future	240.0000	250.0000	4.167	0	0	0
14/01/2009	€ / R	2009/03/16	11.10	Call	Currency Future	2,351.0000	2,490.0000	5.912	0	0	0
14/01/2009	€ / R	2009/03/16	14.25	Call	Currency Future	461.0000	488.0000	5.857	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,655.0000	2,519.0000	(5.122)	0	0	0
14/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	852.0000	914.0000	7.277	0	0	0
14/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,431.0000	2,296.0000	(5.553)	0	0	0
14/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,424.0000	3,566.0000	4.147	0	0	0
14/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,082.0000	1,951.0000	(6.292)	0	0	0
14/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,204.0000	3,065.0000	(4.338)	0	0	0
14/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	632.0000	673.0000	6.487	0	0	0
14/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
14/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	117.0000	125.0000	6.838	0	0	0
14/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	978.0000	1,050.0000	7.362	0	0	0
14/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
14/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	199.0000	208.0000	4.523	0	0	0
14/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	544.0000	460.0000	(15.441)	0	0	0
14/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,255.0000	2,122.0000	(5.898)	0	0	0
14/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,912.0000	1,781.0000	(6.851)	0	0	0
14/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,341.0000	1,221.0000	(8.949)	0	0	0
14/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,389.0000	3,250.0000	(4.102)	0	0	0
14/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
14/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	263.0000	276.0000	4.943	0	0	0
14/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	320.0000	335.0000	4.688	0	0	0
14/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	449.0000	475.0000	5.791	0	0	0
14/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	213.0000	223.0000	4.695	0	0	0
14/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,579.0000	1,454.0000	(7.916)	0	0	0
14/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	43.0000	36.0000	(16.279)	0	0	0
14/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,655.0000	2,519.0000	(5.122)	0	0	0
14/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	873.0000	769.0000	(11.913)	0	0	0
14/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	685.0000	591.0000	(13.723)	0	0	0
14/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	387.0000	408.0000	5.426	0	0	0
14/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,025.0000	2,158.0000	6.568	0	0	0
14/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	304.0000	320.0000	5.263	0	0	0
14/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	147.0000	154.0000	4.762	0	0	0
14/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,510.0000	1,620.0000	7.285	0	0	0
14/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	743.0000	795.0000	6.999	0	0	0
14/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,708.0000	3,571.0000	(3.695)	0	0	0
14/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	67.0000	54.0000	(19.403)	0	0	0
14/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	16.0000	12.0000	(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
14/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	312.0000	327.0000	4.808	0	0	0
14/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,889.0000	2,019.0000	6.882	0	0	0
14/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,996.0000	1,866.0000	(6.513)	0	0	0
14/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	40.0000	35.0000	(12.500)	0	0	0
14/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,589.0000	1,702.0000	7.111	0	0	0
14/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,973.0000	2,835.0000	(4.642)	0	0	0
14/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,700.0000	2,564.0000	(5.037)	0	0	0
14/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
14/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,360.0000	1,462.0000	7.500	0	0	0
14/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	632.0000	673.0000	6.487	0	0	0
14/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,434.0000	3,297.0000	(3.990)	0	0	0
14/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
14/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	599.0000	510.0000	(14.858)	0	0	0
14/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	201.0000	158.0000	(21.393)	0	0	0
14/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	133.0000	143.0000	7.519	0	0	0
14/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	351.0000	369.0000	5.128	0	0	0
14/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	34.0000	30.0000	(11.765)	0	0	0
14/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	807.0000	864.0000	7.063	0	0	0
14/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	21.0000	15.0000	(28.571)	0	0	0
14/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	142.0000	151.0000	6.338	0	0	0
14/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	343.0000	360.0000	4.956	0	0	0
14/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	873.0000	769.0000	(11.913)	0	0	0
14/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,279.0000	3,419.0000	4.270	0	0	0
14/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	417.0000	440.0000	5.516	0	0	0
14/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	208.0000	218.0000	4.808	0	0	0
14/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,592.0000	2,734.0000	5.478	0	0	0
14/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,549.0000	1,661.0000	7.230	0	0	0
14/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,071.0000	2,205.0000	6.470	0	0	0
14/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,458.0000	1,336.0000	(8.368)	0	0	0
14/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,743.0000	1,615.0000	(7.344)	0	0	0
14/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,376.0000	3,517.0000	4.177	0	0	0
14/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	649.0000	692.0000	6.626	0	0	0
14/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	121.0000	93.0000	(23.140)	0	0	0
14/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	627.0000	537.0000	(14.354)	0	0	0
14/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,304.0000	2,441.0000	5.946	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
14/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	208.0000	218.0000	4.808	0	0	0
14/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,837.0000	2,980.0000	5.041	0	0	0
14/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	785.0000	841.0000	7.134	0	0	0
14/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,158.0000	3,019.0000	(4.402)	0	0	0
14/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,398.0000	2,539.0000	5.880	0	0	0
14/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	141.0000	107.0000	(24.113)	0	0	0
14/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,700.0000	2,564.0000	(5.037)	0	0	0
14/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	92.0000	98.0000	6.522	0	0	0
14/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,210.0000	2,346.0000	6.154	0	0	0
14/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,785.0000	1,656.0000	(7.227)	0	0	0
14/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	723.0000	773.0000	6.916	0	0	0
14/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	649.0000	692.0000	6.626	0	0	0
14/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
14/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,476.0000	2,341.0000	(5.452)	0	0	0
14/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	378.0000	398.0000	5.291	0	0	0
14/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	121.0000	93.0000	(23.140)	0	0	0
14/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	841.0000	738.0000	(12.247)	0	0	0
14/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,985.0000	3,128.0000	4.791	0	0	0
14/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,182.0000	3,323.0000	4.431	0	0	0
14/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,629.0000	1,747.0000	7.244	0	0	0
14/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,629.0000	1,747.0000	7.244	0	0	0
14/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	715.0000	619.0000	(13.427)	0	0	0
14/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	52.0000	42.0000	(19.231)	0	0	0
14/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	234.0000	245.0000	4.701	0	0	0
14/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,133.0000	3,274.0000	4.500	0	0	0
14/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,791.0000	2,654.0000	(4.909)	0	0	0
14/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	215.0000	170.0000	(20.930)	0	0	0
14/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,525.0000	3,389.0000	(3.858)	0	0	0
14/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	194.0000	203.0000	4.639	0	0	0
14/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,324.0000	1,424.0000	7.553	0	0	0
14/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	419.0000	346.0000	(17.422)	0	0	0
14/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	129.0000	138.0000	6.977	0	0	0
14/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	951.0000	1,021.0000	7.361	0	0	0
14/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,257.0000	2,393.0000	6.026	0	0	0
14/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	261.0000	209.0000	(19.923)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,571.0000	3,434.0000	(3.836)	0	0	0
14/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,219.0000	1,313.0000	7.711	0	0	0
14/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,827.0000	1,698.0000	(7.061)	0	0	0
14/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,836.0000	2,699.0000	(4.831)	0	0	0
14/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,116.0000	1,003.0000	(10.125)	0	0	0
14/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	907.0000	801.0000	(11.687)	0	0	0
14/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	130.0000	98.0000	(24.615)	0	0	0
14/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	568.0000	604.0000	6.338	0	0	0
14/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	524.0000	557.0000	6.298	0	0	0
14/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,152.0000	1,242.0000	7.813	0	0	0
14/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	46.0000	37.0000	(19.565)	0	0	0
14/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	667.0000	711.0000	6.597	0	0	0
14/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	25.0000	22.0000	(12.000)	0	0	0
14/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	76.0000	61.0000	(19.737)	0	0	0
14/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,153.0000	1,038.0000	(9.974)	0	0	0
14/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,711.0000	1,836.0000	7.306	0	0	0
14/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,083.0000	3,226.0000	4.638	0	0	0
14/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	1,005.0000	1,079.0000	7.363	0	0	0
14/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,844.0000	1,973.0000	6.996	0	0	0
14/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	511.0000	542.0000	6.067	0	0	0
14/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	103.0000	82.0000	(20.388)	0	0	0
14/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	438.0000	463.0000	5.708	0	0	0
14/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	397.0000	325.0000	(18.136)	0	0	0
14/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	86.0000	69.0000	(19.767)	0	0	0
14/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,253.0000	1,349.0000	7.662	0	0	0
14/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,380.0000	1,259.0000	(8.768)	0	0	0
14/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,341.0000	1,221.0000	(8.949)	0	0	0
14/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,755.0000	1,882.0000	7.236	0	0	0
14/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	245.0000	195.0000	(20.408)	0	0	0
14/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	297.0000	312.0000	5.051	0	0	0
14/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	449.0000	475.0000	5.791	0	0	0
14/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	97.0000	78.0000	(19.588)	0	0	0
14/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	467.0000	389.0000	(16.702)	0	0	0
14/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,039.0000	1,908.0000	(6.425)	0	0	0
14/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,934.0000	2,065.0000	6.774	0	0	0
14/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,227.0000	1,110.0000	(9.535)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,479.0000	3,344.0000	(3.880)	0	0	0
14/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	111.0000	87.0000	(21.622)	0	0	0
14/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	485.0000	514.0000	5.979	0	0	0
14/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	166.0000	173.0000	4.217	0	0	0
14/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,670.0000	1,791.0000	7.246	0	0	0
14/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	926.0000	993.0000	7.235	0	0	0
14/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	138.0000	148.0000	7.246	0	0	0
14/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	215.0000	170.0000	(20.930)	0	0	0
14/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	204.0000	213.0000	4.412	0	0	0
14/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	615.0000	655.0000	6.504	0	0	0
14/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,324.0000	1,424.0000	7.553	0	0	0
14/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,745.0000	2,609.0000	(4.954)	0	0	0
14/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,009.0000	900.0000	(10.803)	0	0	0
14/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	103.0000	82.0000	(20.388)	0	0	0
14/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,538.0000	1,414.0000	(8.062)	0	0	0
14/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,522.0000	3,664.0000	4.032	0	0	0
14/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	808.0000	707.0000	(12.500)	0	0	0
14/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	71.0000	57.0000	(19.718)	0	0	0
14/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	152.0000	158.0000	3.947	0	0	0
14/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	498.0000	528.0000	6.024	0	0	0
14/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,980.0000	2,111.0000	6.616	0	0	0
14/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	397.0000	418.0000	5.290	0	0	0
14/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,090.0000	1,174.0000	7.706	0	0	0
14/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,344.0000	3,204.0000	(4.187)	0	0	0
14/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	901.0000	966.0000	7.214	0	0	0
14/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	332.0000	270.0000	(18.675)	0	0	0
14/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
14/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	492.0000	412.0000	(16.260)	0	0	0
14/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	443.0000	367.0000	(17.156)	0	0	0
14/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,570.0000	3,713.0000	4.006	0	0	0
14/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,190.0000	1,074.0000	(9.748)	0	0	0
14/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	335.0000	352.0000	5.075	0	0	0
14/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	294.0000	238.0000	(19.048)	0	0	0
14/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,579.0000	1,454.0000	(7.916)	0	0	0
14/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,799.0000	1,927.0000	7.115	0	0	0
14/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	175.0000	136.0000	(22.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,788.0000	2,931.0000	5.129	0	0	0
14/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	81.0000	65.0000	(19.753)	0	0	0
14/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,434.0000	1,540.0000	7.392	0	0	0
14/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	387.0000	408.0000	5.426	0	0	0
14/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,711.0000	1,836.0000	7.306	0	0	0
14/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	667.0000	711.0000	6.597	0	0	0
14/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	91.0000	73.0000	(19.780)	0	0	0
14/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,419.0000	1,297.0000	(8.598)	0	0	0
14/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,299.0000	2,165.0000	(5.829)	0	0	0
14/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	427.0000	451.0000	5.621	0	0	0
14/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,090.0000	1,174.0000	7.706	0	0	0
14/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,019.0000	2,881.0000	(4.571)	0	0	0
14/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	294.0000	238.0000	(19.048)	0	0	0
14/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	177.0000	185.0000	4.520	0	0	0
14/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	1,005.0000	1,079.0000	7.363	0	0	0
14/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	599.0000	637.0000	6.344	0	0	0
14/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	257.0000	269.0000	4.669	0	0	0
14/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	397.0000	325.0000	(18.136)	0	0	0
14/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
14/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	312.0000	254.0000	(18.590)	0	0	0
14/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
14/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	1,033.0000	1,109.0000	7.357	0	0	0
14/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	31.0000	28.0000	(9.677)	0	0	0
14/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	332.0000	270.0000	(18.675)	0	0	0
14/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	583.0000	620.0000	6.346	0	0	0
14/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,739.0000	2,882.0000	5.221	0	0	0
14/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,120.0000	1,208.0000	7.857	0	0	0
14/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
14/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	374.0000	305.0000	(18.449)	0	0	0
14/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	369.0000	388.0000	5.149	0	0	0
14/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	975.0000	866.0000	(11.179)	0	0	0
14/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,837.0000	2,980.0000	5.041	0	0	0
14/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,660.0000	1,534.0000	(7.590)	0	0	0
14/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	568.0000	604.0000	6.338	0	0	0
14/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,343.0000	2,209.0000	(5.719)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,120.0000	1,208.0000	7.857	0	0	0
14/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,009.0000	900.0000	(10.803)	0	0	0
14/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,619.0000	3,762.0000	3.951	0	0	0
14/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,065.0000	2,927.0000	(4.502)	0	0	0
14/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	312.0000	254.0000	(18.590)	0	0	0
14/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	174.0000	181.0000	4.023	0	0	0
14/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	251.0000	263.0000	4.781	0	0	0
14/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,133.0000	3,274.0000	4.500	0	0	0
14/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,717.0000	3,860.0000	3.847	0	0	0
14/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,844.0000	1,973.0000	6.996	0	0	0
14/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	808.0000	707.0000	(12.500)	0	0	0
14/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,936.0000	3,078.0000	4.837	0	0	0
14/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	86.0000	69.0000	(19.767)	0	0	0
14/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	940.0000	833.0000	(11.383)	0	0	0
14/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	23.0000	17.0000	(26.087)	0	0	0
14/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,231.0000	3,371.0000	4.333	0	0	0
14/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	230.0000	182.0000	(20.870)	0	0	0
14/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,190.0000	1,074.0000	(9.748)	0	0	0
14/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,288.0000	1,386.0000	7.609	0	0	0
14/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,211.0000	2,079.0000	(5.970)	0	0	0
14/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,446.0000	2,588.0000	5.805	0	0	0
14/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	111.0000	87.0000	(21.622)	0	0	0
14/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	327.0000	343.0000	4.893	0	0	0
14/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	498.0000	528.0000	6.024	0	0	0
14/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,670.0000	1,791.0000	7.246	0	0	0
14/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
14/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	38.0000	34.0000	(10.526)	0	0	0
14/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,869.0000	1,739.0000	(6.956)	0	0	0
14/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,264.0000	1,147.0000	(9.256)	0	0	0
14/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,152.0000	1,242.0000	7.813	0	0	0
14/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,565.0000	2,429.0000	(5.302)	0	0	0
14/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	3,034.0000	3,177.0000	4.713	0	0	0
14/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	224.0000	233.0000	4.018	0	0	0
14/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,610.0000	2,474.0000	(5.211)	0	0	0
14/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,118.0000	2,252.0000	6.327	0	0	0
14/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	218.0000	228.0000	4.587	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,495.0000	2,636.0000	5.651	0	0	0
14/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	473.0000	501.0000	5.920	0	0	0
14/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,411.0000	4,270.0000	(3.197)	0	0	0
14/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
14/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	186.0000	194.0000	4.301	0	0	0
14/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
14/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,927.0000	2,790.0000	(4.681)	0	0	0
14/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
14/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	120.0000	129.0000	7.500	0	0	0
14/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	56.0000	45.0000	(19.643)	0	0	0
14/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,662.0000	3,525.0000	(3.741)	0	0	0
14/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,164.0000	2,299.0000	6.238	0	0	0
14/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	69.0000	74.0000	7.246	0	0	0
14/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	27.0000	24.0000	(11.111)	0	0	0
14/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	270.0000	283.0000	4.815	0	0	0
14/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	406.0000	429.0000	5.665	0	0	0
14/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	59.0000	48.0000	(18.644)	0	0	0
14/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,544.0000	2,685.0000	5.542	0	0	0
14/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,498.0000	1,375.0000	(8.211)	0	0	0
14/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,746.0000	4,604.0000	(2.992)	0	0	0
14/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,168.0000	2,036.0000	(6.089)	0	0	0
14/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,327.0000	3,468.0000	4.238	0	0	0
14/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,882.0000	2,744.0000	(4.788)	0	0	0
14/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	190.0000	198.0000	4.211	0	0	0
14/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	276.0000	290.0000	5.072	0	0	0
14/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
14/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,801.0000	3,663.0000	(3.631)	0	0	0
14/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	229.0000	239.0000	4.367	0	0	0
14/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	159.0000	165.0000	3.774	0	0	0
14/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
14/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	54.0000	58.0000	7.407	0	0	0
14/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,544.0000	2,685.0000	5.542	0	0	0
14/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,987.0000	3,848.0000	(3.486)	0	0	0
14/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	186.0000	194.0000	4.301	0	0	0
14/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	95.0000	102.0000	7.368	0	0	0
14/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	764.0000	817.0000	6.937	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,251.0000	3,111.0000	(4.306)	0	0	0
14/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	113.0000	121.0000	7.080	0	0	0
14/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	155.0000	161.0000	3.871	0	0	0
14/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,754.0000	3,617.0000	(3.649)	0	0	0
14/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,520.0000	2,385.0000	(5.357)	0	0	0
14/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,297.0000	3,157.0000	(4.246)	0	0	0
14/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,299.0000	2,165.0000	(5.829)	0	0	0
14/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	257.0000	269.0000	4.669	0	0	0
14/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	518.0000	436.0000	(15.830)	0	0	0
14/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	876.0000	940.0000	7.306	0	0	0
14/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,788.0000	2,931.0000	5.129	0	0	0
14/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	30.0000	27.0000	(10.000)	0	0	0
14/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	67.0000	54.0000	(19.403)	0	0	0
14/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,025.0000	2,158.0000	6.568	0	0	0
14/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,269.0000	4,129.0000	(3.279)	0	0	0
14/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	77.0000	83.0000	7.792	0	0	0
14/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	59.0000	48.0000	(18.644)	0	0	0
14/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,118.0000	2,252.0000	6.327	0	0	0
14/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	270.0000	283.0000	4.815	0	0	0
14/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,927.0000	2,790.0000	(4.681)	0	0	0
14/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,211.0000	2,079.0000	(5.970)	0	0	0
14/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
14/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
14/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	655.0000	563.0000	(14.046)	0	0	0
14/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,316.0000	4,176.0000	(3.244)	0	0	0
14/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,887.0000	3,029.0000	4.919	0	0	0
14/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	74.0000	80.0000	8.108	0	0	0
14/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	129.0000	138.0000	6.977	0	0	0
14/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,571.0000	3,434.0000	(3.836)	0	0	0
14/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	188.0000	146.0000	(22.340)	0	0	0
14/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,396.0000	1,500.0000	7.450	0	0	200
14/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,288.0000	1,386.0000	7.609	0	0	0
14/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	175.0000	136.0000	(22.286)	0	0	0
14/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	230.0000	182.0000	(20.870)	0	0	0
14/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,434.0000	1,540.0000	7.392	0	0	0
14/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,510.0000	1,620.0000	7.285	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	163.0000	126.0000	(22.699)	0	0	0
14/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,472.0000	1,580.0000	7.337	0	0	0
14/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,185.0000	1,277.0000	7.764	0	0	0
14/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	277.0000	223.0000	(19.495)	0	0	0
14/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,472.0000	1,580.0000	7.337	0	0	0
14/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	978.0000	1,050.0000	7.362	0	0	0
14/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	152.0000	116.0000	(23.684)	0	0	0
14/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	163.0000	126.0000	(22.699)	0	0	0
14/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	419.0000	346.0000	(17.422)	0	0	0
14/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	353.0000	287.0000	(18.697)	0	0	0
14/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	745.0000	648.0000	(13.020)	0	0	0
14/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	704.0000	752.0000	6.818	0	0	0
14/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	1,061.0000	1,141.0000	7.540	0	0	0
14/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	876.0000	940.0000	7.306	0	0	0
14/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	655.0000	563.0000	(14.046)	0	0	0
14/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	518.0000	436.0000	(15.830)	0	0	0
14/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	685.0000	731.0000	6.715	0	0	0
14/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	777.0000	677.0000	(12.870)	0	0	0
14/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	764.0000	817.0000	6.937	0	0	0
14/01/2009	€ / R 2009/06/12			Currency Future	13.6515	13.7952	1.053	0.0000	0.0000	2,585
14/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	921.0000	830.0000	(9.881)	0	0	0
14/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,234.0000	2,343.0000	4.879	0	0	0
14/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,993.0000	1,887.0000	(5.319)	0	0	0
14/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	935.0000	978.0000	4.599	0	0	0
14/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	594.0000	632.0000	6.397	0	0	0
14/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,173.0000	1,225.0000	4.433	0	0	0
14/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	282.0000	248.0000	(12.057)	0	0	0
14/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,333.0000	1,233.0000	(7.502)	0	0	0
14/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,133.0000	1,185.0000	4.590	0	0	0
14/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	2,158.0000	2,265.0000	4.958	0	0	0
14/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	623.0000	663.0000	6.421	0	0	0
14/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,019.0000	1,068.0000	4.809	0	0	0
14/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	484.0000	434.0000	(10.331)	0	0	0
14/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,886.0000	1,783.0000	(5.461)	0	0	0
14/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,042.0000	952.0000	(8.637)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	2,011.0000	2,114.0000	5.122	0	0	0
14/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,817.0000	1,715.0000	(5.614)	0	0	0
14/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	819.0000	870.0000	6.227	0	0	0
14/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	360.0000	319.0000	(11.389)	0	0	0
14/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,518.0000	1,425.0000	(6.126)	0	0	0
14/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,029.0000	1,923.0000	(5.224)	0	0	0
14/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	332.0000	294.0000	(11.446)	0	0	0
14/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,094.0000	1,147.0000	4.845	0	0	0
14/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	668.0000	710.0000	6.287	0	0	0
14/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	891.0000	806.0000	(9.540)	0	0	0
14/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	2,084.0000	2,189.0000	5.038	0	0	0
14/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	953.0000	859.0000	(9.864)	0	0	0
14/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,957.0000	1,852.0000	(5.365)	0	0	0
14/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,192.0000	1,251.0000	4.950	0	0	0
14/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,735.0000	1,829.0000	5.418	0	0	0
14/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,154.0000	1,205.0000	4.419	0	0	0
14/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,233.0000	1,136.0000	(7.867)	0	0	0
14/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	801.0000	851.0000	6.242	0	0	0
14/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	307.0000	270.0000	(12.052)	0	0	0
14/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,113.0000	1,166.0000	4.762	0	0	0
14/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	838.0000	889.0000	6.086	0	0	0
14/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	860.0000	783.0000	(8.953)	0	0	0
14/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	895.0000	945.0000	5.587	0	0	0
14/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,550.0000	1,456.0000	(6.065)	0	0	0
14/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,212.0000	1,278.0000	5.446	0	0	0
14/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,233.0000	1,136.0000	(7.867)	0	0	0
14/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	668.0000	710.0000	6.287	0	0	0
14/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,748.0000	1,648.0000	(5.721)	0	0	0
14/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	984.0000	1,031.0000	4.776	0	0	0
14/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,681.0000	1,583.0000	(5.830)	0	0	0
14/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	921.0000	830.0000	(9.881)	0	0	0
14/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	984.0000	1,031.0000	4.776	0	0	0
14/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	1,001.0000	1,049.0000	4.795	0	0	0
14/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	732.0000	778.0000	6.284	0	0	0
14/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,173.0000	1,225.0000	4.433	0	0	0
14/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,176.0000	2,067.0000	(5.009)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,200.0000	1,104.0000	(8.000)	0	0	0
14/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,922.0000	1,817.0000	(5.463)	0	0	0
14/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	581.0000	618.0000	6.368	0	0	0
14/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,073.0000	982.0000	(8.481)	0	0	0
14/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	638.0000	678.0000	6.270	0	0	0
14/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	700.0000	744.0000	6.286	0	0	0
14/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,486.0000	1,394.0000	(6.191)	0	0	0
14/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,702.0000	1,795.0000	5.464	0	0	0
14/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,012.0000	921.0000	(8.992)	0	0	0
14/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	857.0000	909.0000	6.068	0	0	0
14/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,550.0000	1,456.0000	(6.065)	0	0	0
14/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	982.0000	890.0000	(9.369)	0	0	0
14/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	501.0000	450.0000	(10.180)	0	0	0
14/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,782.0000	1,682.0000	(5.612)	0	0	0
14/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	609.0000	647.0000	6.240	0	0	0
14/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,168.0000	1,073.0000	(8.134)	0	0	0
14/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	653.0000	694.0000	6.279	0	0	0
14/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	801.0000	851.0000	6.242	0	0	0
14/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	374.0000	332.0000	(11.230)	0	0	0
14/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,074.0000	1,127.0000	4.935	0	0	0
14/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	528.0000	562.0000	6.439	0	0	0
14/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,851.0000	1,749.0000	(5.511)	0	0	0
14/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,817.0000	1,715.0000	(5.614)	0	0	0
14/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,870.0000	1,968.0000	5.241	0	0	0
14/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	684.0000	727.0000	6.287	0	0	0
14/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	732.0000	778.0000	6.284	0	0	0
14/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,393.0000	1,300.0000	(6.676)	0	0	0
14/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,648.0000	1,550.0000	(5.947)	0	0	0
14/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,681.0000	1,583.0000	(5.830)	0	0	0
14/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,975.0000	2,077.0000	5.165	0	0	0
14/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	749.0000	796.0000	6.275	0	0	0
14/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,455.0000	1,364.0000	(6.254)	0	0	0
14/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,425.0000	1,507.0000	5.754	0	0	0
14/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	784.0000	832.0000	6.122	0	0	0
14/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,368.0000	1,447.0000	5.775	0	0	0
14/01/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,670.0000	1,761.0000	5.449	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	766.0000	814.0000	6.266	0	0	0
14/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,582.0000	1,487.0000	(6.005)	0	0	0
14/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,393.0000	1,300.0000	(6.676)	0	0	0
14/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,802.0000	1,898.0000	5.327	0	0	0
14/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	838.0000	889.0000	6.086	0	0	0
14/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,285.0000	1,361.0000	5.914	0	0	0
14/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	450.0000	403.0000	(10.444)	0	0	0
14/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,486.0000	1,394.0000	(6.191)	0	0	0
14/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	784.0000	716.0000	(8.673)	0	0	0
14/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,735.0000	1,829.0000	5.418	0	0	0
14/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	419.0000	373.0000	(10.979)	0	0	0
14/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	653.0000	592.0000	(9.342)	0	0	0
14/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,073.0000	982.0000	(8.481)	0	0	0
14/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	484.0000	434.0000	(10.331)	0	0	0
14/01/2009	€ / R 2009/06/12	12.50	Put	Currency Future	519.0000	466.0000	(10.212)	0	0	0
14/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	784.0000	716.0000	(8.673)	0	0	0
14/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	319.0000	282.0000	(11.599)	0	0	0
14/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,074.0000	1,127.0000	4.935	0	0	0
14/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,484.0000	1,568.0000	5.660	0	0	0
14/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	638.0000	678.0000	6.270	0	0	0
14/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,272.0000	2,382.0000	4.842	0	0	0
14/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	716.0000	652.0000	(8.939)	0	0	0
14/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,454.0000	1,537.0000	5.708	0	0	0
14/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	674.0000	612.0000	(9.199)	0	0	0
14/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	574.0000	518.0000	(9.756)	0	0	0
14/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	554.0000	589.0000	6.318	0	0	0
14/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,121.0000	2,227.0000	4.998	0	0	0
14/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	895.0000	945.0000	5.587	0	0	0
14/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	633.0000	573.0000	(9.479)	0	0	0
14/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,575.0000	1,663.0000	5.587	0	0	0
14/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	271.0000	237.0000	(12.546)	0	0	0
14/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,333.0000	1,233.0000	(7.502)	0	0	0
14/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,886.0000	1,783.0000	(5.461)	0	0	0
14/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	403.0000	359.0000	(10.918)	0	0	0
14/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	935.0000	978.0000	4.599	0	0	0
14/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,940.0000	2,040.0000	5.155	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,905.0000	2,004.0000	5.197	0	0	0
14/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,102.0000	1,994.0000	(5.138)	0	0	0
14/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	374.0000	332.0000	(11.230)	0	0	0
14/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	807.0000	738.0000	(8.550)	0	0	0
14/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,232.0000	1,305.0000	5.925	0	0	0
14/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,615.0000	1,518.0000	(6.006)	0	0	0
14/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	537.0000	483.0000	(10.056)	0	0	0
14/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,136.0000	1,042.0000	(8.275)	0	0	0
14/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	346.0000	306.0000	(11.561)	0	0	0
14/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1,037.0000	1,087.0000	4.822	0	0	0
14/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,638.0000	1,728.0000	5.495	0	0	0
14/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	738.0000	673.0000	(8.808)	0	0	0
14/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	319.0000	282.0000	(11.599)	0	0	0
14/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,340.0000	1,418.0000	5.821	0	0	0
14/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,363.0000	1,266.0000	(7.117)	0	0	0
14/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	2,047.0000	2,151.0000	5.081	0	0	0
14/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	830.0000	760.0000	(8.434)	0	0	0
14/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,940.0000	2,040.0000	5.155	0	0	0
14/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	388.0000	345.0000	(11.082)	0	0	0
14/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	915.0000	961.0000	5.027	0	0	0
14/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,606.0000	1,695.0000	5.542	0	0	0
14/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	403.0000	359.0000	(10.918)	0	0	0
14/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,285.0000	1,361.0000	5.914	0	0	0
14/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	388.0000	345.0000	(11.082)	0	0	0
14/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,975.0000	2,077.0000	5.165	0	0	0
14/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,196.0000	2,304.0000	4.918	0	0	0
14/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,258.0000	1,333.0000	5.962	0	0	0
14/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,104.0000	1,011.0000	(8.424)	0	0	0
14/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	555.0000	500.0000	(9.910)	0	0	0
14/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,544.0000	1,631.0000	5.635	0	0	0
14/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	294.0000	259.0000	(11.905)	0	0	0
14/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	593.0000	536.0000	(9.612)	0	0	0
14/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,312.0000	1,389.0000	5.869	0	0	0
14/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,055.0000	1,107.0000	4.929	0	0	0
14/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,905.0000	2,004.0000	5.197	0	0	0
14/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,121.0000	2,227.0000	4.998	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,019.0000	1,068.0000	4.809	0	0	0
14/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	761.0000	694.0000	(8.804)	0	0	0
14/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,575.0000	1,663.0000	5.587	0	0	0
14/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,266.0000	1,168.0000	(7.741)	0	0	0
14/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	951.0000	995.0000	4.627	0	0	0
14/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,299.0000	1,200.0000	(7.621)	0	0	0
14/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	574.0000	518.0000	(9.756)	0	0	0
14/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,484.0000	1,568.0000	5.660	0	0	0
14/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	967.0000	1,013.0000	4.757	0	0	0
14/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	738.0000	673.0000	(8.808)	0	0	0
14/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	653.0000	592.0000	(9.342)	0	0	0
14/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,363.0000	1,266.0000	(7.117)	0	0	0
14/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	915.0000	961.0000	5.027	0	0	0
14/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	555.0000	500.0000	(9.910)	0	0	0
14/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,168.0000	1,073.0000	(8.134)	0	0	0
14/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,606.0000	1,695.0000	5.542	0	0	0
14/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,454.0000	1,537.0000	5.708	0	0	0
14/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	633.0000	573.0000	(9.479)	0	0	0
14/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	716.0000	761.0000	6.285	0	0	0
14/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,714.0000	1,615.0000	(5.776)	0	0	0
14/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,340.0000	1,418.0000	5.821	0	0	0
14/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	456.0000	486.0000	6.579	0	0	0
14/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,176.0000	2,067.0000	(5.009)	0	0	0
14/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	503.0000	535.0000	6.362	0	0	0
14/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,251.0000	2,140.0000	(4.931)	0	0	0
14/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	479.0000	510.0000	6.472	0	0	0
14/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,327.0000	2,215.0000	(4.813)	0	0	0
14/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	528.0000	562.0000	6.439	0	0	0
14/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,404.0000	2,291.0000	(4.700)	0	0	0
14/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	876.0000	929.0000	6.050	0	0	0
14/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,424.0000	1,334.0000	(6.320)	0	0	0
14/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,424.0000	1,334.0000	(6.320)	0	0	0
14/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	876.0000	929.0000	6.050	0	0	0
14/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,836.0000	1,933.0000	5.283	0	0	0
14/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	467.0000	418.0000	(10.493)	0	0	0
14/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,768.0000	1,863.0000	5.373	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R	2009/06/12	12.25	Put	Currency Future	434.0000	388.0000	(10.599)	0	0	0
14/01/2009	€ / R	2009/06/12	12.75	Call	Currency Future	1,514.0000	1,599.0000	5.614	0	0	0
14/01/2009	€ / R	2009/06/12	12.75	Put	Currency Future	613.0000	554.0000	(9.625)	0	0	0
14/01/2009	€ / R	2009/06/12	13.10	Put	Currency Future	761.0000	694.0000	(8.804)	0	0	0
14/01/2009	€ / R	2009/06/12	13.10	Call	Currency Future	1,312.0000	1,389.0000	5.869	0	0	0
14/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,638.0000	1,728.0000	5.495	0	0	0
14/01/2009	€ / R	2009/06/12	12.30	Call	Currency Future	1,802.0000	1,898.0000	5.327	0	0	0
14/01/2009	€ / R	2009/06/12	12.30	Put	Currency Future	450.0000	403.0000	(10.444)	0	0	0
14/01/2009	€ / R	2009/06/12	12.35	Put	Currency Future	467.0000	418.0000	(10.493)	0	0	0
14/01/2009	€ / R	2009/06/12	12.35	Call	Currency Future	1,768.0000	1,863.0000	5.373	0	0	0
14/01/2009	€ / R	2009/06/12	12.90	Call	Currency Future	1,425.0000	1,507.0000	5.754	0	0	0
14/01/2009	€ / R	2009/06/12	12.90	Put	Currency Future	674.0000	612.0000	(9.199)	0	0	0
14/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	537.0000	483.0000	(10.056)	0	0	0
14/01/2009	€ / R	2009/06/12	13.55	Call	Currency Future	1,113.0000	1,166.0000	4.762	0	0	0
14/01/2009	€ / R	2009/06/12	13.55	Put	Currency Future	1,012.0000	921.0000	(8.992)	0	0	0
14/01/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,104.0000	1,011.0000	(8.424)	0	0	0
14/01/2009	€ / R	2009/06/12	13.30	Put	Currency Future	860.0000	783.0000	(8.953)	0	0	0
14/01/2009	€ / R	2009/06/12	13.30	Call	Currency Future	1,212.0000	1,278.0000	5.446	0	0	0
14/01/2009	€ / R	2009/06/12	12.95	Put	Currency Future	695.0000	632.0000	(9.065)	0	0	0
14/01/2009	€ / R	2009/06/12	12.95	Call	Currency Future	1,396.0000	1,477.0000	5.802	0	0	0
14/01/2009	€ / R	2009/06/12	13.60	Put	Currency Future	1,042.0000	952.0000	(8.637)	0	0	0
14/01/2009	€ / R	2009/06/12	13.70	Call	Currency Future	1,055.0000	1,107.0000	4.929	0	0	0
14/01/2009	€ / R	2009/06/12	13.60	Call	Currency Future	1,094.0000	1,147.0000	4.845	0	0	0
14/01/2009	€ / R	2009/09/14			Currency Future	13.8810	14.0289	1.065	0.0000	0.0000	0
14/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,178.0000	1,092.0000	(7.301)	0	0	0
14/01/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,068.0000	995.0000	(6.835)	0	0	0
14/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,166.0000	1,226.0000	5.146	0	0	0
14/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,206.0000	1,259.0000	4.395	0	0	0
14/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,625.0000	1,530.0000	(5.846)	0	0	0
14/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,166.0000	1,226.0000	5.146	0	0	0
14/01/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,549.0000	1,624.0000	4.842	0	0	0
14/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,685.0000	1,597.0000	(5.223)	0	0	0
14/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,685.0000	1,597.0000	(5.223)	0	0	0
14/01/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,601.0000	1,678.0000	4.809	0	0	0
14/01/2009	€ / R	2009/09/14	14.60	Call	Currency Future	1,089.0000	1,146.0000	5.234	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
14/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,625.0000	1,530.0000	(5.846)	0	0	0
14/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	973.0000	904.0000	(7.091)	0	0	0
14/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,746.0000	1,657.0000	(5.097)	0	0	0
14/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,459.0000	1,520.0000	4.181	0	0	0
14/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,020.0000	949.0000	(6.961)	0	0	0
14/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,808.0000	1,717.0000	(5.033)	0	0	0
14/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	1,127.0000	1,185.0000	5.146	0	0	0
14/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,654.0000	1,733.0000	4.776	0	0	0
14/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	1,206.0000	1,259.0000	4.395	0	0	0
14/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,343.0000	1,403.0000	4.468	0	0	0
14/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,459.0000	1,520.0000	4.181	0	0	0
14/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,362.0000	1,274.0000	(6.461)	0	0	0
14/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,178.0000	1,092.0000	(7.301)	0	0	0
14/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,764.0000	1,846.0000	4.649	0	0	0
14/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	840.0000	776.0000	(7.619)	0	0	0
14/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	883.0000	818.0000	(7.361)	0	0	0
14/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,020.0000	949.0000	(6.961)	0	0	0
14/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,601.0000	1,678.0000	4.809	0	0	0
14/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,821.0000	1,905.0000	4.613	0	0	0
14/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,272.0000	1,328.0000	4.403	0	0	0
14/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	798.0000	736.0000	(7.769)	0	0	0
14/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,879.0000	1,965.0000	4.577	0	0	0
14/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,491.0000	1,400.0000	(6.103)	0	0	0
14/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,938.0000	2,027.0000	4.592	0	0	0
14/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	757.0000	698.0000	(7.794)	0	0	0
14/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,969.0000	1,874.0000	(4.825)	0	0	0
14/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	1,000.0000	1,052.0000	5.200	0	0	0
14/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,238.0000	1,293.0000	4.443	0	0	0
14/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,557.0000	1,464.0000	(5.973)	0	0	0
14/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,307.0000	1,365.0000	4.438	0	0	0
14/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,426.0000	1,336.0000	(6.311)	0	0	0
14/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,299.0000	1,214.0000	(6.543)	0	0	0
14/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,380.0000	1,443.0000	4.565	0	0	0
14/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,272.0000	1,328.0000	4.403	0	0	0
14/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,491.0000	1,400.0000	(6.103)	0	0	0
14/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,238.0000	1,154.0000	(6.785)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,419.0000	1,483.0000	4.510	0	0	0
14/01/2009	€ / R	2009/09/14	13.50	Put	Currency Future	1,118.0000	1,043.0000	(6.708)	0	0	0
14/01/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,362.0000	1,274.0000	(6.461)	0	0	0
14/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,380.0000	1,443.0000	4.565	0	0	0
14/01/2009	€ / R	2009/09/14	13.10	Call	Currency Future	1,708.0000	1,789.0000	4.742	0	0	0
14/01/2009	€ / R	2009/09/14	13.10	Put	Currency Future	927.0000	860.0000	(7.228)	0	0	0
14/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,499.0000	1,572.0000	4.870	0	0	0
14/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,299.0000	1,214.0000	(6.543)	0	0	0
14/01/2009	€ / R	2009/09/14	13.90	Call	Currency Future	1,343.0000	1,403.0000	4.468	0	0	0
14/01/2009	ALBI	2009/02/05			Index Future	297.2030	292.8740	(1.457)	0.0000	0.0000	598
14/01/2009	ALBI	2009/05/07			Index Future	305.3550	300.9070	(1.457)	0.0000	0.0000	0
14/01/2009	ALBI	2009/08/06			Index Future	312.2530	307.7640	(1.438)	0.0000	0.0000	0
14/01/2009	CRD1	2009/02/05			Index Future	124.0490	123.2980	(0.605)	0.0000	0.0000	0
14/01/2009	CRD1	2009/05/07			Index Future	127.4300	126.6610	(0.603)	0.0000	0.0000	0
14/01/2009	CRD1	2009/08/06			Index Future	130.5280	129.7470	(0.598)	0.0000	0.0000	2
14/01/2009	GOVI	2009/02/05			jGovi	298.6805	294.5735	(1.375)	0.0000	0.0000	507
14/01/2009	GOVI	2009/05/07			jGovi	306.8215	302.6080	(1.373)	0.0000	0.0000	0
14/01/2009	GOVI	2009/08/06			jGovi	314.2790	309.9795	(1.368)	0.0000	0.0000	0
14/01/2009	ILBI	2009/02/05			Index Future	336.7790	336.7790	-	0.0000	0.0000	2
14/01/2009	ILBI	2009/05/07			Index Future	346.6560	346.6560	-	0.0000	0.0000	0
14/01/2009	J153	2010/08/31			jSwap	9.3820	9.3730	(0.096)	0.0000	0.0000	0
14/01/2009	J157	2015/09/15			jSwap	8.6590	8.7830	1.432	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
14/01/2009	J186	2026/12/21			jSwap	7.7480	7.8920	1.859	0.0000	0.0000	0
14/01/2009	J201	2014/12/22			jSwap	8.4770	8.6060	1.522	0.0000	0.0000	0
14/01/2009	J203	2017/09/15			jSwap	8.5850	8.7280	1.666	0.0000	0.0000	0
14/01/2009	J204	2018/12/21			jSwap	8.3680	8.5280	1.912	0.0000	0.0000	0
14/01/2009	J207	2020/01/15			jSwap	8.5490	8.7050	1.825	0.0000	0.0000	0
14/01/2009	JBAR	2005/12/21			jBar	11.4080	11.4080	-	0.0000	0.0000	0
14/01/2009	JFRA	2009/02/05			jFra	10.8330	10.8700	0.342	0.0000	0.0000	0
14/01/2009	JFRA	2009/05/07			jFra	9.2300	9.1670	(0.683)	0.0000	0.0000	0
14/01/2009	JFRA	2009/08/06			jFra	7.8300	7.7930	(0.473)	0.0000	0.0000	0
14/01/2009	JFRA	2009/11/05			jFra	7.5030	7.4330	(0.933)	0.0000	0.0000	0
14/01/2009	JN02	2009/02/05			jNote	8.2810	8.2770	(0.048)	0.0000	0.0000	0
14/01/2009	JN02	2009/05/07			jNote	7.9110	7.9140	0.038	0.0000	0.0000	0
14/01/2009	JN02	2009/08/06			jNote	7.7610	7.7890	0.361	0.0000	0.0000	0
14/01/2009	JN05	2009/02/05			jNote	8.3030	8.4160	1.361	0.0000	0.0000	0
14/01/2009	JN05	2009/05/07			jNote	8.1490	8.2720	1.509	0.0000	0.0000	0
14/01/2009	JN05	2009/08/06			jNote	8.0930	8.2320	1.718	0.0000	0.0000	0
14/01/2009	JN10	2009/02/05			jNote	8.2170	8.3750	1.923	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
14/01/2009	JN10	2009/05/07			jNote	8.1050	8.2670	1.999	0.0000	0.0000	0
14/01/2009	JN10	2009/08/06			jNote	8.0480	8.2180	2.112	0.0000	0.0000	0
14/01/2009	JROD	2009/01/30			jRod	11.5150	11.5140	(0.009)	0.0000	0.0000	0
14/01/2009	JROD	2009/02/27			jRod	11.4220	11.4210	(0.009)	0.0000	0.0000	0
14/01/2009	JROD	2009/03/31			jRod	11.4150	11.4160	0.009	0.0000	0.0000	0
14/01/2009	JROD	2009/04/30			jRod	11.4250	11.4240	(0.009)	0.0000	0.0000	0
14/01/2009	JROD	2009/05/29			jRod	11.2170	11.2090	(0.071)	0.0000	0.0000	0
14/01/2009	JROD	2009/06/30			jRod	10.9440	10.9260	(0.164)	0.0000	0.0000	0
14/01/2009	OTH1	2009/02/05			Index Future	288.9370	283.7010	(1.812)	0.0000	0.0000	0
14/01/2009	OTH1	2009/05/07			Index Future	296.8120	291.4390	(1.810)	0.0000	0.0000	0
14/01/2009	OTH1	2009/08/06			Index Future	304.0260	298.5380	(1.805)	0.0000	0.0000	3
14/01/2009	R153	2009/02/05			Bond Future	7.4070	7.4800	0.986	7.3500	7.3500	8,514
14/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	3,842.0000	3,731.0000	(2.889)	0	0	0
14/01/2009	R153	2009/05/07			Bond Future	6.7900	6.8730	1.222	6.9400	6.9400	3,152
14/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	239.0000	253.0000	5.858	0	0	0
14/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,360.0000	3,266.0000	(2.798)	0	0	0
14/01/2009	R153	2009/08/06			Bond Future	6.1580	6.2550	1.575	0.0000	0.0000	0
14/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	608.0000	627.0000	3.125	0	0	0
14/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,553.0000	4,470.0000	(1.823)	0	0	0
14/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	665.0000	686.0000	3.158	0	0	0
14/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,360.0000	4,279.0000	(1.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	R153	2009/11/05			Bond Future	5.2410	5.4620	4.217	0.0000	0.0000	0
14/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,472.0000	1,544.0000	4.891	0	0	0
14/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,495.0000	2,386.0000	(4.369)	0	0	0
14/01/2009	R157	2009/02/05			Bond Future	7.5500	7.7380	2.490	7.7000	7.6100	16,449
14/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	4,486.0000	3,587.0000	(20.040)	0	0	1,350
14/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	317.0000	555.0000	75.079	0	0	0
14/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	13,857.0000	12,721.0000	(8.198)	0	0	0
14/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	7,109.0000	6,048.0000	(14.925)	0	0	600
14/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	68.0000	144.0000	111.765	0	0	0
14/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
14/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	11.0000	28.0000	154.545	0	0	850
14/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	9,840.0000	8,720.0000	(11.382)	0	0	0
14/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	4.0000	11.0000	175.000	0	0	0
14/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	11,196.0000	10,066.0000	(10.093)	0	0	600
14/01/2009	R157	2009/05/07			Bond Future	7.3940	7.5910	2.664	0.0000	0.0000	1,727
14/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	3,087.0000	2,709.0000	(12.245)	0	0	386
14/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,944.0000	4,728.0000	19.878	0	0	0
14/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	6,885.0000	7,861.0000	14.176	0	0	0
14/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	9,776.0000	8,902.0000	(8.940)	0	0	0
14/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,442.0000	1,257.0000	(12.829)	0	0	0
14/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	688.0000	975.0000	41.715	0	0	0
14/01/2009	R157	2009/08/06			Bond Future	7.2890	7.4950	2.826	0.0000	0.0000	5,000
14/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	25.0000	46.0000	84.000	0	0	0
14/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	10,690.0000	9,534.0000	(10.814)	0	0	0
14/01/2009	R157	2009/11/05			Bond Future	7.1940	7.4230	3.183	0.0000	0.0000	0
14/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	1,603.0000	2,131.0000	32.938	0	0	0
14/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	3,290.0000	2,553.0000	(22.401)	0	0	0
14/01/2009	R186	2009/02/05			Bond Future	7.6200	7.9050	3.740	0.0000	0.0000	9,161
14/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	42.0000	104.0000	147.619	0	0	0
14/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	17,076.0000	13,888.0000	(18.669)	0	0	0

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14/01/2009	R186	2009/05/07			Bond Future	7.5220	7.8130	3.869	0.0000	0.0000	0
14/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	10,188.0000	8,126.0000	(20.239)	0	0	2,500
14/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	17,522.0000	14,813.0000	(15.461)	0	0	0
14/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	4,781.0000	6,052.0000	26.584	0	0	0
14/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,845.0000	2,468.0000	33.767	0	0	0
14/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	2,756.0000	1,935.0000	(29.790)	0	0	97
14/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	15,542.0000	18,054.0000	16.163	0	0	0
14/01/2009	R186	2009/08/06			Bond Future	7.4640	7.7620	3.992	0.0000	0.0000	2,500
14/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	3,955.0000	4,778.0000	20.809	0	0	0
14/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	20,183.0000	17,599.0000	(12.803)	0	0	0
14/01/2009	R186	2009/11/05			Bond Future	7.4680	7.7170	3.334	0.0000	0.0000	0
14/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	2,576.0000	11,036.0000	328.416	0	0	0
14/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	0.0000	19,711.0000	100.000	0	0	0
14/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	2,207.0000	13,497.0000	511.554	0	0	0
14/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	0.0000	6,488.0000	100.000	26	26	5,000
14/01/2009	R196	2009/02/05			Bond Future	11.4210	11.3990	(0.193)	0.0000	0.0000	0
14/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	506.0000	495.0000	(2.174)	0	0	0
14/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	540.0000	528.0000	(2.222)	0	0	0
14/01/2009	R196	2009/05/07			Bond Future	11.7430	11.8740	1.116	0.0000	0.0000	0
14/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	27.0000	21.0000	(22.222)	0	0	0
14/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	247.0000	279.0000	12.955	0	0	0
14/01/2009	R201	2009/02/05			Bond Future	7.6110	7.8000	2.483	0.0000	0.0000	2
14/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	7,532.0000	6,627.0000	(12.015)	0	0	0
14/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R201	2009/05/07			Bond Future	7.4100	7.6080	2.672	0.0000	0.0000	0
14/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	2.0000	6.0000	200.000	0	0	0
14/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	8,217.0000	7,296.0000	(11.208)	0	0	0
14/01/2009	R201	2009/08/06			Bond Future	7.2810	7.4890	2.857	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
14/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	8,521.0000	7,597.0000	(10.844)	0	0	0
14/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	19.0000	36.0000	89.474	0	0	0
14/01/2009	R201	2009/11/05			Bond Future	7.2720	7.3760	1.430	0.0000	0.0000	0
14/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	1,504.0000	1,696.0000	12.766	0	0	0
14/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,494.0000	2,233.0000	(10.465)	0	0	0
14/01/2009	R203	2009/02/05			Bond Future	7.6760	7.9330	3.348	0.0000	0.0000	38
14/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	9,405.0000	7,789.0000	(17.182)	0	0	0
14/01/2009	R203	2009/05/07			Bond Future	7.5300	7.7970	3.546	0.0000	0.0000	0
14/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	8,740.0000	7,083.0000	(18.959)	0	0	0
14/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
14/01/2009	R203	2009/08/06			Bond Future	7.4390	7.7160	3.724	0.0000	0.0000	0
14/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	10,482.0000	8,797.0000	(16.075)	0	0	0
14/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	4.0000	14.0000	250.000	0	0	0
14/01/2009	R203	2009/11/05			Bond Future	7.4370	7.6460	2.810	0.0000	0.0000	0
14/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	1,717.0000	2,355.0000	37.158	0	0	0
14/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	2,097.0000	1,482.0000	(29.328)	0	0	0
14/01/2009	R204	2009/02/05			Bond Future	7.6810	7.9370	3.333	0.0000	0.0000	9
14/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	10,154.0000	8,401.0000	(17.264)	0	0	0
14/01/2009	R204	2009/05/07			Bond Future	7.5500	7.8150	3.510	0.0000	0.0000	0
14/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	9,382.0000	7,582.0000	(19.186)	0	0	0
14/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
14/01/2009	R204	2009/08/06			Bond Future	7.4720	7.7450	3.654	0.0000	0.0000	0
14/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	11,230.0000	9,400.0000	(16.296)	0	0	0
14/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1.0000	6.0000	500.000	0	0	0
14/01/2009	R204	2009/11/05			Bond Future	7.4700	7.6830	2.851	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
14/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	2,014.0000	1,353.0000	(32.820)	0	0	0
14/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	1,814.0000	2,561.0000	41.180	0	0	0
14/01/2009	R206	2009/02/05			Bond Future	7.6350	7.8350	2.620	0.0000	0.0000	1,730
14/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,259.0000	5,456.0000	(12.830)	0	0	0
14/01/2009	R206	2009/05/07			Bond Future	7.4120	7.6240	2.860	0.0000	0.0000	0
14/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,987.0000	5,181.0000	(13.463)	0	0	0
14/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	16.0000	34.0000	112.500	0	0	0
14/01/2009	R206	2009/08/06			Bond Future	7.2660	7.4890	3.069	0.0000	0.0000	0
14/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,148.0000	6,343.0000	(11.262)	0	0	0
14/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	36.0000	63.0000	75.000	0	0	0
14/01/2009	R206	2009/11/05			Bond Future	7.2460	7.3550	1.504	0.0000	0.0000	0
14/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	1,431.0000	1,595.0000	11.461	0	0	0
14/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,333.0000	2,109.0000	(9.601)	0	0	0
14/01/2009	R207	2009/02/05			Bond Future	7.7150	7.9710	3.318	0.0000	0.0000	0
14/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	10,183.0000	8,379.0000	(17.716)	0	0	0
14/01/2009	R207	2009/05/07			Bond Future	7.5990	7.8620	3.461	0.0000	0.0000	0
14/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	9,330.0000	7,485.0000	(19.775)	0	0	0
14/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
14/01/2009	R207	2009/08/06			Bond Future	7.5290	7.8000	3.599	0.0000	0.0000	0
14/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
14/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	11,209.0000	9,327.0000	(16.790)	0	0	0
14/01/2009	R207	2009/11/05			Bond Future	7.5280	7.7440	2.869	0.0000	0.0000	0
14/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	1,903.0000	2,751.0000	44.561	0	0	0
14/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,709.0000	1,073.0000	(37.215)	0	0	0
14/01/2009	R208	2009/02/05			Bond Future	7.7510	8.0130	3.380	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
14/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	6,991.0000	5,086.0000	(27.249)	0	0	0
14/01/2009	R208	2009/05/07			Bond Future	7.6400	7.9080	3.508	0.0000	0.0000	0
14/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1.0000	8.0000	700.000	0	0	0
14/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	7,729.0000	5,789.0000	(25.100)	0	0	0
14/01/2009	R208	2009/08/06			Bond Future	7.5800	7.8520	3.588	0.0000	0.0000	0
14/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	11,249.0000	9,287.0000	(17.442)	0	0	0
14/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
14/01/2009	R208	2009/11/05			Bond Future	7.5800	7.8570	3.654	0.0000	0.0000	0
14/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	2,365.0000	1,315.0000	(44.397)	0	0	0
14/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	1,147.0000	2,071.0000	80.558	0	0	0
14/01/2009	R209	2009/02/05			Bond Future	7.2550	7.5490	4.052	0.0000	0.0000	5,545
14/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	15,906.0000	12,851.0000	(19.207)	0	0	0
14/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R209	2009/05/07			Bond Future	7.1750	7.4730	4.153	0.0000	0.0000	0
14/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	16,738.0000	13,603.0000	(18.730)	0	0	0
14/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R209	2009/08/06			Bond Future	7.1250	7.4270	4.239	0.0000	0.0000	0
14/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	15,276.0000	12,078.0000	(20.935)	0	0	0
14/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/01/2009	R209	2009/11/05			Bond Future	7.1220	7.3870	3.721	0.0000	0.0000	0
14/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	1,016.0000	2,403.0000	136.516	0	0	0
14/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	2,391.0000	968.0000	(59.515)	0	0	0
14/01/2009	TRT1	2009/02/05			Index Future	294.8960	290.8220	(1.382)	0.0000	0.0000	0
14/01/2009	TRT1	2009/05/07			Index Future	302.9330	298.7540	(1.380)	0.0000	0.0000	0
14/01/2009	TRT1	2009/08/06			Index Future	310.2960	306.0310	(1.374)	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/03/16			Currency Future	6.7652	6.8333	1.007	0.0000	0.0000	8,548
14/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	153.0000	133.0000	(13.072)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	512.0000	468.0000	(8.594)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	134.0000	118.0000	(11.940)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	344.0000	379.0000	10.174	0	0	0
14/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	468.0000	517.0000	10.470	0	0	0
14/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	439.0000	485.0000	10.478	0	0	0
14/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	344.0000	379.0000	10.174	0	0	0
14/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	973.0000	922.0000	(5.242)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	339.0000	304.0000	(10.324)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	499.0000	552.0000	10.621	0	0	0
14/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	270.0000	299.0000	10.741	0	0	0
14/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	388.0000	429.0000	10.567	0	0	0
14/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	309.0000	274.0000	(11.327)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	512.0000	468.0000	(8.594)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	771.0000	726.0000	(5.837)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	67.0000	81.0000	20.896	0	0	0
14/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	227.0000	251.0000	10.573	0	0	0
14/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	222.0000	195.0000	(12.162)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	324.0000	358.0000	10.494	0	0	0
14/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	227.0000	251.0000	10.573	0	0	0
14/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	188.0000	212.0000	12.766	0	0	0
14/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	222.0000	195.0000	(12.162)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	475.0000	433.0000	(8.842)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	305.0000	337.0000	10.492	0	0	0
14/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	623.0000	579.0000	(7.063)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	339.0000	304.0000	(10.324)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,102.0000	1,048.0000	(4.900)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	136.0000	159.0000	16.912	0	0	0
14/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	388.0000	429.0000	10.567	0	0	0
14/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	440.0000	399.0000	(9.318)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	810.0000	764.0000	(5.679)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	278.0000	246.0000	(11.511)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	550.0000	504.0000	(8.364)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	278.0000	246.0000	(11.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	270.0000	299.0000	10.741	0	0	0
14/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	125.0000	147.0000	17.600	0	0	0
14/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	174.0000	152.0000	(12.644)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	405.0000	366.0000	(9.630)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	890.0000	841.0000	(5.506)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	115.0000	135.0000	17.391	0	0	0
14/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	215.0000	237.0000	10.233	0	0	0
14/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	255.0000	282.0000	10.588	0	0	0
14/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	105.0000	125.0000	19.048	0	0	0
14/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	241.0000	266.0000	10.373	0	0	0
14/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	88.0000	105.0000	19.318	0	0	0
14/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	305.0000	337.0000	10.492	0	0	0
14/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	405.0000	366.0000	(9.630)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,015.0000	963.0000	(5.123)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	61.0000	74.0000	21.311	0	0	0
14/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	683.0000	744.0000	8.931	0	0	0
14/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	724.0000	785.0000	8.425	0	0	0
14/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	160.0000	186.0000	16.250	0	0	0
14/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	81.0000	97.0000	19.753	0	0	0
14/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,326.0000	1,268.0000	(4.374)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	643.0000	703.0000	9.331	0	0	0
14/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	695.0000	653.0000	(6.043)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	58.0000	52.0000	(10.345)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	850.0000	802.0000	(5.647)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	249.0000	219.0000	(12.048)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	203.0000	224.0000	10.345	0	0	0
14/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	365.0000	403.0000	10.411	0	0	0
14/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	588.0000	541.0000	(7.993)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	249.0000	219.0000	(12.048)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	440.0000	399.0000	(9.318)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	255.0000	282.0000	10.588	0	0	0
14/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,146.0000	1,091.0000	(4.799)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	51.0000	62.0000	21.569	0	0	0
14/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	568.0000	625.0000	10.035	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	372.0000	334.0000	(10.215)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,235.0000	1,179.0000	(4.534)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	733.0000	689.0000	(6.003)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	56.0000	68.0000	21.429	0	0	0
14/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
14/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	103.0000	92.0000	(10.680)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,190.0000	1,135.0000	(4.622)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,058.0000	1,005.0000	(5.009)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	658.0000	617.0000	(6.231)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	74.0000	89.0000	20.270	0	0	0
14/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	412.0000	456.0000	10.680	0	0	0
14/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	287.0000	318.0000	10.801	0	0	0
14/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	365.0000	403.0000	10.411	0	0	0
14/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	931.0000	881.0000	(5.371)	0	0	0
14/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,466.0000	1,405.0000	(4.161)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	136.0000	159.0000	16.912	0	0	0
14/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	148.0000	172.0000	16.216	0	0	0
14/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	96.0000	115.0000	19.792	0	0	0
14/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	31.0000	39.0000	25.806	0	0	0
14/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	197.0000	172.0000	(12.690)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	134.0000	118.0000	(11.940)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	174.0000	201.0000	15.517	0	0	0
14/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	56.0000	68.0000	21.429	0	0	0
14/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	605.0000	664.0000	9.752	0	0	0
14/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	771.0000	726.0000	(5.837)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,190.0000	1,135.0000	(4.622)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	78.0000	70.0000	(10.256)	0	0	0
14/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	46.0000	56.0000	21.739	0	0	0
14/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	468.0000	517.0000	10.470	0	0	0
14/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	623.0000	579.0000	(7.063)	0	0	0
14/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,372.0000	1,313.0000	(4.300)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	160.0000	186.0000	16.250	0	0	0
14/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	38.0000	47.0000	23.684	0	0	0
14/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	153.0000	133.0000	(13.072)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	695.0000	653.0000	(6.043)	0	0	0
14/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,281.0000	1,223.0000	(4.528)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	188.0000	212.0000	12.766	0	0	0
14/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	215.0000	237.0000	10.233	0	0	0
14/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	499.0000	552.0000	10.621	0	0	0
14/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	588.0000	541.0000	(7.993)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	550.0000	504.0000	(8.364)	0	0	0
14/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	203.0000	224.0000	10.345	0	0	0
14/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	643.0000	703.0000	9.331	0	0	0
14/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	116.0000	104.0000	(10.345)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	412.0000	456.0000	10.680	0	0	0
14/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	197.0000	172.0000	(12.690)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	532.0000	588.0000	10.526	0	0	0
14/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	90.0000	80.0000	(11.111)	0	0	0
14/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	36.0000	32.0000	(11.111)	0	0	0
14/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	851.0000	915.0000	7.521	0	0	0
14/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	765.0000	828.0000	8.235	0	0	0
14/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	43.0000	38.0000	(11.628)	0	0	0
14/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	808.0000	871.0000	7.797	0	0	0
14/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	683.0000	744.0000	8.931	0	0	0
14/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
14/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	896.0000	960.0000	7.143	0	0	0
14/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	68.0000	60.0000	(11.765)	0	0	0
14/01/2009	ZAAD	2009/06/12			Currency Future	6.8674	6.9347	0.980	0.0000	0.0000	920
14/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	271.0000	302.0000	11.439	0	0	0
14/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	455.0000	489.0000	7.473	0	0	0
14/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,220.0000	1,178.0000	(3.443)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	954.0000	918.0000	(3.774)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	325.0000	300.0000	(7.692)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	639.0000	603.0000	(5.634)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	188.0000	213.0000	13.298	0	0	0
14/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	491.0000	528.0000	7.536	0	0	0
14/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	605.0000	569.0000	(5.950)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	667.0000	722.0000	8.246	0	0	0
14/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	675.0000	637.0000	(5.630)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	250.0000	237.0000	(5.200)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	550.0000	588.0000	6.909	0	0	0
14/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	407.0000	438.0000	7.617	0	0	0
14/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	474.0000	444.0000	(6.329)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	491.0000	528.0000	7.536	0	0	0
14/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	592.0000	634.0000	7.095	0	0	0
14/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	443.0000	412.0000	(6.998)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	422.0000	454.0000	7.583	0	0	0
14/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	675.0000	637.0000	(5.630)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	605.0000	569.0000	(5.950)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	474.0000	444.0000	(6.329)	0	0	0
14/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	151.0000	172.0000	13.907	0	0	0
14/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	765.0000	822.0000	7.451	0	0	0
14/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	382.0000	353.0000	(7.592)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	392.0000	422.0000	7.653	0	0	0
14/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	505.0000	474.0000	(6.139)	0	0	0
14/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,467.0000	1,420.0000	(3.204)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	274.0000	255.0000	(6.934)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	473.0000	508.0000	7.400	0	0	0
14/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	392.0000	422.0000	7.653	0	0	0
14/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	422.0000	454.0000	7.583	0	0	0
14/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,553.0000	1,504.0000	(3.155)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	197.0000	187.0000	(5.076)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	298.0000	275.0000	(7.718)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	538.0000	505.0000	(6.134)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,141.0000	1,101.0000	(3.506)	0	0	0
14/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	135.0000	155.0000	14.815	0	0	0
14/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	641.0000	690.0000	7.644	0	0	0
14/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	616.0000	659.0000	6.981	0	0	0
14/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	505.0000	474.0000	(6.139)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	209.0000	236.0000	12.919	0	0	0
14/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	510.0000	547.0000	7.255	0	0	0
14/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,467.0000	1,420.0000	(3.204)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	918.0000	883.0000	(3.813)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	510.0000	547.0000	7.255	0	0	0
14/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	438.0000	471.0000	7.534	0	0	0
14/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	120.0000	139.0000	15.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	883.0000	849.0000	(3.851)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	443.0000	412.0000	(6.998)	0	0	0
14/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,383.0000	1,338.0000	(3.254)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	870.0000	929.0000	6.782	0	0	0
14/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	300.0000	333.0000	11.000	0	0	0
14/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	848.0000	815.0000	(3.892)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	188.0000	213.0000	13.298	0	0	0
14/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	135.0000	155.0000	14.815	0	0	0
14/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	378.0000	407.0000	7.672	0	0	0
14/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	550.0000	588.0000	6.909	0	0	0
14/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	232.0000	219.0000	(5.603)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	353.0000	326.0000	(7.649)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	153.0000	145.0000	(5.229)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	382.0000	353.0000	(7.592)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	315.0000	350.0000	11.111	0	0	0
14/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	571.0000	537.0000	(5.954)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	530.0000	567.0000	6.981	0	0	0
14/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	473.0000	508.0000	7.400	0	0	0
14/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	331.0000	367.0000	10.876	0	0	0
14/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	814.0000	782.0000	(3.931)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	258.0000	288.0000	11.628	0	0	0
14/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	848.0000	815.0000	(3.892)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	413.0000	382.0000	(7.506)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	990.0000	953.0000	(3.737)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	285.0000	318.0000	11.579	0	0	0
14/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	348.0000	379.0000	8.908	0	0	0
14/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	570.0000	610.0000	7.018	0	0	0
14/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	348.0000	379.0000	8.908	0	0	0
14/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	780.0000	745.0000	(4.487)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	711.0000	673.0000	(5.345)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	232.0000	261.0000	12.500	0	0	0
14/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	570.0000	610.0000	7.018	0	0	0
14/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	455.0000	489.0000	7.473	0	0	0
14/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	780.0000	745.0000	(4.487)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	699.0000	754.0000	7.868	0	0	0
14/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	538.0000	505.0000	(6.134)	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
14/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,065.0000	1,026.0000	(3.662)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	353.0000	326.0000	(7.649)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,141.0000	1,101.0000	(3.506)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	315.0000	350.0000	11.111	0	0	0
14/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	954.0000	918.0000	(3.774)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	365.0000	393.0000	7.671	0	0	0
14/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	245.0000	274.0000	11.837	0	0	0
14/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,220.0000	1,178.0000	(3.443)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	711.0000	673.0000	(5.345)	0	0	0
14/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	168.0000	192.0000	14.286	0	0	0
14/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,065.0000	1,026.0000	(3.662)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	378.0000	407.0000	7.672	0	0	0
14/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	748.0000	708.0000	(5.348)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	298.0000	275.0000	(7.718)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	616.0000	659.0000	6.981	0	0	0
14/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	232.0000	219.0000	(5.603)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	271.0000	302.0000	11.439	0	0	0
14/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	699.0000	754.0000	7.868	0	0	0
14/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,301.0000	1,257.0000	(3.382)	0	0	0
14/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	232.0000	261.0000	12.500	0	0	0
14/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	209.0000	236.0000	12.919	0	0	0
14/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	667.0000	722.0000	8.246	0	0	0
14/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,027.0000	989.0000	(3.700)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	250.0000	237.0000	(5.200)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	834.0000	893.0000	7.074	0	0	0
14/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	983.0000	1,044.0000	6.205	0	0	0
14/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	139.0000	132.0000	(5.036)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	907.0000	967.0000	6.615	0	0	0
14/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	167.0000	158.0000	(5.389)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	197.0000	187.0000	(5.076)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	115.0000	109.0000	(5.217)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	765.0000	822.0000	7.451	0	0	0
14/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	153.0000	145.0000	(5.229)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	799.0000	857.0000	7.259	0	0	0
14/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	182.0000	172.0000	(5.495)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	731.0000	788.0000	7.798	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	214.0000	203.0000	(5.140)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	870.0000	929.0000	6.782	0	0	0
14/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	834.0000	893.0000	7.074	0	0	0
14/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	167.0000	158.0000	(5.389)	0	0	0
14/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	944.0000	1,005.0000	6.462	0	0	0
14/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	127.0000	120.0000	(5.512)	0	0	0
14/01/2009	ZAAD	2009/09/14			Currency Future	6.9581	7.0267	0.986	0.0000	0.0000	51
14/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	444.0000	476.0000	7.207	0	0	0
14/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	428.0000	459.0000	7.243	0	0	0
14/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	583.0000	552.0000	(5.317)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	712.0000	677.0000	(4.916)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	554.0000	587.0000	5.957	0	0	0
14/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	479.0000	511.0000	6.681	0	0	0
14/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,020.0000	982.0000	(3.725)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	921.0000	885.0000	(3.909)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	953.0000	917.0000	(3.778)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	746.0000	710.0000	(4.826)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	781.0000	744.0000	(4.738)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	679.0000	645.0000	(5.007)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	583.0000	552.0000	(5.317)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	888.0000	849.0000	(4.392)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	539.0000	571.0000	5.937	0	0	0
14/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	461.0000	493.0000	6.941	0	0	0
14/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	641.0000	679.0000	5.928	0	0	0
14/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	587.0000	622.0000	5.963	0	0	0
14/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	622.0000	659.0000	5.949	0	0	0
14/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	986.0000	949.0000	(3.753)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	496.0000	525.0000	5.847	0	0	0
14/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	604.0000	640.0000	5.960	0	0	0
14/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	479.0000	511.0000	6.681	0	0	0
14/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	717.0000	755.0000	5.300	0	0	0
14/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	810.0000	859.0000	6.049	0	0	0
14/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	840.0000	890.0000	5.952	0	0	0
14/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	679.0000	716.0000	5.449	0	0	0
14/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	429.0000	401.0000	(6.527)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	332.0000	313.0000	(5.723)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	852.0000	813.0000	(4.577)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	737.0000	777.0000	5.427	0	0	0
14/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	352.0000	333.0000	(5.398)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	614.0000	582.0000	(5.212)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	373.0000	353.0000	(5.362)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	521.0000	489.0000	(6.142)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	554.0000	587.0000	5.957	0	0	0
14/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	679.0000	716.0000	5.449	0	0	0
14/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	661.0000	697.0000	5.446	0	0	0
14/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	781.0000	829.0000	6.146	0	0	0
14/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	510.0000	540.0000	5.882	0	0	0
14/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	614.0000	582.0000	(5.212)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	758.0000	800.0000	5.541	0	0	0
14/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	552.0000	520.0000	(5.797)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	921.0000	885.0000	(3.909)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	902.0000	954.0000	5.765	0	0	0
14/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	641.0000	679.0000	5.928	0	0	0
14/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	400.0000	373.0000	(6.750)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	712.0000	677.0000	(4.916)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	459.0000	429.0000	(6.536)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	294.0000	277.0000	(5.782)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	490.0000	458.0000	(6.531)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	459.0000	429.0000	(6.536)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	646.0000	613.0000	(5.108)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	698.0000	735.0000	5.301	0	0	0
14/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	521.0000	489.0000	(6.142)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	570.0000	604.0000	5.965	0	0	0
14/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	539.0000	571.0000	5.937	0	0	0
14/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	510.0000	540.0000	5.882	0	0	0
14/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	781.0000	744.0000	(4.738)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	679.0000	645.0000	(5.007)	0	0	0
14/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	717.0000	755.0000	5.300	0	0	0
14/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	852.0000	813.0000	(4.577)	0	0	0
14/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	587.0000	622.0000	5.963	0	0	0
14/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	570.0000	604.0000	5.965	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
14/01/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	816.0000	778.0000	(4.657)	0	0	0
14/01/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	332.0000	313.0000	(5.723)	0	0	0
14/01/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	524.0000	555.0000	5.916	0	0	0
14/01/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	429.0000	401.0000	(6.527)	0	0	0
14/01/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	746.0000	710.0000	(4.826)	0	0	0
14/01/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	622.0000	659.0000	5.949	0	0	0
14/01/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	737.0000	777.0000	5.427	0	0	0
14/01/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	840.0000	890.0000	5.952	0	0	0

Grand Total:

373,719