



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 30/01/2009

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
30/01/2009	\$ / R 2009/03/16			Currency Future	10.0772	10.2729	1.942	10.3600	9.9900	179,667
30/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	605.0000	485.0000	(19.835)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	318.0000	390.0000	22.642	0	0	0
30/01/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
30/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,173.0000	1,353.0000	15.345	0	0	0
30/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	24.0000	14.0000	(41.667)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,308.0000	1,492.0000	14.067	0	0	0
30/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,179.0000	2,374.0000	8.949	0	0	0
30/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,542.0000	1,732.0000	12.322	0	0	0
30/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	960.0000	1,129.0000	17.604	0	0	0
30/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	398.0000	487.0000	22.362	0	0	0
30/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	437.0000	533.0000	21.968	0	0	0
30/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	960.0000	1,129.0000	17.604	0	0	0
30/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	36.0000	23.0000	(36.111)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	83.0000	56.0000	(32.530)	0	0	0
30/01/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,262.0000	2,075.0000	(8.267)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	471.0000	364.0000	(22.718)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	410.0000	310.0000	(24.390)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,263.0000	1,445.0000	14.410	0	0	0
30/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	66.0000	44.0000	(33.333)	0	0	0
30/01/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
30/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,450.0000	1,282.0000	(11.586)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	83.0000	56.0000	(32.530)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	410.0000	310.0000	(24.390)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	127.0000	155.0000	22.047	0	0	0
30/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	125.0000	88.0000	(29.600)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,079.0000	2,274.0000	9.380	0	0	0
30/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,043.0000	1,217.0000	16.683	0	0	0
30/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,492.0000	1,323.0000	(11.327)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	15.0000	9.0000	(40.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,980.0000	2,175.0000	9.848	0	0	0
30/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	457.0000	559.0000	22.319	0	0	0
30/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	102.0000	70.0000	(31.373)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,043.0000	1,217.0000	16.683	0	0	0
30/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	190.0000	136.0000	(28.421)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	380.0000	286.0000	(24.737)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	20.0000	12.0000	(40.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	299.0000	221.0000	(26.087)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	677.0000	550.0000	(18.759)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	732.0000	882.0000	20.492	0	0	0
30/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	829.0000	690.0000	(16.767)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	570.0000	454.0000	(20.351)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,735.0000	1,927.0000	11.066	0	0	0
30/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	66.0000	44.0000	(33.333)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	668.0000	809.0000	21.108	0	0	0
30/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	99.0000	121.0000	22.222	0	0	0
30/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,638.0000	1,829.0000	11.661	0	0	0
30/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,931.0000	2,125.0000	10.047	0	0	0
30/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	553.0000	675.0000	22.061	0	0	0
30/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	580.0000	707.0000	21.897	0	0	0
30/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	46.0000	30.0000	(34.783)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,448.0000	1,635.0000	12.914	0	0	0
30/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	275.0000	202.0000	(26.545)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	256.0000	313.0000	22.266	0	0	0
30/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,401.0000	1,587.0000	13.276	0	0	0
30/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	553.0000	675.0000	22.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	527.0000	644.0000	22.201	0	0	0
30/01/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	304.0000	373.0000	22.697	0	0	10,000
30/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	154.0000	109.0000	(29.221)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	275.0000	202.0000	(26.545)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	231.0000	167.0000	(27.706)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	608.0000	740.0000	21.711	0	0	0
30/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	437.0000	533.0000	21.968	0	0	0
30/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	318.0000	390.0000	22.642	0	0	0
30/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	200.0000	244.0000	22.000	0	0	0
30/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	36.0000	23.0000	(36.111)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,980.0000	2,175.0000	9.848	0	0	0
30/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	364.0000	447.0000	22.802	0	0	0
30/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,622.0000	1,449.0000	(10.666)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	440.0000	337.0000	(23.409)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	880.0000	1,043.0000	18.523	0	0	0
30/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	348.0000	427.0000	22.701	0	0	0
30/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,354.0000	1,540.0000	13.737	0	0	0
30/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,263.0000	1,445.0000	14.410	0	0	0
30/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,129.0000	1,307.0000	15.766	0	0	0
30/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	324.0000	241.0000	(25.617)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	868.0000	727.0000	(16.244)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	119.0000	146.0000	22.689	0	0	0
30/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,495.0000	1,683.0000	12.575	0	0	0
30/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,784.0000	1,977.0000	10.818	0	0	0
30/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,882.0000	2,075.0000	10.255	0	0	0
30/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	52.0000	34.0000	(34.615)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	102.0000	70.0000	(31.373)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,073.0000	921.0000	(14.166)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,448.0000	1,635.0000	12.914	0	0	0
30/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,882.0000	2,075.0000	10.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	417.0000	510.0000	22.302	0	0	0
30/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	332.0000	408.0000	22.892	0	0	0
30/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	172.0000	122.0000	(29.070)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	641.0000	517.0000	(19.345)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	217.0000	265.0000	22.120	0	0	0
30/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,218.0000	1,399.0000	14.860	0	0	0
30/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,115.0000	961.0000	(13.812)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	256.0000	313.0000	22.266	0	0	0
30/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	18.0000	11.0000	(38.889)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,638.0000	1,829.0000	11.661	0	0	0
30/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	41.0000	26.0000	(36.585)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	699.0000	845.0000	20.887	0	0	0
30/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	990.0000	842.0000	(14.949)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,157.0000	1,002.0000	(13.397)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	18.0000	11.0000	(38.889)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,030.0000	2,224.0000	9.557	0	0	0
30/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,401.0000	1,587.0000	13.276	0	0	0
30/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	502.0000	614.0000	22.311	0	0	0
30/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	192.0000	234.0000	21.875	0	0	2,500
30/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	185.0000	225.0000	21.622	0	0	0
30/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	11.0000	6.0000	(45.455)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	880.0000	1,043.0000	18.523	0	0	0
30/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,031.0000	881.0000	(14.549)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	332.0000	408.0000	22.892	0	0	5,000
30/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	171.0000	208.0000	21.637	0	0	0
30/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	24.0000	14.0000	(41.667)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,366.0000	1,202.0000	(12.006)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	536.0000	424.0000	(20.896)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	324.0000	241.0000	(25.617)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	15.0000	9.0000	(40.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	9.0000	5.0000	(44.444)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,157.0000	1,002.0000	(13.397)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	348.0000	427.0000	22.701	0	0	1,500
30/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	502.0000	614.0000	22.311	0	0	0
30/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	605.0000	485.0000	(19.835)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	246.0000	300.0000	21.951	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,244.0000	1,085.0000	(12.781)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,542.0000	1,732.0000	12.322	0	0	0
30/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,687.0000	1,878.0000	11.322	0	0	0
30/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	59.0000	72.0000	22.034	0	0	0
30/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	829.0000	690.0000	(16.767)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,495.0000	1,683.0000	12.575	0	0	0
30/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,784.0000	1,977.0000	10.818	0	0	0
30/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,981.0000	1,799.0000	(9.187)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	570.0000	454.0000	(20.351)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	752.0000	619.0000	(17.686)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	76.0000	94.0000	23.684	0	0	0
30/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	714.0000	584.0000	(18.207)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	790.0000	654.0000	(17.215)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	279.0000	341.0000	22.222	0	0	0
30/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	803.0000	961.0000	19.676	0	0	0
30/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,030.0000	2,224.0000	9.557	0	0	0
30/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,890.0000	1,710.0000	(9.524)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	208.0000	254.0000	22.115	0	0	3,500
30/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	398.0000	487.0000	22.362	0	0	0
30/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	908.0000	765.0000	(15.749)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,308.0000	1,492.0000	14.067	0	0	0
30/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,590.0000	1,781.0000	12.013	0	0	0
30/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	67.0000	83.0000	23.881	0	0	0
30/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	292.0000	357.0000	22.260	0	0	10,000
30/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	790.0000	654.0000	(17.215)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	299.0000	221.0000	(26.087)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,735.0000	1,927.0000	11.066	0	0	0
30/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	143.0000	175.0000	22.378	0	0	0
30/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	527.0000	644.0000	22.201	0	0	0
30/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	27.0000	17.0000	(37.037)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,833.0000	2,026.0000	10.529	0	0	0
30/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	125.0000	88.0000	(29.600)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,366.0000	1,202.0000	(12.006)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	471.0000	364.0000	(22.718)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	31.0000	19.0000	(38.710)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,931.0000	2,125.0000	10.047	0	0	0
30/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	608.0000	740.0000	21.711	0	0	0
30/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,710.0000	1,534.0000	(10.292)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	949.0000	803.0000	(15.385)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	252.0000	184.0000	(26.984)	0	0	2,550
30/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	268.0000	327.0000	22.015	0	0	0
30/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	235.0000	288.0000	22.553	0	0	0
30/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	231.0000	167.0000	(27.706)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	185.0000	225.0000	21.622	0	0	0
30/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	171.0000	208.0000	21.637	0	0	0
30/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
30/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	41.0000	26.0000	(36.585)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	87.0000	107.0000	22.989	0	0	0
30/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	143.0000	175.0000	22.378	0	0	0
30/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	13.0000	8.0000	(38.462)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	112.0000	137.0000	22.321	0	0	0
30/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	279.0000	341.0000	22.222	0	0	0
30/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	31.0000	19.0000	(38.710)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,535.0000	1,365.0000	(11.075)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,031.0000	881.0000	(14.549)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	268.0000	327.0000	22.015	0	0	0
30/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,218.0000	1,399.0000	14.860	0	0	0
30/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	208.0000	254.0000	22.115	0	0	0
30/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	417.0000	510.0000	22.302	0	0	0
30/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	765.0000	920.0000	20.261	0	0	0
30/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,799.0000	1,621.0000	(9.894)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	226.0000	276.0000	22.124	0	0	0
30/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	114.0000	79.0000	(30.702)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	803.0000	961.0000	19.676	0	0	0
30/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	440.0000	337.0000	(23.409)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	668.0000	809.0000	21.108	0	0	0
30/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	641.0000	517.0000	(19.345)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	841.0000	1,002.0000	19.144	0	0	0
30/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	351.0000	262.0000	(25.356)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	210.0000	151.0000	(28.095)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,200.0000	1,043.0000	(13.083)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	752.0000	619.0000	(17.686)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	478.0000	585.0000	22.385	0	0	0
30/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	178.0000	216.0000	21.348	0	0	2,500
30/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	190.0000	136.0000	(28.421)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	138.0000	97.0000	(29.710)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	478.0000	585.0000	22.385	0	0	0
30/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	380.0000	466.0000	22.632	0	0	0
30/01/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	351.0000	262.0000	(25.356)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	161.0000	196.0000	21.739	0	0	0
30/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	699.0000	845.0000	20.887	0	0	0
30/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	949.0000	803.0000	(15.385)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	172.0000	122.0000	(29.070)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	765.0000	920.0000	20.261	0	0	0
30/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	138.0000	97.0000	(29.710)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,284.0000	1,123.0000	(12.539)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	226.0000	276.0000	22.124	0	0	0
30/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	503.0000	394.0000	(21.670)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,799.0000	1,621.0000	(9.894)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	380.0000	466.0000	22.632	0	0	0
30/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	503.0000	394.0000	(21.670)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	105.0000	129.0000	22.857	0	0	0
30/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,408.0000	1,242.0000	(11.790)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,666.0000	1,491.0000	(10.504)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	82.0000	100.0000	21.951	0	0	0
30/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	637.0000	774.0000	21.507	0	0	0
30/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	93.0000	114.0000	22.581	0	0	0
30/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,578.0000	1,406.0000	(10.900)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	135.0000	165.0000	22.222	0	0	0
30/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,754.0000	1,578.0000	(10.034)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	152.0000	185.0000	21.711	0	0	0
30/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,325.0000	1,162.0000	(12.302)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,844.0000	1,665.0000	(9.707)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	76.0000	94.0000	23.684	0	0	0
30/01/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	92.0000	63.0000	(31.522)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,244.0000	1,085.0000	(12.781)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,200.0000	1,043.0000	(13.083)	0	0	0
30/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	72.0000	88.0000	22.222	0	0	0
30/01/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	919.0000	1,086.0000	18.172	0	0	0
30/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	178.0000	216.0000	21.348	0	0	0
30/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	114.0000	79.0000	(30.702)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	841.0000	1,002.0000	19.144	0	0	0
30/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	74.0000	50.0000	(32.432)	0	0	0
30/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,001.0000	1,172.0000	17.083	0	0	0
30/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	990.0000	842.0000	(14.949)	0	0	0
30/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	217.0000	265.0000	22.120	0	0	0
30/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	637.0000	774.0000	21.507	0	0	0
30/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	210.0000	151.0000	(28.095)	0	0	0
30/01/2009	\$ / R 2009/06/12			Currency Future	10.2707	10.4694	1.935	10.5500	10.4100	4,971
30/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	987.0000	1,123.0000	13.779	0	0	0
30/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	132.0000	106.0000	(19.697)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	981.0000	872.0000	(11.111)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	541.0000	623.0000	15.157	0	0	0
30/01/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,112.0000	1,256.0000	12.950	0	0	0
30/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,390.0000	1,550.0000	11.511	0	0	0
30/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	946.0000	839.0000	(11.311)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,693.0000	1,549.0000	(8.506)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	195.0000	159.0000	(18.462)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	617.0000	709.0000	14.911	0	0	0
30/01/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	314.0000	368.0000	17.197	0	0	0
30/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	341.0000	287.0000	(15.836)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	220.0000	181.0000	(17.727)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	797.0000	907.0000	13.802	0	0	0
30/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,120.0000	1,003.0000	(10.446)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,133.0000	2,318.0000	8.673	0	0	0
30/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,317.0000	1,474.0000	11.921	0	0	0
30/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	626.0000	537.0000	(14.217)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	656.0000	565.0000	(13.872)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,178.0000	1,327.0000	12.649	0	0	0
30/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	602.0000	691.0000	14.784	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	777.0000	885.0000	13.900	0	0	0
30/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,178.0000	1,327.0000	12.649	0	0	0
30/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	62.0000	49.0000	(20.968)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	308.0000	257.0000	(16.558)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	717.0000	624.0000	(12.971)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	632.0000	727.0000	15.032	0	0	0
30/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	559.0000	642.0000	14.848	0	0	0
30/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	387.0000	451.0000	16.537	0	0	0
30/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,913.0000	2,092.0000	9.357	0	0	0
30/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,465.0000	1,629.0000	11.195	0	0	0
30/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	797.0000	907.0000	13.802	0	0	0
30/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	748.0000	654.0000	(12.567)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	524.0000	604.0000	15.267	0	0	0
30/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,467.0000	1,332.0000	(9.202)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	539.0000	461.0000	(14.471)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	92.0000	73.0000	(20.652)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,543.0000	1,709.0000	10.758	0	0	0
30/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,247.0000	1,399.0000	12.189	0	0	0
30/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	946.0000	839.0000	(11.311)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	457.0000	390.0000	(14.661)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,956.0000	2,137.0000	9.254	0	0	0
30/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	416.0000	353.0000	(15.144)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	738.0000	843.0000	14.228	0	0	0
30/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	957.0000	1,091.0000	14.002	0	0	0
30/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,153.0000	1,034.0000	(10.321)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	303.0000	356.0000	17.492	0	0	0
30/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,703.0000	1,876.0000	10.159	0	0	0
30/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	172.0000	140.0000	(18.605)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	378.0000	319.0000	(15.608)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	649.0000	745.0000	14.792	0	0	0
30/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,088.0000	973.0000	(10.570)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,048.0000	1,188.0000	13.359	0	0	0
30/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	85.0000	68.0000	(20.000)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	436.0000	371.0000	(14.908)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,120.0000	1,003.0000	(10.446)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	511.0000	436.0000	(14.677)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	99.0000	79.0000	(20.202)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	541.0000	623.0000	15.157	0	0	0
30/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	928.0000	1,059.0000	14.116	0	0	0
30/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,582.0000	1,750.0000	10.619	0	0	0
30/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	912.0000	808.0000	(11.404)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,358.0000	1,229.0000	(9.499)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	882.0000	1,006.0000	14.059	0	0	0
30/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	161.0000	131.0000	(18.634)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	73.0000	57.0000	(21.918)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,956.0000	2,137.0000	9.254	0	0	0
30/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	780.0000	684.0000	(12.308)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	429.0000	498.0000	16.084	0	0	0
30/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	85.0000	68.0000	(20.000)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,048.0000	1,188.0000	13.359	0	0	0
30/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	757.0000	863.0000	14.003	0	0	0
30/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	700.0000	803.0000	14.714	0	0	0
30/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	475.0000	549.0000	15.579	0	0	0
30/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,851.0000	1,701.0000	(8.104)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	123.0000	99.0000	(19.512)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,543.0000	1,709.0000	10.758	0	0	0
30/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	987.0000	1,123.0000	13.779	0	0	0
30/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	928.0000	1,059.0000	14.116	0	0	0
30/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,732.0000	1,586.0000	(8.430)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	378.0000	319.0000	(15.608)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	115.0000	92.0000	(20.000)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	276.0000	230.0000	(16.667)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	457.0000	390.0000	(14.661)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,254.0000	1,129.0000	(9.968)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	859.0000	980.0000	14.086	0	0	0
30/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,744.0000	1,918.0000	9.977	0	0	0
30/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	107.0000	85.0000	(20.561)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,703.0000	1,876.0000	10.159	0	0	0
30/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	511.0000	436.0000	(14.677)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	845.0000	745.0000	(11.834)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	272.0000	320.0000	17.647	0	0	0
30/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,785.0000	1,961.0000	9.860	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	626.0000	537.0000	(14.217)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	687.0000	594.0000	(13.537)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	719.0000	823.0000	14.465	0	0	0
30/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	812.0000	714.0000	(12.069)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	151.0000	122.0000	(19.205)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	132.0000	106.0000	(19.697)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	882.0000	1,006.0000	14.059	0	0	0
30/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	683.0000	784.0000	14.788	0	0	0
30/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	308.0000	257.0000	(16.558)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,744.0000	1,918.0000	9.977	0	0	0
30/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,828.0000	2,005.0000	9.683	0	0	0
30/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,622.0000	1,792.0000	10.481	0	0	0
30/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	665.0000	765.0000	15.038	0	0	0
30/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	878.0000	776.0000	(11.617)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,178.0000	2,364.0000	8.540	0	0	0
30/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	151.0000	122.0000	(19.205)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	617.0000	709.0000	14.911	0	0	0
30/01/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	172.0000	140.0000	(18.605)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	597.0000	511.0000	(14.405)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	141.0000	114.0000	(19.149)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	247.0000	204.0000	(17.409)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	416.0000	353.0000	(15.144)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	444.0000	514.0000	15.766	0	0	0
30/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,662.0000	1,833.0000	10.289	0	0	0
30/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	123.0000	99.0000	(19.512)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,317.0000	1,474.0000	11.921	0	0	0
30/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	247.0000	204.0000	(17.409)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,323.0000	1,195.0000	(9.675)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	573.0000	658.0000	14.834	0	0	0
30/01/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	48.0000	37.0000	(22.917)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	220.0000	181.0000	(17.727)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,503.0000	1,367.0000	(9.049)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,269.0000	2,457.0000	8.286	0	0	0
30/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,390.0000	1,550.0000	11.511	0	0	0
30/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	349.0000	408.0000	16.905	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	812.0000	714.0000	(12.069)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,785.0000	1,961.0000	9.860	0	0	0
30/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,044.0000	2,227.0000	8.953	0	0	0
30/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,578.0000	1,438.0000	(8.872)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,622.0000	1,792.0000	10.481	0	0	0
30/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,870.0000	2,048.0000	9.519	0	0	0
30/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,247.0000	1,399.0000	12.189	0	0	0
30/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	325.0000	381.0000	17.231	0	0	0
30/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	115.0000	92.0000	(20.000)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,088.0000	2,272.0000	8.812	0	0	0
30/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,654.0000	1,512.0000	(8.585)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	484.0000	413.0000	(14.669)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	817.0000	931.0000	13.953	0	0	0
30/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	777.0000	885.0000	13.900	0	0	0
30/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,354.0000	1,512.0000	11.669	0	0	0
30/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	374.0000	436.0000	16.578	0	0	0
30/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	597.0000	511.0000	(14.405)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	559.0000	642.0000	14.848	0	0	0
30/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	397.0000	336.0000	(15.365)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,504.0000	1,669.0000	10.971	0	0	0
30/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	207.0000	170.0000	(17.874)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	276.0000	230.0000	(16.667)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,288.0000	1,162.0000	(9.783)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	683.0000	784.0000	14.788	0	0	0
30/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,088.0000	973.0000	(10.570)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,017.0000	1,155.0000	13.569	0	0	0
30/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	233.0000	192.0000	(17.597)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,430.0000	1,297.0000	(9.301)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	507.0000	585.0000	15.385	0	0	0
30/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	359.0000	303.0000	(15.599)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,428.0000	1,589.0000	11.275	0	0	0
30/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	817.0000	931.0000	13.953	0	0	0
30/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,080.0000	1,222.0000	13.148	0	0	0
30/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	183.0000	149.0000	(18.579)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,828.0000	2,005.0000	9.683	0	0	0
30/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,153.0000	1,034.0000	(10.321)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	602.0000	691.0000	14.784	0	0	0
30/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	656.0000	565.0000	(13.872)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,504.0000	1,669.0000	10.971	0	0	0
30/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	79.0000	62.0000	(21.519)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	780.0000	684.0000	(12.308)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,811.0000	1,662.0000	(8.227)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,186.0000	1,065.0000	(10.202)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	444.0000	514.0000	15.766	0	0	0
30/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	183.0000	149.0000	(18.579)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	107.0000	85.0000	(20.561)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,913.0000	2,092.0000	9.357	0	0	0
30/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	459.0000	531.0000	15.686	0	0	0
30/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	262.0000	309.0000	17.939	0	0	0
30/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	838.0000	955.0000	13.962	0	0	0
30/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,052.0000	939.0000	(10.741)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	67.0000	53.0000	(20.896)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	282.0000	332.0000	17.730	0	0	0
30/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	415.0000	482.0000	16.145	0	0	0
30/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,000.0000	2,182.0000	9.100	0	0	0
30/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	361.0000	422.0000	16.898	0	0	0
30/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	567.0000	486.0000	(14.286)	0	0	0
30/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	92.0000	73.0000	(20.652)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	234.0000	278.0000	18.803	0	0	0
30/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	632.0000	727.0000	15.032	0	0	0
30/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	337.0000	394.0000	16.914	0	0	0
30/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	524.0000	604.0000	15.267	0	0	0
30/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	700.0000	803.0000	14.714	0	0	0
30/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,932.0000	1,779.0000	(7.919)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	401.0000	466.0000	16.209	0	0	0
30/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,891.0000	1,740.0000	(7.985)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,467.0000	1,332.0000	(9.202)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	912.0000	808.0000	(11.404)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,323.0000	1,195.0000	(9.675)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	234.0000	278.0000	18.803	0	0	0
30/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	748.0000	654.0000	(12.567)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,973.0000	1,818.0000	(7.856)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,254.0000	1,129.0000	(9.968)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,014.0000	1,858.0000	(7.746)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	719.0000	823.0000	14.465	0	0	0
30/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,616.0000	1,475.0000	(8.725)	0	0	0
30/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,016.0000	905.0000	(10.925)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	218.0000	258.0000	18.349	0	0	0
30/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,288.0000	1,162.0000	(9.783)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	243.0000	288.0000	18.519	0	0	0
30/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	904.0000	1,032.0000	14.159	0	0	0
30/01/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	475.0000	549.0000	15.579	0	0	0
30/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	587.0000	675.0000	14.991	0	0	0
30/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,394.0000	1,263.0000	(9.397)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,097.0000	1,939.0000	(7.535)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	491.0000	567.0000	15.479	0	0	0
30/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	337.0000	394.0000	16.914	0	0	0
30/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	387.0000	451.0000	16.537	0	0	0
30/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	904.0000	1,032.0000	14.159	0	0	0
30/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	252.0000	298.0000	18.254	0	0	0
30/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,220.0000	1,097.0000	(10.082)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,181.0000	2,021.0000	(7.336)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	202.0000	240.0000	18.812	0	0	0
30/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,541.0000	1,402.0000	(9.020)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	459.0000	531.0000	15.686	0	0	0
30/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,017.0000	1,155.0000	13.569	0	0	0
30/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,771.0000	1,624.0000	(8.300)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	397.0000	336.0000	(15.365)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	292.0000	343.0000	17.466	0	0	0
30/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	484.0000	413.0000	(14.669)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,145.0000	1,291.0000	12.751	0	0	0
30/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,616.0000	1,475.0000	(8.725)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	324.0000	272.0000	(16.049)	0	0	0
30/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	226.0000	268.0000	18.584	0	0	0
30/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,055.0000	1,898.0000	(7.640)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,080.0000	1,222.0000	13.148	0	0	0
30/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,014.0000	1,858.0000	(7.746)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	359.0000	303.0000	(15.599)	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
30/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	981.0000	872.0000	(11.111)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	401.0000	466.0000	16.209	0	0	0
30/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	687.0000	594.0000	(13.537)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	374.0000	436.0000	16.578	0	0	0
30/01/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	292.0000	243.0000	(16.781)	0	0	0
30/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,503.0000	1,367.0000	(9.049)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	539.0000	461.0000	(14.471)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,212.0000	1,363.0000	12.459	0	0	0
30/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	757.0000	863.0000	14.003	0	0	0
30/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,430.0000	1,297.0000	(9.301)	0	0	0
30/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	859.0000	980.0000	14.086	0	0	0
30/01/2009	\$ / R 2009/09/14			Currency Future	10.4474	10.6478	1.918	0.0000	0.0000	68
30/01/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	960.0000	1,067.0000	11.146	0	0	0
30/01/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	942.0000	1,047.0000	11.146	0	0	0
30/01/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	665.0000	583.0000	(12.331)	0	0	0
30/01/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,530.0000	1,408.0000	(7.974)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	826.0000	918.0000	11.138	0	0	0
30/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,228.0000	1,120.0000	(8.795)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,162.0000	1,281.0000	10.241	0	0	0
30/01/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	677.0000	756.0000	11.669	0	0	0
30/01/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	994.0000	899.0000	(9.557)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,190.0000	1,310.0000	10.084	0	0	0
30/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	642.0000	563.0000	(12.305)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	906.0000	1,008.0000	11.258	0	0	0
30/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	931.0000	839.0000	(9.882)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,059.0000	960.0000	(9.348)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	924.0000	1,027.0000	11.147	0	0	0
30/01/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	857.0000	952.0000	11.085	0	0	0
30/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	979.0000	1,087.0000	11.032	0	0	0
30/01/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,159.0000	1,055.0000	(8.973)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	906.0000	1,008.0000	11.258	0	0	0
30/01/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,059.0000	960.0000	(9.348)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,026.0000	929.0000	(9.454)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	620.0000	542.0000	(12.581)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	963.0000	869.0000	(9.761)	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
30/01/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,218.0000	1,340.0000	10.016	0	0	0
30/01/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,092.0000	991.0000	(9.249)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	890.0000	989.0000	11.124	0	0	0
30/01/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,135.0000	1,252.0000	10.308	0	0	0
30/01/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	688.0000	604.0000	(12.209)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	870.0000	776.0000	(10.805)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	826.0000	918.0000	11.138	0	0	0
30/01/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,026.0000	929.0000	(9.454)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,018.0000	1,124.0000	10.413	0	0	0
30/01/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	924.0000	1,027.0000	11.147	0	0	0
30/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	808.0000	717.0000	(11.262)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,364.0000	1,495.0000	9.604	0	0	0
30/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,246.0000	1,370.0000	9.952	0	0	0
30/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	517.0000	448.0000	(13.346)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,036.0000	1,144.0000	10.425	0	0	0
30/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	599.0000	522.0000	(12.855)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,304.0000	1,432.0000	9.816	0	0	0
30/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	557.0000	484.0000	(13.106)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,190.0000	1,310.0000	10.084	0	0	0
30/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,246.0000	1,370.0000	9.952	0	0	0
30/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,074.0000	1,186.0000	10.428	0	0	0
30/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	599.0000	522.0000	(12.855)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	642.0000	563.0000	(12.305)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,228.0000	1,120.0000	(8.795)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	747.0000	659.0000	(11.780)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,018.0000	1,124.0000	10.413	0	0	0
30/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	870.0000	776.0000	(10.805)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	979.0000	1,087.0000	11.032	0	0	0
30/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	537.0000	466.0000	(13.222)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,275.0000	1,401.0000	9.882	0	0	0
30/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,426.0000	1,561.0000	9.467	0	0	0
30/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	577.0000	503.0000	(12.825)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	478.0000	413.0000	(13.598)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,114.0000	1,229.0000	10.323	0	0	0
30/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,304.0000	1,432.0000	9.816	0	0	0
30/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,094.0000	1,207.0000	10.329	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	717.0000	632.0000	(11.855)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,055.0000	1,164.0000	10.332	0	0	0
30/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,334.0000	1,463.0000	9.670	0	0	0
30/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	497.0000	430.0000	(13.481)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,395.0000	1,528.0000	9.534	0	0	0
30/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	931.0000	839.0000	(9.882)	0	0	0
30/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	557.0000	484.0000	(13.106)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	901.0000	807.0000	(10.433)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,055.0000	1,164.0000	10.332	0	0	0
30/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	998.0000	1,105.0000	10.721	0	0	0
30/01/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	808.0000	717.0000	(11.262)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	777.0000	688.0000	(11.454)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	777.0000	688.0000	(11.454)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,074.0000	1,186.0000	10.428	0	0	0
30/01/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	796.0000	885.0000	11.181	0	0	0
30/01/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,299.0000	1,187.0000	(8.622)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	839.0000	746.0000	(11.085)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	998.0000	1,105.0000	10.721	0	0	0
30/01/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,263.0000	1,153.0000	(8.709)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	901.0000	807.0000	(10.433)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	811.0000	901.0000	11.097	0	0	0
30/01/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,334.0000	1,221.0000	(8.471)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,194.0000	1,087.0000	(8.961)	0	0	0
30/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	763.0000	849.0000	11.271	0	0	0
30/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,366.0000	1,251.0000	(8.419)	0	0	0
30/01/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	728.0000	811.0000	11.401	0	0	0
30/01/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,431.0000	1,313.0000	(8.246)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	841.0000	935.0000	11.177	0	0	0
30/01/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	782.0000	869.0000	11.125	0	0	0
30/01/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,125.0000	1,023.0000	(9.067)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,094.0000	1,207.0000	10.329	0	0	0
30/01/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	873.0000	970.0000	11.111	0	0	0
30/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	747.0000	659.0000	(11.780)	0	0	0
30/01/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	763.0000	849.0000	11.271	0	0	0
30/01/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,496.0000	1,376.0000	(8.021)	0	0	0
30/01/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	694.0000	774.0000	11.527	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
30/01/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,366.0000	1,251.0000	(8.419)	0	0	0
30/01/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	841.0000	935.0000	11.177	0	0	0
30/01/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,194.0000	1,087.0000	(8.961)	0	0	0
30/01/2009	\$ / R 2009/12/14			Currency Future	10.5898	10.7919	1.908	0.0000	0.0000	0
30/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,425.0000	1,545.0000	8.421	0	0	10,184
30/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,361.0000	1,473.0000	8.229	0	0	0
30/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	822.0000	731.0000	(11.071)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	1,016.0000	1,109.0000	9.154	0	0	0
30/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	851.0000	758.0000	(10.928)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,567.0000	1,453.0000	(7.275)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	957.0000	1,045.0000	9.195	0	0	0
30/01/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,426.0000	1,317.0000	(7.644)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,131.0000	1,230.0000	8.753	0	0	0
30/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,191.0000	1,088.0000	(8.648)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,357.0000	1,251.0000	(7.811)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,167.0000	1,266.0000	8.483	0	0	9,530
30/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,080.0000	1,178.0000	9.074	0	0	0
30/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,640.0000	1,522.0000	(7.195)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,127.0000	1,024.0000	(9.139)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,257.0000	1,153.0000	(8.274)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,290.0000	1,187.0000	(7.984)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,185.0000	1,285.0000	8.439	0	0	0
30/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	735.0000	653.0000	(11.156)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,788.0000	1,666.0000	(6.823)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	878.0000	957.0000	8.998	0	0	0
30/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,002.0000	2,853.0000	(4.963)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,047.0000	1,143.0000	9.169	0	0	0
30/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	592.0000	645.0000	8.953	0	0	9,530
30/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,863.0000	1,739.0000	(6.656)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	792.0000	705.0000	(10.985)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,095.0000	993.0000	(9.315)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	853.0000	931.0000	9.144	0	0	0
30/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,382.0000	1,497.0000	8.321	0	0	0
30/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	707.0000	770.0000	8.911	0	0	84
30/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,417.0000	2,278.0000	(5.751)	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
30/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	707.0000	770.0000	8.911	0	0	10,100
30/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,290.0000	1,187.0000	(7.984)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,159.0000	1,056.0000	(8.887)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,417.0000	2,278.0000	(5.751)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,149.0000	1,248.0000	8.616	0	0	0
30/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,341.0000	1,450.0000	8.128	0	0	0
30/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,063.0000	962.0000	(9.501)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,001.0000	902.0000	(9.890)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	930.0000	1,014.0000	9.032	0	0	0
30/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,241.0000	1,344.0000	8.300	0	0	0
30/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	971.0000	1,060.0000	9.166	0	0	0
30/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,080.0000	1,178.0000	9.074	0	0	0
30/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,097.0000	1,195.0000	8.933	0	0	0
30/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,341.0000	1,450.0000	8.128	0	0	0
30/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,203.0000	1,304.0000	8.396	0	0	0
30/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	213.0000	190.0000	(10.798)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,532.0000	1,418.0000	(7.441)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,175.0000	2,042.0000	(6.115)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	689.0000	751.0000	8.999	0	0	0
30/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,863.0000	2,024.0000	8.642	0	0	0
30/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,630.0000	2,817.0000	7.110	0	0	0
30/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,499.0000	2,359.0000	(5.602)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	157.0000	139.0000	(11.465)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	373.0000	332.0000	(10.992)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	765.0000	834.0000	9.020	0	0	0
30/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	986.0000	1,076.0000	9.128	0	0	0
30/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,546.0000	2,731.0000	7.266	0	0	0
30/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	745.0000	812.0000	8.993	0	0	0
30/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,758.0000	2,947.0000	6.853	0	0	0
30/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,114.0000	1,212.0000	8.797	0	0	0
30/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,032.0000	932.0000	(9.690)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,435.0000	3,282.0000	(4.454)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,255.0000	2,120.0000	(5.987)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,222.0000	1,324.0000	8.347	0	0	0
30/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,479.0000	3,325.0000	(4.427)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,647.0000	1,792.0000	8.804	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,260.0000	1,364.0000	8.254	0	0	0
30/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	519.0000	567.0000	9.249	0	0	0
30/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,863.0000	2,024.0000	8.642	0	0	0
30/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	508.0000	450.0000	(11.417)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	622.0000	678.0000	9.003	0	0	0
30/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	296.0000	264.0000	(10.811)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	525.0000	574.0000	9.333	0	0	0
30/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	112.0000	99.0000	(11.607)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	943.0000	1,029.0000	9.120	0	0	0
30/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	851.0000	758.0000	(10.928)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,496.0000	1,384.0000	(7.487)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,917.0000	2,770.0000	(5.039)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	796.0000	868.0000	9.045	0	0	0
30/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	607.0000	661.0000	8.896	0	0	0
30/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,875.0000	2,728.0000	(5.113)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,640.0000	1,522.0000	(7.195)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,057.0000	1,926.0000	(6.368)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,612.0000	3,457.0000	(4.291)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	174.0000	155.0000	(10.920)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,603.0000	1,487.0000	(7.236)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,148.0000	2,322.0000	8.101	0	0	0
30/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	258.0000	230.0000	(10.853)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,036.0000	2,206.0000	8.350	0	0	0
30/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,737.0000	1,889.0000	8.751	0	0	0
30/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,977.0000	3,169.0000	6.449	0	0	0
30/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,505.0000	2,689.0000	7.345	0	0	0
30/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	447.0000	397.0000	(11.186)	0	0	0
30/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	88.0000	77.0000	(12.500)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,959.0000	2,811.0000	(5.002)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	614.0000	670.0000	9.121	0	0	0
30/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,464.0000	2,647.0000	7.427	0	0	0
30/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,224.0000	1,121.0000	(8.415)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,940.0000	1,813.0000	(6.546)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	930.0000	1,014.0000	9.032	0	0	0
30/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	165.0000	147.0000	(10.909)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	830.0000	905.0000	9.036	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	599.0000	653.0000	9.015	0	0	0
30/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,022.0000	3,215.0000	6.386	0	0	0
30/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,458.0000	2,318.0000	(5.696)	0	0	0
30/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	82.0000	73.0000	(10.976)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	698.0000	760.0000	8.883	0	0	0
30/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,348.0000	3,195.0000	(4.570)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,979.0000	1,851.0000	(6.468)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	818.0000	892.0000	9.046	0	0	0
30/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	763.0000	679.0000	(11.009)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,403.0000	1,521.0000	8.411	0	0	0
30/01/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	970.0000	872.0000	(10.103)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	537.0000	587.0000	9.311	0	0	0
30/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,707.0000	1,856.0000	8.729	0	0	0
30/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,067.0000	3,260.0000	6.293	0	0	0
30/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	467.0000	414.0000	(11.349)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,832.0000	2,686.0000	(5.155)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	502.0000	549.0000	9.363	0	0	0
30/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,174.0000	3,023.0000	(4.757)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,832.0000	2,686.0000	(5.155)	0	0	0
30/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	77.0000	68.0000	(11.688)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,303.0000	2,482.0000	7.772	0	0	0
30/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,336.0000	2,199.0000	(5.865)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,225.0000	2,401.0000	7.910	0	0	0
30/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,749.0000	2,603.0000	(5.311)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	235.0000	209.0000	(11.064)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,376.0000	2,238.0000	(5.808)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,088.0000	2,938.0000	(4.858)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,799.0000	1,955.0000	8.671	0	0	0
30/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,802.0000	2,991.0000	6.745	0	0	0
30/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	577.0000	630.0000	9.185	0	0	0
30/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	409.0000	364.0000	(11.002)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,902.0000	1,776.0000	(6.625)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	563.0000	615.0000	9.236	0	0	0
30/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,470.0000	1,595.0000	8.503	0	0	0
30/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	428.0000	380.0000	(11.215)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	622.0000	678.0000	9.003	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,447.0000	1,570.0000	8.500	0	0	0
30/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	725.0000	790.0000	8.966	0	0	0
30/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	716.0000	780.0000	8.939	0	0	0
30/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,295.0000	2,159.0000	(5.926)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	786.0000	857.0000	9.033	0	0	0
30/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	680.0000	603.0000	(11.324)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,768.0000	1,922.0000	8.710	0	0	0
30/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,088.0000	2,938.0000	(4.858)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	247.0000	220.0000	(10.931)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,096.0000	1,965.0000	(6.250)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	577.0000	630.0000	9.185	0	0	0
30/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,186.0000	2,361.0000	8.005	0	0	0
30/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,217.0000	3,066.0000	(4.694)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	638.0000	695.0000	8.934	0	0	0
30/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,582.0000	2,440.0000	(5.500)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,392.0000	1,284.0000	(7.759)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,565.0000	1,702.0000	8.754	0	0	0
30/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,673.0000	2,860.0000	6.996	0	0	0
30/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	865.0000	944.0000	9.133	0	0	0
30/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,096.0000	1,965.0000	(6.250)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	575.0000	510.0000	(11.304)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	133.0000	118.0000	(11.278)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,825.0000	1,702.0000	(6.740)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,301.0000	1,406.0000	8.071	0	0	0
30/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,001.0000	1,092.0000	9.091	0	0	0
30/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	557.0000	608.0000	9.156	0	0	0
30/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	911.0000	814.0000	(10.648)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,461.0000	1,350.0000	(7.598)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	903.0000	985.0000	9.081	0	0	0
30/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	707.0000	628.0000	(11.174)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	735.0000	801.0000	8.980	0	0	0
30/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	339.0000	302.0000	(10.914)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	841.0000	918.0000	9.156	0	0	0
30/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	655.0000	713.0000	8.855	0	0	0
30/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	447.0000	397.0000	(11.186)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,713.0000	1,593.0000	(7.005)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,737.0000	1,889.0000	8.751	0	0	0
30/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,665.0000	2,521.0000	(5.403)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	140.0000	125.0000	(10.714)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,929.0000	2,094.0000	8.554	0	0	0
30/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,383.0000	2,564.0000	7.595	0	0	0
30/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,831.0000	1,990.0000	8.684	0	0	0
30/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	373.0000	332.0000	(10.992)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	224.0000	199.0000	(11.161)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,516.0000	1,647.0000	8.641	0	0	0
30/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,264.0000	2,441.0000	7.818	0	0	0
30/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	626.0000	555.0000	(11.342)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	653.0000	579.0000	(11.332)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	745.0000	812.0000	8.993	0	0	0
30/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,493.0000	1,621.0000	8.573	0	0	0
30/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,255.0000	2,120.0000	(5.987)	0	0	0
30/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	118.0000	105.0000	(11.017)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	193.0000	172.0000	(10.881)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,031.0000	1,126.0000	9.214	0	0	0
30/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,260.0000	3,109.0000	(4.632)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	391.0000	348.0000	(10.997)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	550.0000	601.0000	9.273	0	0	0
30/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	786.0000	857.0000	9.033	0	0	0
30/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	271.0000	241.0000	(11.070)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	309.0000	276.0000	(10.680)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,110.0000	2,283.0000	8.199	0	0	0
30/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,073.0000	2,244.0000	8.249	0	0	0
30/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,073.0000	2,244.0000	8.249	0	0	0
30/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,999.0000	2,168.0000	8.454	0	0	0
30/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	283.0000	252.0000	(10.954)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	309.0000	276.0000	(10.680)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	529.0000	468.0000	(11.531)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,999.0000	2,168.0000	8.454	0	0	0
30/01/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,698.0000	3,542.0000	(4.218)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	488.0000	533.0000	9.221	0	0	0
30/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,781.0000	3,624.0000	(4.152)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	471.0000	516.0000	9.554	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,590.0000	1,729.0000	8.742	0	0	0
30/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	550.0000	488.0000	(11.273)	0	0	0
30/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,321.0000	1,428.0000	8.100	0	0	0
30/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	882.0000	786.0000	(10.884)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	916.0000	1,000.0000	9.170	0	0	0
30/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,963.0000	2,130.0000	8.507	0	0	0
30/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	775.0000	845.0000	9.032	0	0	0
30/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,676.0000	1,558.0000	(7.041)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	183.0000	163.0000	(10.929)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,423.0000	2,605.0000	7.511	0	0	0
30/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	125.0000	111.0000	(11.200)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,715.0000	2,903.0000	6.924	0	0	0
30/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,135.0000	2,003.0000	(6.183)	0	0	0
30/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,799.0000	1,955.0000	8.671	0	0	0
30/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	409.0000	364.0000	(11.002)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	664.0000	723.0000	8.886	0	0	0
30/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	323.0000	288.0000	(10.836)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,656.0000	3,501.0000	(4.240)	0	0	0
30/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,624.0000	2,481.0000	(5.450)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	496.0000	543.0000	9.476	0	0	0
30/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	672.0000	732.0000	8.929	0	0	0
30/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,619.0000	1,760.0000	8.709	0	0	0
30/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	807.0000	880.0000	9.046	0	0	0
30/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	487.0000	432.0000	(11.294)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	807.0000	880.0000	9.046	0	0	0
30/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,677.0000	1,824.0000	8.766	0	0	0
30/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,017.0000	1,888.0000	(6.396)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,523.0000	3,369.0000	(4.371)	0	0	0
30/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,017.0000	1,888.0000	(6.396)	0	0	0
30/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	513.0000	561.0000	9.357	0	0	0
30/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	283.0000	252.0000	(10.954)	0	0	0
30/01/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	455.0000	498.0000	9.451	0	0	0
30/01/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,865.0000	3,706.0000	(4.114)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	148.0000	132.0000	(10.811)	0	0	0
30/01/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,588.0000	2,774.0000	7.187	0	0	0
30/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,036.0000	2,206.0000	8.350	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,541.0000	2,399.0000	(5.588)	0	0	0
30/01/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	680.0000	741.0000	8.971	0	0	0
30/01/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	507.0000	555.0000	9.467	0	0	0
30/01/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,057.0000	1,926.0000	(6.368)	0	0	0
30/01/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	296.0000	264.0000	(10.811)	0	0	0
30/01/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	796.0000	868.0000	9.045	0	0	0
30/01/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	3,567.0000	3,413.0000	(4.317)	0	0	0
30/01/2009	\$ / R	2010/03/15			Currency Future	11.1659	11.3615	1.752	0.0000	0.0000	0
30/01/2009	\$ / R	2010/03/15	11.55	Put	Currency Future	1,672.0000	1,573.0000	(5.921)	0	0	0
30/01/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,217.0000	2,103.0000	(5.142)	0	0	0
30/01/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,962.0000	2,101.0000	7.085	0	0	27,500
30/01/2009	\$ / R	2010/03/15	11.75	Put	Currency Future	1,813.0000	1,709.0000	(5.736)	0	0	0
30/01/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	1,083.0000	1,165.0000	7.572	0	0	27,500
30/01/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,436.0000	1,345.0000	(6.337)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,742.0000	1,641.0000	(5.798)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.44	Call	Currency Future	1,322.0000	1,422.0000	7.564	0	0	0
30/01/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,596.0000	1,500.0000	(6.015)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.05	Call	Currency Future	1,453.0000	1,560.0000	7.364	0	0	0
30/01/2009	\$ / R	2010/03/15	11.20	Call	Currency Future	1,402.0000	1,507.0000	7.489	0	0	0
30/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,258.0000	1,352.0000	7.472	0	0	0
30/01/2009	\$ / R	2010/03/15	10.90	Put	Currency Future	1,239.0000	1,154.0000	(6.860)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.55	Call	Currency Future	1,288.0000	1,385.0000	7.531	0	0	0
30/01/2009	\$ / R	2010/03/15	10.95	Put	Currency Future	1,271.0000	1,185.0000	(6.766)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.75	Call	Currency Future	1,229.0000	1,321.0000	7.486	0	0	0
30/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,707.0000	1,607.0000	(5.858)	0	0	0
30/01/2009	\$ / R	2010/03/15	10.95	Call	Currency Future	1,487.0000	1,597.0000	7.397	0	0	0
30/01/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,419.0000	1,524.0000	7.400	0	0	0
30/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,273.0000	1,368.0000	7.463	0	0	0
30/01/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,404.0000	1,313.0000	(6.481)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.50	Put	Currency Future	1,638.0000	1,540.0000	(5.983)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.50	Call	Currency Future	1,303.0000	1,401.0000	7.521	0	0	0
30/01/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,505.0000	1,616.0000	7.375	0	0	0
30/01/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	646.0000	589.0000	(8.824)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.45	Put	Currency Future	1,603.0000	1,507.0000	(5.989)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.45	Call	Currency Future	1,319.0000	1,418.0000	7.506	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,337.0000	1,248.0000	(6.657)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,502.0000	1,409.0000	(6.192)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,385.0000	1,489.0000	7.509	0	0	0
30/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,304.0000	1,217.0000	(6.672)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,680.0000	1,802.0000	7.262	0	0	0
30/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,469.0000	1,377.0000	(6.263)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	964.0000	891.0000	(7.573)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,368.0000	1,471.0000	7.529	0	0	0
30/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,536.0000	1,441.0000	(6.185)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,351.0000	1,453.0000	7.550	0	0	0
30/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,618.0000	1,737.0000	7.355	0	0	0
30/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	851.0000	784.0000	(7.873)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,723.0000	1,848.0000	7.255	0	0	0
30/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,569.0000	1,474.0000	(6.055)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	907.0000	836.0000	(7.828)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,335.0000	1,435.0000	7.491	0	0	0
30/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,024.0000	1,102.0000	7.617	0	0	0
30/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,408.0000	2,291.0000	(4.859)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,767.0000	1,895.0000	7.244	0	0	0
30/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,470.0000	1,578.0000	7.347	0	0	0
30/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	860.0000	925.0000	7.558	0	0	0
30/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	797.0000	732.0000	(8.156)	0	0	0
30/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,094.0000	2,963.0000	(4.234)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	745.0000	683.0000	(8.322)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,370.0000	1,280.0000	(6.569)	0	0	0
30/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,015.0000	2,156.0000	6.998	0	0	0
30/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	599.0000	545.0000	(9.015)	0	0	0
30/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,219.0000	3,087.0000	(4.101)	0	0	0
30/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,435.0000	2,592.0000	6.448	0	0	0
30/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,910.0000	2,047.0000	7.173	0	0	0
30/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	369.0000	331.0000	(10.298)	0	0	0
30/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	695.0000	635.0000	(8.633)	0	0	0
30/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,257.0000	2,409.0000	6.735	0	0	0
30/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,861.0000	1,994.0000	7.147	0	0	0
30/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,436.0000	1,542.0000	7.382	0	0	0
30/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,813.0000	1,944.0000	7.226	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	441.0000	398.0000	(9.751)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,175.0000	1,093.0000	(6.979)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,207.0000	1,124.0000	(6.877)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,541.0000	1,655.0000	7.398	0	0	0
30/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	877.0000	943.0000	7.526	0	0	0
30/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	835.0000	898.0000	7.545	0	0	0
30/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,523.0000	1,635.0000	7.354	0	0	0
30/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,363.0000	2,518.0000	6.559	0	0	0
30/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	397.0000	357.0000	(10.076)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,436.0000	1,542.0000	7.382	0	0	0
30/01/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	2,042.0000	2,185.0000	7.003	0	0	0
30/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,370.0000	1,280.0000	(6.569)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,113.0000	1,034.0000	(7.098)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,579.0000	1,695.0000	7.346	0	0	0
30/01/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,243.0000	1,337.0000	7.562	0	0	0
30/01/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	576.0000	523.0000	(9.201)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,052.0000	975.0000	(7.319)	0	0	0
30/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	489.0000	442.0000	(9.611)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,707.0000	1,607.0000	(5.858)	0	0	0
30/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	812.0000	873.0000	7.512	0	0	0
30/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,273.0000	1,368.0000	7.463	0	0	0
30/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,155.0000	2,304.0000	6.914	0	0	0
30/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,346.0000	3,212.0000	(4.005)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,144.0000	1,063.0000	(7.080)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,523.0000	1,635.0000	7.354	0	0	0
30/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,207.0000	1,124.0000	(6.877)	0	0	0
30/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,560.0000	1,675.0000	7.372	0	0	0
30/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,351.0000	1,453.0000	7.550	0	0	0
30/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	851.0000	916.0000	7.638	0	0	0
30/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,368.0000	1,471.0000	7.529	0	0	0
30/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,327.0000	2,482.0000	6.661	0	0	0
30/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,135.0000	3,004.0000	(4.179)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,200.0000	1,290.0000	7.500	0	0	0
30/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,536.0000	1,441.0000	(6.185)	0	0	0
30/01/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,884.0000	1,779.0000	(5.573)	0	0	0
30/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	411.0000	370.0000	(9.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,555.0000	3,418.0000	(3.854)	0	0	0
30/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	771.0000	830.0000	7.652	0	0	0
30/01/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	1,777.0000	1,675.0000	(5.740)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,214.0000	1,306.0000	7.578	0	0	0
30/01/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	782.0000	841.0000	7.545	0	0	0
30/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	729.0000	785.0000	7.682	0	0	0
30/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	2,030.0000	1,921.0000	(5.369)	0	0	0
30/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,146.0000	1,232.0000	7.504	0	0	0
30/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,957.0000	1,849.0000	(5.519)	0	0	0
30/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,713.0000	3,574.0000	(3.744)	0	0	0
30/01/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	622.0000	567.0000	(8.842)	0	0	0
30/01/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,988.0000	2,128.0000	7.042	0	0	0
30/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,172.0000	1,261.0000	7.594	0	0	0
30/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,884.0000	1,779.0000	(5.573)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,200.0000	1,290.0000	7.500	0	0	0
30/01/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	3,516.0000	3,380.0000	(3.868)	0	0	0
30/01/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	695.0000	635.0000	(8.633)	0	0	0
30/01/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,910.0000	2,047.0000	7.173	0	0	0
30/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,849.0000	1,744.0000	(5.679)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,502.0000	1,409.0000	(6.192)	0	0	0
30/01/2009	\$ / R	2010/03/15	13.30	Put	Currency Future	3,011.0000	2,882.0000	(4.284)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,214.0000	1,306.0000	7.578	0	0	0
30/01/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,431.0000	3,296.0000	(3.935)	0	0	0
30/01/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	531.0000	482.0000	(9.228)	0	0	0
30/01/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	797.0000	857.0000	7.528	0	0	0
30/01/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,097.0000	2,243.0000	6.962	0	0	0
30/01/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	3,595.0000	3,457.0000	(3.839)	0	0	0
30/01/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	761.0000	819.0000	7.622	0	0	0
30/01/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	1,920.0000	1,814.0000	(5.521)	0	0	0
30/01/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	1,186.0000	1,276.0000	7.589	0	0	0
30/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,849.0000	1,744.0000	(5.679)	0	0	0
30/01/2009	£ / R	2009/03/16			Currency Future	14.3873	14.7199	2.312	14.7800	14.3800	13,953
30/01/2009	£ / R	2009/03/16	14.10	Call	Currency Future	702.0000	899.0000	28.063	0	0	0
30/01/2009	£ / R	2009/03/16	13.45	Call	Currency Future	1,113.0000	1,377.0000	23.720	0	0	0
30/01/2009	£ / R	2009/03/16	17.85	Call	Currency Future	17.0000	22.0000	29.412	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R	2009/03/16	16.20	Call	Currency Future	121.0000	159.0000	31.405	0	0	0
30/01/2009	£ / R	2009/03/16	16.25	Call	Currency Future	115.0000	151.0000	31.304	0	0	0
30/01/2009	£ / R	2009/03/16	13.85	Put	Currency Future	296.0000	193.0000	(34.797)	0	0	0
30/01/2009	£ / R	2009/03/16	17.95	Put	Currency Future	3,578.0000	3,249.0000	(9.195)	0	0	0
30/01/2009	£ / R	2009/03/16	14.90	Call	Currency Future	416.0000	530.0000	27.404	0	0	0
30/01/2009	£ / R	2009/03/16	16.20	Put	Currency Future	1,934.0000	1,639.0000	(15.253)	0	0	0
30/01/2009	£ / R	2009/03/16	15.40	Put	Currency Future	1,282.0000	1,028.0000	(19.813)	0	0	0
30/01/2009	£ / R	2009/03/16	14.10	Put	Currency Future	415.0000	279.0000	(32.771)	0	0	0
30/01/2009	£ / R	2009/03/16	14.85	Put	Currency Future	892.0000	677.0000	(24.103)	0	0	0
30/01/2009	£ / R	2009/03/16	17.95	Call	Currency Future	15.0000	19.0000	26.667	0	0	0
30/01/2009	£ / R	2009/03/16	15.00	Put	Currency Future	999.0000	772.0000	(22.723)	0	0	0
30/01/2009	£ / R	2009/03/16	14.70	Put	Currency Future	785.0000	584.0000	(25.605)	0	0	0
30/01/2009	£ / R	2009/03/16	16.30	Call	Currency Future	109.0000	143.0000	31.193	0	0	0
30/01/2009	£ / R	2009/03/16	16.95	Call	Currency Future	52.0000	69.0000	32.692	0	0	0
30/01/2009	£ / R	2009/03/16	15.90	Call	Currency Future	166.0000	216.0000	30.120	0	0	0
30/01/2009	£ / R	2009/03/16	13.85	Call	Currency Future	834.0000	1,063.0000	27.458	0	0	0
30/01/2009	£ / R	2009/03/16	14.55	Call	Currency Future	521.0000	665.0000	27.639	0	0	0
30/01/2009	£ / R	2009/03/16	18.65	Put	Currency Future	4,268.0000	3,937.0000	(7.755)	0	0	0
30/01/2009	£ / R	2009/03/16	15.00	Call	Currency Future	386.0000	492.0000	27.461	0	0	0
30/01/2009	£ / R	2009/03/16	14.90	Put	Currency Future	928.0000	710.0000	(23.491)	0	0	0
30/01/2009	£ / R	2009/03/16	16.30	Put	Currency Future	2,022.0000	1,723.0000	(14.787)	0	0	0
30/01/2009	£ / R	2009/03/16	15.40	Call	Currency Future	270.0000	348.0000	28.889	0	0	0
30/01/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,678.0000	1,396.0000	(16.806)	0	0	0
30/01/2009	£ / R	2009/03/16	15.95	Call	Currency Future	157.0000	205.0000	30.573	0	0	0
30/01/2009	£ / R	2009/03/16	14.70	Call	Currency Future	472.0000	604.0000	27.966	0	0	0
30/01/2009	£ / R	2009/03/16	16.10	Put	Currency Future	1,847.0000	1,556.0000	(15.755)	0	0	0
30/01/2009	£ / R	2009/03/16	16.25	Put	Currency Future	1,978.0000	1,681.0000	(15.015)	0	0	0
30/01/2009	£ / R	2009/03/16	18.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/01/2009	£ / R	2009/03/16	13.45	Put	Currency Future	176.0000	107.0000	(39.205)	0	0	0
30/01/2009	£ / R	2009/03/16	15.65	Call	Currency Future	212.0000	276.0000	30.189	0	0	0
30/01/2009	£ / R	2009/03/16	17.05	Put	Currency Future	2,709.0000	2,391.0000	(11.739)	0	0	0
30/01/2009	£ / R	2009/03/16	13.70	Put	Currency Future	246.0000	156.0000	(36.585)	0	0	0
30/01/2009	£ / R	2009/03/16	15.05	Put	Currency Future	1,032.0000	802.0000	(22.287)	0	0	0
30/01/2009	£ / R	2009/03/16	14.80	Put	Currency Future	856.0000	645.0000	(24.650)	0	0	0
30/01/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,555.0000	1,280.0000	(17.685)	0	0	0
30/01/2009	£ / R	2009/03/16	17.05	Call	Currency Future	46.0000	61.0000	32.609	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	684.0000	495.0000	(27.632)	0	0	0
30/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,120.0000	3,789.0000	(8.034)	0	0	0
30/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	866.0000	1,100.0000	27.021	0	0	0
30/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,039.0000	1,295.0000	24.639	0	0	0
30/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	338.0000	433.0000	28.107	0	0	0
30/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	174.0000	227.0000	30.460	0	0	0
30/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,615.0000	2,299.0000	(12.084)	0	0	0
30/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	103.0000	135.0000	31.068	0	0	0
30/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	429.0000	547.0000	27.506	0	0	0
30/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	279.0000	180.0000	(35.484)	0	0	0
30/01/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,320.0000	1,062.0000	(19.545)	0	0	0
30/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,637.0000	1,357.0000	(17.104)	0	0	0
30/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,070.0000	3,740.0000	(8.108)	0	0	0
30/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	83.0000	109.0000	31.325	0	0	0
30/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	933.0000	1,176.0000	26.045	0	0	0
30/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	968.0000	1,215.0000	25.517	0	0	0
30/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	369.0000	472.0000	27.913	0	0	0
30/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	257.0000	332.0000	29.183	0	0	0
30/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,136.0000	895.0000	(21.215)	0	0	0
30/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	92.0000	121.0000	31.522	0	0	0
30/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	726.0000	930.0000	28.099	0	0	0
30/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	443.0000	565.0000	27.540	0	0	0
30/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	324.0000	415.0000	28.086	0	0	0
30/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	805.0000	1,029.0000	27.826	0	0	0
30/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	679.0000	869.0000	27.982	0	0	0
30/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,101.0000	863.0000	(21.617)	0	0	0
30/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	193.0000	250.0000	29.534	0	0	0
30/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	13.90	Put	Currency Future	318.0000	209.0000	(34.277)	0	0	0
30/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	470.0000	320.0000	(31.915)	0	0	0
30/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	389.0000	260.0000	(33.162)	0	0	0
30/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	5.0000	7.0000	40.000	0	0	0
30/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	619.0000	439.0000	(29.079)	0	0	0
30/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	442.0000	299.0000	(32.353)	0	0	0
30/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	8.0000	10.0000	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
30/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,475.0000	1,206.0000	(18.237)	0	0	0
30/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/01/2009	£ / R 2009/03/16	14.05	Call	Currency Future	726.0000	930.0000	28.099	0	0	0
30/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,666.0000	4,334.0000	(7.115)	0	0	0
30/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,101.0000	863.0000	(21.617)	0	0	0
30/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	135.0000	176.0000	30.370	0	0	0
30/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,971.0000	3,641.0000	(8.310)	0	0	0
30/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,337.0000	2,027.0000	(13.265)	0	0	0
30/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	556.0000	709.0000	27.518	0	0	0
30/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	657.0000	840.0000	27.854	0	0	0
30/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,417.0000	4,086.0000	(7.494)	0	0	0
30/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,285.0000	2,959.0000	(9.924)	0	0	0
30/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,070.0000	3,740.0000	(8.108)	0	0	0
30/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,291.0000	1,983.0000	(13.444)	0	0	0
30/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/01/2009	£ / R 2009/03/16	16.65	Call	Currency Future	74.0000	97.0000	31.081	0	0	0
30/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	19.0000	25.0000	31.579	0	0	0
30/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	78.0000	103.0000	32.051	0	0	0
30/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,774.0000	3,445.0000	(8.718)	0	0	0
30/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
30/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,382.0000	3,055.0000	(9.669)	0	0	0
30/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,467.0000	4,136.0000	(7.410)	0	0	0
30/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	369.0000	472.0000	27.913	0	0	0
30/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	150.0000	195.0000	30.000	0	0	0
30/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
30/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,155.0000	1,851.0000	(14.107)	0	0	0
30/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	528.0000	364.0000	(31.061)	0	0	0
30/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,720.0000	1,436.0000	(16.512)	0	0	0
30/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
30/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	1,032.0000	802.0000	(22.287)	0	0	0
30/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,762.0000	1,475.0000	(16.288)	0	0	0
30/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,066.0000	1,765.0000	(14.569)	0	0	0
30/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	87.0000	115.0000	32.184	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,188.0000	2,863.0000	(10.194)	0	0	0
30/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	338.0000	433.0000	28.107	0	0	0
30/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,245.0000	1,939.0000	(13.630)	0	0	0
30/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	202.0000	125.0000	(38.119)	0	0	0
30/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	25.0000	33.0000	32.000	0	0	0
30/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	23.0000	31.0000	34.783	0	0	0
30/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	234.0000	303.0000	29.487	0	0	0
30/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	340.0000	225.0000	(33.824)	0	0	0
30/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,066.0000	832.0000	(21.951)	0	0	0
30/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,995.0000	2,672.0000	(10.785)	0	0	0
30/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	39.0000	51.0000	30.769	0	0	0
30/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	354.0000	452.0000	27.684	0	0	0
30/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,397.0000	1,133.0000	(18.898)	0	0	0
30/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,480.0000	3,152.0000	(9.425)	0	0	0
30/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	282.0000	364.0000	29.078	0	0	0
30/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,480.0000	3,152.0000	(9.425)	0	0	0
30/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	150.0000	195.0000	30.000	0	0	0
30/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	615.0000	784.0000	27.480	0	0	0
30/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,851.0000	2,531.0000	(11.224)	0	0	0
30/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	899.0000	1,138.0000	26.585	0	0	0
30/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,236.0000	2,911.0000	(10.043)	0	0	0
30/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,637.0000	1,357.0000	(17.104)	0	0	0
30/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	17.0000	22.0000	29.412	0	0	0
30/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	32.0000	42.0000	31.250	0	0	0
30/01/2009	£ / R 2009/03/16	17.70	Call	Currency Future	21.0000	27.0000	28.571	0	0	0
30/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	174.0000	227.0000	30.460	0	0	0
30/01/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,285.0000	2,959.0000	(9.924)	0	0	0
30/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	27.0000	35.0000	29.630	0	0	0
30/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	778.0000	995.0000	27.892	0	0	0
30/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,899.0000	2,578.0000	(11.073)	0	0	0
30/01/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,333.0000	3,007.0000	(9.781)	0	0	0
30/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,245.0000	994.0000	(20.161)	0	0	0
30/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	230.0000	145.0000	(36.957)	0	0	0
30/01/2009	£ / R 2009/03/16	17.30	Call	Currency Future	34.0000	45.0000	32.353	0	0	0
30/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,139.0000	2,815.0000	(10.322)	0	0	0
30/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	36.0000	48.0000	33.333	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,756.0000	2,437.0000	(11.575)	0	0	0
30/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,245.0000	994.0000	(20.161)	0	0	0
30/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	389.0000	260.0000	(33.162)	0	0	0
30/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,429.0000	2,117.0000	(12.845)	0	0	0
30/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,971.0000	3,641.0000	(8.310)	0	0	0
30/01/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,947.0000	2,625.0000	(10.926)	0	0	0
30/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	575.0000	733.0000	27.478	0	0	0
30/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,368.0000	4,036.0000	(7.601)	0	0	0
30/01/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,043.0000	2,720.0000	(10.615)	0	0	0
30/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	223.0000	289.0000	29.596	0	0	0
30/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,382.0000	2,072.0000	(13.014)	0	0	0
30/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,200.0000	1,895.0000	(13.864)	0	0	0
30/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
30/01/2009	£ / R 2009/03/16	17.40	Call	Currency Future	30.0000	40.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,436.0000	1,169.0000	(18.593)	0	0	0
30/01/2009	£ / R 2009/03/16	16.70	Call	Currency Future	70.0000	92.0000	31.429	0	0	0
30/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	22.0000	29.0000	31.818	0	0	0
30/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	66.0000	87.0000	31.818	0	0	0
30/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	752.0000	962.0000	27.926	0	0	0
30/01/2009	£ / R 2009/03/16	13.75	Put	Currency Future	262.0000	168.0000	(35.878)	0	0	0
30/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	443.0000	565.0000	27.540	0	0	0
30/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
30/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,282.0000	1,028.0000	(19.813)	0	0	0
30/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	588.0000	413.0000	(29.762)	0	0	0
30/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,076.0000	1,336.0000	24.164	0	0	0
30/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	856.0000	645.0000	(24.650)	0	0	0
30/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,467.0000	4,136.0000	(7.410)	0	0	0
30/01/2009	£ / R 2009/03/16	18.00	Call	Currency Future	14.0000	18.0000	28.571	0	0	0
30/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	528.0000	364.0000	(31.061)	0	0	0
30/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,521.0000	2,207.0000	(12.455)	0	0	0
30/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	364.0000	242.0000	(33.516)	0	0	0
30/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	928.0000	710.0000	(23.491)	0	0	0
30/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,268.0000	3,937.0000	(7.755)	0	0	0
30/01/2009	£ / R 2009/03/16	17.80	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,517.0000	4,185.0000	(7.350)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	615.0000	784.0000	27.480	0	0	0
30/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	866.0000	1,100.0000	27.021	0	0	0
30/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	416.0000	530.0000	27.404	0	0	0
30/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
30/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,627.0000	3,298.0000	(9.071)	0	0	0
30/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	270.0000	348.0000	28.889	0	0	0
30/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	59.0000	77.0000	30.508	0	0	0
30/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	216.0000	135.0000	(37.500)	0	0	0
30/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,169.0000	3,838.0000	(7.940)	0	0	0
30/01/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,431.0000	3,104.0000	(9.531)	0	0	0
30/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,066.0000	1,765.0000	(14.569)	0	0	0
30/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	279.0000	180.0000	(35.484)	0	0	0
30/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,110.0000	1,808.0000	(14.313)	0	0	0
30/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,774.0000	3,445.0000	(8.718)	0	0	0
30/01/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,529.0000	3,201.0000	(9.294)	0	0	0
30/01/2009	£ / R 2009/03/16	18.10	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,678.0000	1,396.0000	(16.806)	0	0	0
30/01/2009	£ / R 2009/03/16	14.50	Call	Currency Future	538.0000	687.0000	27.695	0	0	0
30/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	10.0000	13.0000	30.000	0	0	0
30/01/2009	£ / R 2009/03/16	17.90	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
30/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,922.0000	3,592.0000	(8.414)	0	0	0
30/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	98.0000	128.0000	30.612	0	0	0
30/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,873.0000	3,543.0000	(8.521)	0	0	0
30/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	282.0000	364.0000	29.078	0	0	0
30/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,318.0000	3,987.0000	(7.666)	0	0	0
30/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,596.0000	1,319.0000	(17.356)	0	0	0
30/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	98.0000	128.0000	30.612	0	0	0
30/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
30/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,219.0000	3,888.0000	(7.845)	0	0	0
30/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,236.0000	2,911.0000	(10.043)	0	0	0
30/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,003.0000	1,255.0000	25.125	0	0	0
30/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	521.0000	665.0000	27.639	0	0	0
30/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,804.0000	2,484.0000	(11.412)	0	0	0
30/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	23.0000	31.0000	34.783	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	188.0000	116.0000	(38.298)	0	0	0
30/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	751.0000	553.0000	(26.365)	0	0	0
30/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,110.0000	1,808.0000	(14.313)	0	0	0
30/01/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,865.0000	4,533.0000	(6.824)	0	0	0
30/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,762.0000	1,475.0000	(16.288)	0	0	0
30/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
30/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
30/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	9.0000	12.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,847.0000	1,556.0000	(15.755)	0	0	0
30/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,676.0000	3,347.0000	(8.950)	0	0	0
30/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,169.0000	3,838.0000	(7.940)	0	0	0
30/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	717.0000	524.0000	(26.918)	0	0	0
30/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,725.0000	3,396.0000	(8.832)	0	0	0
30/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	78.0000	103.0000	32.051	0	0	0
30/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	183.0000	238.0000	30.055	0	0	0
30/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
30/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	296.0000	380.0000	28.378	0	0	0
30/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
30/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	135.0000	176.0000	30.370	0	0	0
30/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	429.0000	547.0000	27.506	0	0	0
30/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,805.0000	1,516.0000	(16.011)	0	0	0
30/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,765.0000	4,434.0000	(6.946)	0	0	0
30/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	717.0000	524.0000	(26.918)	0	0	0
30/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,823.0000	3,494.0000	(8.606)	0	0	0
30/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	41.0000	54.0000	31.707	0	0	0
30/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	595.0000	758.0000	27.395	0	0	0
30/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	892.0000	677.0000	(24.103)	0	0	0
30/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	488.0000	623.0000	27.664	0	0	0
30/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,022.0000	1,723.0000	(14.787)	0	0	0
30/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,666.0000	4,334.0000	(7.115)	0	0	0
30/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	504.0000	644.0000	27.778	0	0	0
30/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	6.0000	8.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	62.0000	82.0000	32.258	0	0	0
30/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	109.0000	143.0000	31.193	0	0	0
30/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
30/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	3.0000	3.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	403.0000	513.0000	27.295	0	0	0
30/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,021.0000	3,690.0000	(8.232)	0	0	0
30/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	103.0000	135.0000	31.068	0	0	0
30/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	558.0000	388.0000	(30.466)	0	0	0
30/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	128.0000	167.0000	30.469	0	0	0
30/01/2009	£ / R 2009/03/16	14.50	Put	Currency Future	651.0000	467.0000	(28.264)	0	0	0
30/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,291.0000	1,983.0000	(13.444)	0	0	0
30/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	166.0000	216.0000	30.120	0	0	0
30/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,475.0000	2,162.0000	(12.646)	0	0	0
30/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	142.0000	186.0000	30.986	0	0	0
30/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,521.0000	2,207.0000	(12.455)	0	0	0
30/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,891.0000	1,597.0000	(15.547)	0	0	0
30/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,891.0000	1,597.0000	(15.547)	0	0	0
30/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,172.0000	927.0000	(20.904)	0	0	0
30/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	166.0000	216.0000	30.120	0	0	0
30/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
30/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,566.0000	4,235.0000	(7.249)	0	0	0
30/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	558.0000	388.0000	(30.466)	0	0	0
30/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,678.0000	1,396.0000	(16.806)	0	0	0
30/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	59.0000	77.0000	30.508	0	0	0
30/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
30/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	595.0000	758.0000	27.395	0	0	0
30/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	498.0000	341.0000	(31.526)	0	0	0
30/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	55.0000	73.0000	32.727	0	0	0
30/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	128.0000	167.0000	30.469	0	0	0
30/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	636.0000	811.0000	27.516	0	0	0
30/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,568.0000	2,253.0000	(12.266)	0	0	0
30/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,756.0000	2,437.0000	(11.575)	0	0	0
30/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	309.0000	397.0000	28.479	0	0	0
30/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,397.0000	1,133.0000	(18.898)	0	0	0
30/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	820.0000	614.0000	(25.122)	0	0	0
30/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,566.0000	4,235.0000	(7.249)	0	0	0
30/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	965.0000	743.0000	(23.005)	0	0	0
30/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	142.0000	186.0000	30.986	0	0	0
30/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	457.0000	584.0000	27.790	0	0	0
30/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,805.0000	1,516.0000	(16.011)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R	2009/03/16	17.10	Call	Currency Future	44.0000	57.0000	29.545	0	0	0
30/01/2009	£ / R	2009/03/16	14.60	Call	Currency Future	504.0000	644.0000	27.778	0	0	0
30/01/2009	£ / R	2009/03/16	16.90	Call	Currency Future	55.0000	73.0000	32.727	0	0	0
30/01/2009	£ / R	2009/03/16	15.70	Call	Currency Future	202.0000	263.0000	30.198	0	0	0
30/01/2009	£ / R	2009/03/16	17.00	Call	Currency Future	49.0000	65.0000	32.653	0	0	0
30/01/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,208.0000	960.0000	(20.530)	0	0	0
30/01/2009	£ / R	2009/03/16	15.55	Call	Currency Future	234.0000	303.0000	29.487	0	0	0
30/01/2009	£ / R	2009/03/16	15.70	Put	Currency Future	1,515.0000	1,243.0000	(17.954)	0	0	0
30/01/2009	£ / R	2009/03/16	14.55	Put	Currency Future	684.0000	495.0000	(27.632)	0	0	0
30/01/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,475.0000	1,206.0000	(18.237)	0	0	0
30/01/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,208.0000	960.0000	(20.530)	0	0	0
30/01/2009	£ / R	2009/03/16	15.50	Call	Currency Future	245.0000	317.0000	29.388	0	0	0
30/01/2009	£ / R	2009/03/16	15.50	Put	Currency Future	1,358.0000	1,097.0000	(19.219)	0	0	0
30/01/2009	£ / R	2009/03/16	15.65	Call	Currency Future	212.0000	276.0000	30.189	0	0	0
30/01/2009	£ / R	2009/03/16	15.30	Call	Currency Future	296.0000	380.0000	28.378	0	0	0
30/01/2009	£ / R	2009/03/16	14.65	Put	Currency Future	751.0000	553.0000	(26.365)	0	0	0
30/01/2009	£ / R	2009/03/16	14.65	Call	Currency Future	488.0000	623.0000	27.664	0	0	0
30/01/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,662.0000	2,345.0000	(11.908)	0	0	0
30/01/2009	£ / R	2009/03/16	15.60	Call	Currency Future	223.0000	289.0000	29.596	0	0	0
30/01/2009	£ / R	2009/03/16	16.20	Call	Currency Future	121.0000	159.0000	31.405	0	0	0
30/01/2009	£ / R	2009/03/16	16.20	Put	Currency Future	1,934.0000	1,639.0000	(15.253)	0	0	0
30/01/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,596.0000	1,319.0000	(17.356)	0	0	0
30/01/2009	£ / R	2009/03/16	15.80	Call	Currency Future	183.0000	238.0000	30.055	0	0	0
30/01/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,436.0000	1,169.0000	(18.593)	0	0	0
30/01/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,568.0000	2,253.0000	(12.266)	0	0	0
30/01/2009	£ / R	2009/03/16	16.80	Call	Currency Future	62.0000	82.0000	32.258	0	0	0
30/01/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,475.0000	2,162.0000	(12.646)	0	0	0
30/01/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,066.0000	832.0000	(21.951)	0	0	0
30/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	354.0000	452.0000	27.684	0	0	0
30/01/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,555.0000	1,280.0000	(17.685)	0	0	0
30/01/2009	£ / R	2009/03/16	16.55	Call	Currency Future	83.0000	109.0000	31.325	0	0	0
30/01/2009	£ / R	2009/03/16	15.75	Call	Currency Future	193.0000	250.0000	29.534	0	0	0
30/01/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,637.0000	1,357.0000	(17.104)	0	0	0
30/01/2009	£ / R	2009/03/16	15.85	Call	Currency Future	174.0000	227.0000	30.460	0	0	0
30/01/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,245.0000	1,939.0000	(13.630)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R	2009/06/12			Currency Future	14.6574	14.9986	2.328	15.0300	15.0000	244
30/01/2009	£ / R	2009/06/12	14.45	Call	Currency Future	1,082.0000	1,264.0000	16.821	0	0	0
30/01/2009	£ / R	2009/06/12	19.00	Call	Currency Future	99.0000	124.0000	25.253	0	0	0
30/01/2009	£ / R	2009/06/12	14.25	Call	Currency Future	1,163.0000	1,361.0000	17.025	0	0	0
30/01/2009	£ / R	2009/06/12	15.10	Put	Currency Future	1,295.0000	1,106.0000	(14.595)	0	0	0
30/01/2009	£ / R	2009/06/12	14.90	Call	Currency Future	916.0000	1,079.0000	17.795	0	0	0
30/01/2009	£ / R	2009/06/12	18.75	Put	Currency Future	4,208.0000	3,896.0000	(7.414)	0	0	0
30/01/2009	£ / R	2009/06/12	18.50	Put	Currency Future	3,977.0000	3,670.0000	(7.719)	0	0	0
30/01/2009	£ / R	2009/06/12	14.45	Put	Currency Future	875.0000	715.0000	(18.286)	0	0	0
30/01/2009	£ / R	2009/06/12	14.25	Put	Currency Future	756.0000	612.0000	(19.048)	0	0	0
30/01/2009	£ / R	2009/06/12	14.40	Call	Currency Future	1,102.0000	1,287.0000	16.788	0	0	0
30/01/2009	£ / R	2009/06/12	15.10	Call	Currency Future	852.0000	1,004.0000	17.840	0	0	0
30/01/2009	£ / R	2009/06/12	18.95	Call	Currency Future	102.0000	128.0000	25.490	0	0	0
30/01/2009	£ / R	2009/06/12	19.20	Put	Currency Future	4,630.0000	4,311.0000	(6.890)	0	0	0
30/01/2009	£ / R	2009/06/12	16.55	Put	Currency Future	2,307.0000	2,053.0000	(11.010)	0	0	0
30/01/2009	£ / R	2009/06/12	14.30	Call	Currency Future	1,142.0000	1,336.0000	16.988	0	0	0
30/01/2009	£ / R	2009/06/12	18.95	Put	Currency Future	4,394.0000	4,080.0000	(7.146)	0	0	0
30/01/2009	£ / R	2009/06/12	18.90	Put	Currency Future	4,348.0000	4,033.0000	(7.245)	0	0	0
30/01/2009	£ / R	2009/06/12	13.90	Put	Currency Future	583.0000	467.0000	(19.897)	0	0	0
30/01/2009	£ / R	2009/06/12	19.05	Call	Currency Future	96.0000	120.0000	25.000	0	0	0
30/01/2009	£ / R	2009/06/12	19.10	Call	Currency Future	93.0000	117.0000	25.806	0	0	0
30/01/2009	£ / R	2009/06/12	13.90	Call	Currency Future	1,341.0000	1,566.0000	16.779	0	0	0
30/01/2009	£ / R	2009/06/12	15.45	Put	Currency Future	1,518.0000	1,311.0000	(13.636)	0	0	0
30/01/2009	£ / R	2009/06/12	18.85	Put	Currency Future	4,301.0000	3,988.0000	(7.277)	0	0	0
30/01/2009	£ / R	2009/06/12	15.95	Call	Currency Future	566.0000	678.0000	19.788	0	0	0
30/01/2009	£ / R	2009/06/12	19.10	Put	Currency Future	4,535.0000	4,218.0000	(6.990)	0	0	0
30/01/2009	£ / R	2009/06/12	14.10	Call	Currency Future	1,230.0000	1,441.0000	17.154	0	0	0
30/01/2009	£ / R	2009/06/12	14.80	Call	Currency Future	951.0000	1,118.0000	17.560	0	0	0
30/01/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,488.0000	4,172.0000	(7.041)	0	0	0
30/01/2009	£ / R	2009/06/12	14.90	Put	Currency Future	1,159.0000	980.0000	(15.444)	0	0	0
30/01/2009	£ / R	2009/06/12	18.25	Put	Currency Future	3,749.0000	3,447.0000	(8.055)	0	0	0
30/01/2009	£ / R	2009/06/12	18.50	Call	Currency Future	135.0000	168.0000	24.444	0	0	0
30/01/2009	£ / R	2009/06/12	14.10	Put	Currency Future	672.0000	543.0000	(19.196)	0	0	0
30/01/2009	£ / R	2009/06/12	19.00	Put	Currency Future	4,441.0000	4,126.0000	(7.093)	0	0	0
30/01/2009	£ / R	2009/06/12	14.40	Put	Currency Future	845.0000	689.0000	(18.462)	0	0	0
30/01/2009	£ / R	2009/06/12	18.85	Call	Currency Future	108.0000	136.0000	25.926	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R	2009/06/12	18.25	Call	Currency Future	157.0000	195.0000	24.204	0	0	0
30/01/2009	£ / R	2009/06/12	18.90	Call	Currency Future	105.0000	132.0000	25.714	0	0	0
30/01/2009	£ / R	2009/06/12	18.65	Call	Currency Future	123.0000	154.0000	25.203	0	0	0
30/01/2009	£ / R	2009/06/12	15.80	Call	Currency Future	611.0000	729.0000	19.313	0	0	0
30/01/2009	£ / R	2009/06/12	18.70	Call	Currency Future	119.0000	149.0000	25.210	0	0	0
30/01/2009	£ / R	2009/06/12	18.35	Put	Currency Future	3,840.0000	3,535.0000	(7.943)	0	0	0
30/01/2009	£ / R	2009/06/12	14.30	Put	Currency Future	785.0000	637.0000	(18.854)	0	0	0
30/01/2009	£ / R	2009/06/12	18.45	Put	Currency Future	3,932.0000	3,625.0000	(7.808)	0	0	0
30/01/2009	£ / R	2009/06/12	18.70	Put	Currency Future	4,162.0000	3,851.0000	(7.472)	0	0	0
30/01/2009	£ / R	2009/06/12	14.80	Put	Currency Future	1,093.0000	919.0000	(15.919)	0	0	0
30/01/2009	£ / R	2009/06/12	19.15	Put	Currency Future	4,582.0000	4,265.0000	(6.918)	0	0	0
30/01/2009	£ / R	2009/06/12	18.55	Call	Currency Future	131.0000	163.0000	24.427	0	0	0
30/01/2009	£ / R	2009/06/12	15.90	Call	Currency Future	581.0000	694.0000	19.449	0	0	0
30/01/2009	£ / R	2009/06/12	18.60	Call	Currency Future	127.0000	159.0000	25.197	0	0	0
30/01/2009	£ / R	2009/06/12	18.80	Put	Currency Future	4,255.0000	3,942.0000	(7.356)	0	0	0
30/01/2009	£ / R	2009/06/12	13.95	Call	Currency Future	1,311.0000	1,533.0000	16.934	0	0	0
30/01/2009	£ / R	2009/06/12	13.70	Put	Currency Future	507.0000	402.0000	(20.710)	0	0	0
30/01/2009	£ / R	2009/06/12	15.35	Call	Currency Future	761.0000	901.0000	18.397	0	0	0
30/01/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,023.0000	3,715.0000	(7.656)	0	0	0
30/01/2009	£ / R	2009/06/12	15.90	Put	Currency Future	1,823.0000	1,596.0000	(12.452)	0	0	0
30/01/2009	£ / R	2009/06/12	18.60	Put	Currency Future	4,069.0000	3,760.0000	(7.594)	0	0	0
30/01/2009	£ / R	2009/06/12	16.65	Put	Currency Future	2,385.0000	2,127.0000	(10.818)	0	0	0
30/01/2009	£ / R	2009/06/12	18.80	Call	Currency Future	112.0000	140.0000	25.000	0	0	0
30/01/2009	£ / R	2009/06/12	13.95	Put	Currency Future	604.0000	485.0000	(19.702)	0	0	0
30/01/2009	£ / R	2009/06/12	13.70	Call	Currency Future	1,464.0000	1,700.0000	16.120	0	0	0
30/01/2009	£ / R	2009/06/12	18.65	Put	Currency Future	4,115.0000	3,805.0000	(7.533)	0	0	0
30/01/2009	£ / R	2009/06/12	15.80	Put	Currency Future	1,753.0000	1,530.0000	(12.721)	0	0	0
30/01/2009	£ / R	2009/06/12	19.20	Call	Currency Future	87.0000	110.0000	26.437	0	0	0
30/01/2009	£ / R	2009/06/12	16.65	Call	Currency Future	392.0000	476.0000	21.429	0	0	0
30/01/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,229.0000	1,979.0000	(11.216)	0	0	0
30/01/2009	£ / R	2009/06/12	14.05	Call	Currency Future	1,253.0000	1,469.0000	17.239	0	0	0
30/01/2009	£ / R	2009/06/12	15.45	Call	Currency Future	725.0000	860.0000	18.621	0	0	0
30/01/2009	£ / R	2009/06/12	16.85	Call	Currency Future	352.0000	428.0000	21.591	0	0	0
30/01/2009	£ / R	2009/06/12	16.10	Call	Currency Future	524.0000	629.0000	20.038	0	0	0
30/01/2009	£ / R	2009/06/12	18.75	Call	Currency Future	115.0000	145.0000	26.087	0	0	0
30/01/2009	£ / R	2009/06/12	16.55	Call	Currency Future	414.0000	501.0000	21.014	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	90.0000	113.0000	25.556	0	0	0
30/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,402.0000	1,632.0000	16.405	0	0	0
30/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,454.0000	1,252.0000	(13.893)	0	0	0
30/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,153.0000	1,907.0000	(11.426)	0	0	0
30/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	282.0000	345.0000	22.340	0	0	0
30/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	352.0000	428.0000	21.591	0	0	0
30/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	906.0000	743.0000	(17.991)	0	0	0
30/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	646.0000	521.0000	(19.350)	0	0	0
30/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	460.0000	555.0000	20.652	0	0	0
30/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	544.0000	434.0000	(20.221)	0	0	0
30/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	498.0000	599.0000	20.281	0	0	0
30/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	148.0000	184.0000	24.324	0	0	0
30/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	646.0000	521.0000	(19.350)	0	0	0
30/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,341.0000	1,566.0000	16.779	0	0	0
30/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,391.0000	1,194.0000	(14.162)	0	0	0
30/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,041.0000	1,800.0000	(11.808)	0	0	0
30/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,545.0000	2,280.0000	(10.413)	0	0	0
30/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	968.0000	1,138.0000	17.562	0	0	0
30/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	624.0000	502.0000	(19.551)	0	0	0
30/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	1,061.0000	889.0000	(16.211)	0	0	0
30/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,282.0000	1,501.0000	17.083	0	0	0
30/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	188.0000	233.0000	23.936	0	0	0
30/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	699.0000	565.0000	(19.170)	0	0	0
30/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,025.0000	1,198.0000	16.878	0	0	0
30/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,253.0000	1,469.0000	17.239	0	0	0
30/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	583.0000	467.0000	(19.897)	0	0	0
30/01/2009	£ / R 2009/06/12	19.30	Call	Currency Future	82.0000	103.0000	25.610	0	0	0
30/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,874.0000	2,596.0000	(9.673)	0	0	0
30/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	167.0000	207.0000	23.952	0	0	0
30/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,207.0000	1,414.0000	17.150	0	0	0
30/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	967.0000	799.0000	(17.373)	0	0	0
30/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,886.0000	3,580.0000	(7.874)	0	0	0
30/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,371.0000	1,599.0000	16.630	0	0	0
30/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	798.0000	943.0000	18.170	0	0	0
30/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	473.0000	569.0000	20.296	0	0	0
30/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,480.0000	3,184.0000	(8.506)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	333.0000	406.0000	21.922	0	0	0
30/01/2009	£ / R 2009/06/12	14.20	Put	Currency Future	727.0000	589.0000	(18.982)	0	0	0
30/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,708.0000	2,436.0000	(10.044)	0	0	0
30/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,724.0000	4,404.0000	(6.774)	0	0	0
30/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,967.0000	1,731.0000	(11.998)	0	0	0
30/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,115.0000	1,871.0000	(11.537)	0	0	0
30/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	139.0000	173.0000	24.460	0	0	0
30/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,626.0000	2,357.0000	(10.244)	0	0	0
30/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,185.0000	1,387.0000	17.046	0	0	0
30/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	139.0000	173.0000	24.460	0	0	0
30/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,819.0000	4,498.0000	(6.661)	0	0	0
30/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,685.0000	1,466.0000	(12.997)	0	0	0
30/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,659.0000	3,359.0000	(8.199)	0	0	0
30/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,749.0000	2,476.0000	(9.931)	0	0	0
30/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,063.0000	1,241.0000	16.745	0	0	0
30/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	315.0000	385.0000	22.222	0	0	0
30/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	761.0000	901.0000	18.397	0	0	0
30/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	77.0000	97.0000	25.974	0	0	0
30/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,191.0000	1,943.0000	(11.319)	0	0	0
30/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,454.0000	1,252.0000	(13.893)	0	0	0
30/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	511.0000	614.0000	20.157	0	0	0
30/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,931.0000	1,697.0000	(12.118)	0	0	0
30/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,585.0000	2,318.0000	(10.329)	0	0	0
30/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,087.0000	2,802.0000	(9.232)	0	0	0
30/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,859.0000	1,629.0000	(12.372)	0	0	0
30/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	306.0000	374.0000	22.222	0	0	0
30/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	815.0000	662.0000	(18.773)	0	0	0
30/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	448.0000	541.0000	20.759	0	0	0
30/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	188.0000	233.0000	23.936	0	0	0
30/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	382.0000	463.0000	21.204	0	0	0
30/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,122.0000	1,311.0000	16.845	0	0	0
30/01/2009	£ / R 2009/06/12	17.50	Call	Currency Future	244.0000	300.0000	22.951	0	0	0
30/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	837.0000	986.0000	17.802	0	0	0
30/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,004.0000	1,765.0000	(11.926)	0	0	0
30/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	538.0000	645.0000	19.888	0	0	0
30/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,788.0000	1,563.0000	(12.584)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,392.0000	3,098.0000	(8.667)	0	0	0
30/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,425.0000	2,165.0000	(10.722)	0	0	0
30/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	937.0000	770.0000	(17.823)	0	0	0
30/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	199.0000	246.0000	23.618	0	0	0
30/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	342.0000	417.0000	21.930	0	0	0
30/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,044.0000	1,219.0000	16.762	0	0	0
30/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	868.0000	1,022.0000	17.742	0	0	0
30/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	658.0000	783.0000	18.997	0	0	0
30/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,480.0000	3,184.0000	(8.506)	0	0	0
30/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,585.0000	2,318.0000	(10.329)	0	0	0
30/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,422.0000	1,223.0000	(13.994)	0	0	0
30/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,791.0000	2,516.0000	(9.853)	0	0	0
30/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,260.0000	1,074.0000	(14.762)	0	0	0
30/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	177.0000	220.0000	24.294	0	0	0
30/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	743.0000	880.0000	18.439	0	0	0
30/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,329.0000	1,137.0000	(14.447)	0	0	0
30/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,570.0000	3,271.0000	(8.375)	0	0	0
30/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	998.0000	828.0000	(17.034)	0	0	0
30/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	780.0000	921.0000	18.077	0	0	0
30/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	362.0000	440.0000	21.547	0	0	0
30/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,348.0000	4,033.0000	(7.245)	0	0	0
30/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	933.0000	1,098.0000	17.685	0	0	0
30/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	596.0000	711.0000	19.295	0	0	0
30/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,504.0000	2,241.0000	(10.503)	0	0	0
30/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,005.0000	1,177.0000	17.114	0	0	0
30/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,159.0000	980.0000	(15.444)	0	0	0
30/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	224.0000	276.0000	23.214	0	0	0
30/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,659.0000	3,359.0000	(8.199)	0	0	0
30/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	362.0000	440.0000	21.547	0	0	0
30/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,486.0000	1,281.0000	(13.795)	0	0	0
30/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,504.0000	2,241.0000	(10.503)	0	0	0
30/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,651.0000	1,434.0000	(13.144)	0	0	0
30/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	167.0000	207.0000	23.952	0	0	0
30/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	552.0000	661.0000	19.746	0	0	0
30/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,295.0000	1,106.0000	(14.595)	0	0	0
30/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,004.0000	1,765.0000	(11.926)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,895.0000	1,663.0000	(12.243)	0	0	0
30/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	743.0000	880.0000	18.439	0	0	0
30/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	298.0000	364.0000	22.148	0	0	0
30/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	123.0000	154.0000	25.203	0	0	0
30/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	324.0000	395.0000	21.914	0	0	0
30/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	780.0000	921.0000	18.077	0	0	0
30/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	642.0000	765.0000	19.159	0	0	0
30/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,932.0000	3,625.0000	(7.808)	0	0	0
30/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	473.0000	569.0000	20.296	0	0	0
30/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,422.0000	1,223.0000	(13.994)	0	0	0
30/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	205.0000	254.0000	23.902	0	0	0
30/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,823.0000	1,596.0000	(12.452)	0	0	0
30/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	403.0000	488.0000	21.092	0	0	0
30/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	193.0000	239.0000	23.834	0	0	0
30/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	437.0000	528.0000	20.824	0	0	0
30/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	525.0000	417.0000	(20.571)	0	0	0
30/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,425.0000	2,165.0000	(10.722)	0	0	0
30/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	511.0000	614.0000	20.157	0	0	0
30/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,346.0000	2,090.0000	(10.912)	0	0	0
30/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,436.0000	3,141.0000	(8.586)	0	0	0
30/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,486.0000	1,281.0000	(13.795)	0	0	0
30/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	143.0000	179.0000	25.175	0	0	0
30/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,433.0000	1,666.0000	16.260	0	0	0
30/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	105.0000	132.0000	25.714	0	0	0
30/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,115.0000	1,871.0000	(11.537)	0	0	0
30/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	306.0000	374.0000	22.222	0	0	0
30/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	485.0000	584.0000	20.412	0	0	0
30/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	564.0000	450.0000	(20.213)	0	0	0
30/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	79.0000	100.0000	26.582	0	0	0
30/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	581.0000	694.0000	19.449	0	0	0
30/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,667.0000	2,397.0000	(10.124)	0	0	0
30/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	951.0000	1,118.0000	17.560	0	0	0
30/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,078.0000	1,835.0000	(11.694)	0	0	0
30/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	382.0000	463.0000	21.204	0	0	0
30/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	69.0000	88.0000	27.536	0	0	0
30/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,551.0000	1,342.0000	(13.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,348.0000	3,055.0000	(8.751)	0	0	0
30/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	237.0000	292.0000	23.207	0	0	0
30/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,617.0000	1,403.0000	(13.234)	0	0	0
30/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,115.0000	3,805.0000	(7.533)	0	0	0
30/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,749.0000	2,476.0000	(9.931)	0	0	0
30/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	708.0000	840.0000	18.644	0	0	0
30/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	448.0000	541.0000	20.759	0	0	0
30/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,044.0000	2,760.0000	(9.330)	0	0	0
30/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,832.0000	2,556.0000	(9.746)	0	0	0
30/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,093.0000	919.0000	(15.919)	0	0	0
30/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,346.0000	2,090.0000	(10.912)	0	0	0
30/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,130.0000	2,844.0000	(9.137)	0	0	0
30/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	274.0000	336.0000	22.628	0	0	0
30/01/2009	£ / R 2009/06/12	14.65	Put	Currency Future	998.0000	828.0000	(17.034)	0	0	0
30/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	403.0000	488.0000	21.092	0	0	0
30/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,959.0000	2,678.0000	(9.496)	0	0	0
30/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,001.0000	2,719.0000	(9.397)	0	0	0
30/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,651.0000	1,434.0000	(13.144)	0	0	0
30/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	251.0000	309.0000	23.108	0	0	0
30/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	259.0000	318.0000	22.780	0	0	0
30/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	900.0000	1,060.0000	17.778	0	0	0
30/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,545.0000	2,280.0000	(10.413)	0	0	0
30/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,916.0000	2,637.0000	(9.568)	0	0	0
30/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,192.0000	1,011.0000	(15.185)	0	0	0
30/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,788.0000	1,563.0000	(12.584)	0	0	0
30/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	342.0000	417.0000	21.930	0	0	0
30/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	658.0000	783.0000	18.997	0	0	0
30/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	290.0000	355.0000	22.414	0	0	0
30/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	699.0000	565.0000	(19.170)	0	0	0
30/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	596.0000	711.0000	19.295	0	0	0
30/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,385.0000	2,127.0000	(10.818)	0	0	0
30/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	916.0000	1,079.0000	17.795	0	0	0
30/01/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,005.0000	1,177.0000	17.114	0	0	0
30/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	437.0000	528.0000	20.824	0	0	0
30/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	937.0000	770.0000	(17.823)	0	0	0
30/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	852.0000	1,004.0000	17.840	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,207.0000	1,414.0000	17.150	0	0	0
30/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,229.0000	1,979.0000	(11.216)	0	0	0
30/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	987.0000	1,157.0000	17.224	0	0	0
30/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	266.0000	327.0000	22.932	0	0	0
30/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,329.0000	1,137.0000	(14.447)	0	0	0
30/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	845.0000	689.0000	(18.462)	0	0	0
30/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,041.0000	1,800.0000	(11.808)	0	0	0
30/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,708.0000	2,436.0000	(10.044)	0	0	0
30/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	266.0000	327.0000	22.932	0	0	0
30/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,044.0000	1,219.0000	16.762	0	0	0
30/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	498.0000	599.0000	20.281	0	0	0
30/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,959.0000	2,678.0000	(9.496)	0	0	0
30/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	868.0000	1,022.0000	17.742	0	0	0
30/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,962.0000	4,639.0000	(6.509)	0	0	0
30/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,217.0000	2,928.0000	(8.984)	0	0	0
30/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	1,029.0000	859.0000	(16.521)	0	0	0
30/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,130.0000	2,844.0000	(9.137)	0	0	0
30/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	691.0000	821.0000	18.813	0	0	0
30/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,102.0000	1,287.0000	16.788	0	0	0
30/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,191.0000	1,943.0000	(11.319)	0	0	0
30/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	237.0000	292.0000	23.207	0	0	0
30/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	611.0000	729.0000	19.313	0	0	0
30/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,753.0000	1,530.0000	(12.721)	0	0	0
30/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,126.0000	949.0000	(15.719)	0	0	0
30/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,226.0000	1,043.0000	(14.927)	0	0	0
30/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	315.0000	385.0000	22.222	0	0	0
30/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,823.0000	1,596.0000	(12.452)	0	0	0
30/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,301.0000	3,988.0000	(7.277)	0	0	0
30/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	884.0000	1,041.0000	17.760	0	0	0
30/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,260.0000	1,074.0000	(14.762)	0	0	0
30/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,772.0000	4,451.0000	(6.727)	0	0	0
30/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,025.0000	1,198.0000	16.878	0	0	0
30/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	392.0000	476.0000	21.429	0	0	0
30/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	581.0000	694.0000	19.449	0	0	0
30/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	74.0000	94.0000	27.027	0	0	0
30/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	524.0000	629.0000	20.038	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,584.0000	1,372.0000	(13.384)	0	0	0
30/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	108.0000	136.0000	25.926	0	0	0
30/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	967.0000	799.0000	(17.373)	0	0	0
30/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,464.0000	2,203.0000	(10.593)	0	0	0
30/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,867.0000	4,545.0000	(6.616)	0	0	0
30/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,360.0000	1,166.0000	(14.265)	0	0	0
30/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,791.0000	2,516.0000	(9.853)	0	0	0
30/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	298.0000	364.0000	22.148	0	0	0
30/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	96.0000	120.0000	25.000	0	0	0
30/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	460.0000	555.0000	20.652	0	0	0
30/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,126.0000	949.0000	(15.719)	0	0	0
30/01/2009	£ / R 2009/06/12	18.00	Call	Currency Future	182.0000	226.0000	24.176	0	0	0
30/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	817.0000	964.0000	17.993	0	0	0
30/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,436.0000	3,141.0000	(8.586)	0	0	0
30/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,617.0000	1,403.0000	(13.234)	0	0	0
30/01/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,525.0000	3,227.0000	(8.454)	0	0	0
30/01/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,614.0000	3,315.0000	(8.273)	0	0	0
30/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	933.0000	1,098.0000	17.685	0	0	0
30/01/2009	£ / R 2009/06/12	18.10	Call	Currency Future	172.0000	213.0000	23.837	0	0	0
30/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	674.0000	802.0000	18.991	0	0	0
30/01/2009	£ / R 2009/06/12	18.20	Call	Currency Future	162.0000	201.0000	24.074	0	0	0
30/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	691.0000	821.0000	18.813	0	0	0
30/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	626.0000	747.0000	19.329	0	0	0
30/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	193.0000	239.0000	23.834	0	0	0
30/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,584.0000	1,372.0000	(13.384)	0	0	0
30/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,719.0000	1,498.0000	(12.856)	0	0	0
30/01/2009	£ / R 2009/06/12	17.70	Call	Currency Future	217.0000	268.0000	23.502	0	0	0
30/01/2009	£ / R 2009/06/12	17.40	Call	Currency Future	259.0000	318.0000	22.780	0	0	0
30/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	674.0000	802.0000	18.991	0	0	0
30/01/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,260.0000	2,970.0000	(8.896)	0	0	0
30/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	552.0000	661.0000	19.746	0	0	0
30/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,001.0000	2,719.0000	(9.397)	0	0	0
30/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	837.0000	986.0000	17.802	0	0	0
30/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,153.0000	1,907.0000	(11.426)	0	0	0
30/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,677.0000	4,358.0000	(6.821)	0	0	0
30/01/2009	£ / R 2009/06/12	17.60	Call	Currency Future	231.0000	284.0000	22.944	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,488.0000	4,172.0000	(7.041)	0	0	0
30/01/2009	£ / R	2009/06/12	18.20	Put	Currency Future	3,704.0000	3,403.0000	(8.126)	0	0	0
30/01/2009	£ / R	2009/06/12	19.25	Call	Currency Future	84.0000	106.0000	26.190	0	0	0
30/01/2009	£ / R	2009/06/12	16.10	Put	Currency Future	1,967.0000	1,731.0000	(11.998)	0	0	0
30/01/2009	£ / R	2009/06/12	16.75	Call	Currency Future	372.0000	451.0000	21.237	0	0	0
30/01/2009	£ / R	2009/06/12	16.50	Call	Currency Future	425.0000	514.0000	20.941	0	0	0
30/01/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,895.0000	1,663.0000	(12.243)	0	0	0
30/01/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,268.0000	2,016.0000	(11.111)	0	0	0
30/01/2009	£ / R	2009/06/12	17.60	Put	Currency Future	3,173.0000	2,885.0000	(9.077)	0	0	0
30/01/2009	£ / R	2009/09/14			Currency Future	14.9067	15.2573	2.352	0.0000	0.0000	8
30/01/2009	£ / R	2009/09/14	14.00	Call	Currency Future	1,725.0000	1,943.0000	12.638	0	0	0
30/01/2009	£ / R	2009/09/14	14.00	Put	Currency Future	818.0000	685.0000	(16.259)	0	0	0
30/01/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,538.0000	1,738.0000	13.004	0	0	0
30/01/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,272.0000	1,452.0000	14.151	0	0	0
30/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	951.0000	805.0000	(15.352)	0	0	0
30/01/2009	£ / R	2009/09/14	14.10	Call	Currency Future	1,668.0000	1,881.0000	12.770	0	0	0
30/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,173.0000	1,339.0000	14.152	0	0	0
30/01/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,416.0000	1,245.0000	(12.076)	0	0	0
30/01/2009	£ / R	2009/09/14	14.35	Put	Currency Future	981.0000	831.0000	(15.291)	0	0	0
30/01/2009	£ / R	2009/09/14	15.50	Call	Currency Future	1,118.0000	1,278.0000	14.311	0	0	0
30/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,617.0000	1,431.0000	(11.503)	0	0	0
30/01/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,500.0000	1,692.0000	12.800	0	0	0
30/01/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,383.0000	1,215.0000	(12.148)	0	0	0
30/01/2009	£ / R	2009/09/14	14.10	Put	Currency Future	861.0000	724.0000	(15.912)	0	0	0
30/01/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,290.0000	1,472.0000	14.109	0	0	0
30/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,173.0000	1,339.0000	14.152	0	0	0
30/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,558.0000	1,762.0000	13.094	0	0	0
30/01/2009	£ / R	2009/09/14	15.70	Call	Currency Future	1,043.0000	1,194.0000	14.477	0	0	0
30/01/2009	£ / R	2009/09/14	14.45	Put	Currency Future	1,043.0000	884.0000	(15.244)	0	0	0
30/01/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,288.0000	1,121.0000	(12.966)	0	0	0
30/01/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,345.0000	1,529.0000	13.680	0	0	0
30/01/2009	£ / R	2009/09/14	14.30	Put	Currency Future	951.0000	805.0000	(15.352)	0	0	0
30/01/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,681.0000	1,492.0000	(11.243)	0	0	0
30/01/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,558.0000	1,762.0000	13.094	0	0	0
30/01/2009	£ / R	2009/09/14	15.45	Call	Currency Future	1,138.0000	1,299.0000	14.148	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,061.0000	1,215.0000	14.515	0	0	0
30/01/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,403.0000	1,586.0000	13.043	0	0	0
30/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,222.0000	1,394.0000	14.075	0	0	0
30/01/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,196.0000	1,029.0000	(13.963)	0	0	0
30/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,257.0000	1,090.0000	(13.286)	0	0	0
30/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,696.0000	1,912.0000	12.736	0	0	0
30/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,012.0000	857.0000	(15.316)	0	0	0
30/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,364.0000	1,547.0000	13.416	0	0	0
30/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,754.0000	1,974.0000	12.543	0	0	0
30/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,712.0000	1,520.0000	(11.215)	0	0	0
30/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,515.0000	1,337.0000	(11.749)	0	0	0
30/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,518.0000	1,715.0000	12.978	0	0	0
30/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,137.0000	969.0000	(14.776)	0	0	0
30/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,189.0000	1,357.0000	14.130	0	0	0
30/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,462.0000	1,648.0000	12.722	0	0	0
30/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,617.0000	1,431.0000	(11.503)	0	0	0
30/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,364.0000	1,547.0000	13.416	0	0	0
30/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,582.0000	1,399.0000	(11.568)	0	0	0
30/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,805.0000	1,607.0000	(10.970)	0	0	0
30/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,257.0000	1,090.0000	(13.286)	0	0	0
30/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,158.0000	1,321.0000	14.076	0	0	0
30/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,443.0000	1,626.0000	12.682	0	0	0
30/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,481.0000	1,669.0000	12.694	0	0	0
30/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,585.0000	1,791.0000	12.997	0	0	0
30/01/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,080.0000	1,235.0000	14.352	0	0	0
30/01/2009	£ / R 2009/09/14	16.00	Call	Currency Future	937.0000	1,077.0000	14.941	0	0	0
30/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,612.0000	1,821.0000	12.965	0	0	0
30/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	928.0000	784.0000	(15.517)	0	0	0
30/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,965.0000	1,758.0000	(10.534)	0	0	0
30/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,074.0000	912.0000	(15.084)	0	0	0
30/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,640.0000	1,851.0000	12.866	0	0	0
30/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	972.0000	1,115.0000	14.712	0	0	0
30/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,326.0000	1,510.0000	13.876	0	0	0
30/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,651.0000	1,464.0000	(11.326)	0	0	0
30/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	797.0000	667.0000	(16.311)	0	0	0
30/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,965.0000	1,758.0000	(10.534)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	906.0000	764.0000	(15.673)	0	0	0
30/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	883.0000	744.0000	(15.742)	0	0	0
30/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,773.0000	1,578.0000	(10.998)	0	0	0
30/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,064.0000	1,852.0000	(10.271)	0	0	0
30/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,105.0000	940.0000	(14.932)	0	0	0
30/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,900.0000	1,697.0000	(10.684)	0	0	0
30/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	839.0000	704.0000	(16.091)	0	0	0
30/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,189.0000	1,357.0000	14.130	0	0	0
30/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,166.0000	999.0000	(14.322)	0	0	0
30/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,582.0000	1,399.0000	(11.568)	0	0	0
30/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,319.0000	1,153.0000	(12.585)	0	0	0
30/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,383.0000	1,566.0000	13.232	0	0	0
30/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,836.0000	1,637.0000	(10.839)	0	0	0
30/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	972.0000	1,115.0000	14.712	0	0	0
30/01/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,205.0000	1,375.0000	14.108	0	0	0
30/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	921.0000	1,059.0000	14.984	0	0	0
30/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,742.0000	1,549.0000	(11.079)	0	0	0
30/01/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,548.0000	1,368.0000	(11.628)	0	0	0
30/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	954.0000	1,096.0000	14.885	0	0	0
30/01/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,238.0000	1,413.0000	14.136	0	0	0
30/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,025.0000	1,174.0000	14.537	0	0	0
30/01/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,481.0000	1,306.0000	(11.816)	0	0	0
30/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,742.0000	1,549.0000	(11.079)	0	0	0
30/01/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,099.0000	1,256.0000	14.286	0	0	0
30/01/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,351.0000	1,184.0000	(12.361)	0	0	0
30/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,416.0000	1,245.0000	(12.076)	0	0	0
30/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,255.0000	1,432.0000	14.104	0	0	0
30/01/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,308.0000	1,491.0000	13.991	0	0	0
30/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,272.0000	1,452.0000	14.151	0	0	0
30/01/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,288.0000	1,121.0000	(12.966)	0	0	0
30/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,868.0000	1,667.0000	(10.760)	0	0	0
30/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,012.0000	857.0000	(15.316)	0	0	0
30/01/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,226.0000	1,059.0000	(13.622)	0	0	0
30/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,448.0000	1,275.0000	(11.948)	0	0	0
30/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,900.0000	1,697.0000	(10.684)	0	0	0
30/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,518.0000	1,715.0000	12.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,345.0000	1,529.0000	13.680	0	0	0
30/01/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,651.0000	1,464.0000	(11.326)	0	0	0
30/01/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,423.0000	1,606.0000	12.860	0	0	0
30/01/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,319.0000	1,153.0000	(12.585)	0	0	0
30/01/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,326.0000	1,510.0000	13.876	0	0	0
30/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,158.0000	1,321.0000	14.076	0	0	0
30/01/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,098.0000	1,883.0000	(10.248)	0	0	0
30/01/2009	£ / R	2009/09/14	15.85	Call	Currency Future	989.0000	1,135.0000	14.762	0	0	0
30/01/2009	£ / R	2009/09/14	15.85	Put	Currency Future	1,932.0000	1,727.0000	(10.611)	0	0	0
30/01/2009	£ / R	2009/09/14	15.95	Put	Currency Future	1,998.0000	1,789.0000	(10.460)	0	0	0
30/01/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,099.0000	1,256.0000	14.286	0	0	0
30/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,007.0000	1,154.0000	14.598	0	0	0
30/01/2009	£ / R	2009/09/14	16.00	Put	Currency Future	2,031.0000	1,820.0000	(10.389)	0	0	0
30/01/2009	£ / R	2009/09/14	16.10	Call	Currency Future	904.0000	1,041.0000	15.155	0	0	0
30/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,007.0000	1,154.0000	14.598	0	0	0
30/01/2009	€ / R	2009/03/16			Currency Future	13.2084	13.2192	0.082	13.2200	13.1800	5,894
30/01/2009	€ / R	2009/03/16	13.85	Call	Currency Future	331.0000	353.0000	6.647	0	0	0
30/01/2009	€ / R	2009/03/16	15.85	Put	Currency Future	2,724.0000	2,725.0000	0.037	0	0	0
30/01/2009	€ / R	2009/03/16	15.85	Put	Currency Future	2,724.0000	2,725.0000	0.037	0	0	0
30/01/2009	€ / R	2009/03/16	11.45	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
30/01/2009	€ / R	2009/03/16	12.65	Call	Currency Future	803.0000	834.0000	3.861	0	0	0
30/01/2009	€ / R	2009/03/16	16.55	Call	Currency Future	41.0000	54.0000	31.707	0	0	0
30/01/2009	€ / R	2009/03/16	15.50	Put	Currency Future	2,401.0000	2,402.0000	0.042	0	0	0
30/01/2009	€ / R	2009/03/16	15.95	Call	Currency Future	75.0000	87.0000	16.000	0	0	0
30/01/2009	€ / R	2009/03/16	13.55	Call	Currency Future	408.0000	434.0000	6.373	0	0	0
30/01/2009	€ / R	2009/03/16	17.65	Put	Currency Future	4,454.0000	4,449.0000	(0.112)	0	0	0
30/01/2009	€ / R	2009/03/16	15.85	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
30/01/2009	€ / R	2009/03/16	11.45	Call	Currency Future	1,808.0000	1,825.0000	0.940	0	0	0
30/01/2009	€ / R	2009/03/16	12.55	Put	Currency Future	206.0000	227.0000	10.194	0	0	0
30/01/2009	€ / R	2009/03/16	16.55	Put	Currency Future	3,383.0000	3,385.0000	0.059	0	0	0
30/01/2009	€ / R	2009/03/16	10.60	Call	Currency Future	2,634.0000	2,649.0000	0.569	0	0	0
30/01/2009	€ / R	2009/03/16	16.75	Call	Currency Future	34.0000	45.0000	32.353	0	0	0
30/01/2009	€ / R	2009/03/16	12.80	Put	Currency Future	309.0000	329.0000	6.472	0	0	0
30/01/2009	€ / R	2009/03/16	10.85	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
30/01/2009	€ / R	2009/03/16	15.00	Put	Currency Future	1,945.0000	1,948.0000	0.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	592.0000	622.0000	5.068	0	0	0
30/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	973.0000	984.0000	1.131	0	0	0
30/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	865.0000	896.0000	3.584	0	0	0
30/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	18.0000	25.0000	38.889	0	0	0
30/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	110.0000	121.0000	10.000	0	0	0
30/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,817.0000	2,818.0000	0.035	0	0	0
30/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,808.0000	1,825.0000	0.940	0	0	0
30/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,672.0000	3,671.0000	(0.027)	0	0	0
30/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,171.0000	2,172.0000	0.046	0	0	0
30/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	286.0000	307.0000	7.343	0	0	0
30/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,159.0000	4,156.0000	(0.072)	0	0	0
30/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	53.0000	67.0000	26.415	0	0	0
30/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,080.0000	2,082.0000	0.096	0	0	0
30/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
30/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	13.0000	18.0000	38.462	0	0	0
30/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	154.0000	167.0000	8.442	0	0	0
30/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
30/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	745.0000	776.0000	4.161	0	0	0
30/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	187.0000	202.0000	8.021	0	0	0
30/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,050.0000	2,066.0000	0.780	0	0	0
30/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	973.0000	984.0000	1.131	0	0	0
30/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,391.0000	2,407.0000	0.669	0	0	0
30/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	103.0000	113.0000	9.709	0	0	0
30/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,904.0000	1,921.0000	0.893	0	0	0
30/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	161.0000	180.0000	11.801	0	0	0
30/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	394.0000	419.0000	6.345	0	0	0
30/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,679.0000	1,683.0000	0.238	0	0	0
30/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	139.0000	151.0000	8.633	0	0	0
30/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	279.0000	299.0000	7.168	0	0	0
30/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,174.0000	3,187.0000	0.410	0	0	0
30/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,494.0000	2,494.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
30/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	331.0000	353.0000	6.647	0	0	0
30/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,632.0000	2,633.0000	0.038	0	0	0
30/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,145.0000	3,148.0000	0.095	0	0	0
30/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,879.0000	2,893.0000	0.486	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,171.0000	1,179.0000	0.683	0	0	0
30/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	30.0000	41.0000	36.667	0	0	0
30/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	59.0000	72.0000	22.034	0	0	0
30/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,683.0000	2,698.0000	0.559	0	0	0
30/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	20.0000	24.0000	20.000	0	0	0
30/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	615.0000	646.0000	5.041	0	0	0
30/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,124.0000	3,138.0000	0.448	0	0	0
30/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	130.0000	142.0000	9.231	0	0	0
30/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	433.0000	453.0000	4.619	0	0	0
30/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,575.0000	3,576.0000	0.028	0	0	0
30/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	244.0000	261.0000	6.967	0	0	0
30/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
30/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,287.0000	3,290.0000	0.091	0	0	0
30/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
30/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	822.0000	836.0000	1.703	0	0	0
30/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,591.0000	1,596.0000	0.314	0	0	0
30/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,098.0000	2,115.0000	0.810	0	0	0
30/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	859.0000	872.0000	1.513	0	0	0
30/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
30/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,623.0000	3,623.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,263.0000	2,264.0000	0.044	0	0	0
30/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	786.0000	800.0000	1.781	0	0	0
30/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	244.0000	265.0000	8.607	0	0	0
30/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,369.0000	3,382.0000	0.386	0	0	0
30/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	236.0000	253.0000	7.203	0	0	0
30/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	367.0000	391.0000	6.540	0	0	0
30/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	13.0000	19.0000	46.154	0	0	0
30/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	32.0000	43.0000	34.375	0	0	0
30/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	121.0000	133.0000	9.917	0	0	0
30/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	91.0000	102.0000	12.088	0	0	0
30/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	10.0000	12.0000	20.000	0	0	0
30/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,377.0000	1,384.0000	0.508	0	0	0
30/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,335.0000	1,342.0000	0.524	0	0	0
30/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,405.0000	4,400.0000	(0.114)	0	0	0
30/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,050.0000	3,053.0000	0.098	0	0	0
30/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,585.0000	2,601.0000	0.619	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	11.0000	16.0000	45.455	0	0	0
30/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	28.0000	33.0000	17.857	0	0	0
30/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	40.0000	45.0000	12.500	0	0	0
30/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
30/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	46.0000	60.0000	30.435	0	0	0
30/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
30/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	71.0000	80.0000	12.676	0	0	0
30/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	159.0000	173.0000	8.805	0	0	0
30/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	786.0000	800.0000	1.781	0	0	0
30/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	200.0000	215.0000	7.500	0	0	0
30/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,342.0000	2,358.0000	0.683	0	0	0
30/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,635.0000	1,640.0000	0.306	0	0	0
30/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	113.0000	125.0000	10.619	0	0	0
30/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	220.0000	237.0000	7.727	0	0	0
30/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	206.0000	227.0000	10.194	0	0	0
30/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	43.0000	57.0000	32.558	0	0	0
30/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	461.0000	480.0000	4.121	0	0	0
30/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,634.0000	2,649.0000	0.569	0	0	0
30/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,915.0000	3,913.0000	(0.051)	0	0	0
30/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,211.0000	1,219.0000	0.661	0	0	0
30/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	116.0000	130.0000	12.069	0	0	0
30/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,587.0000	2,587.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	569.0000	599.0000	5.272	0	0	0
30/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
30/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	41.0000	47.0000	14.634	0	0	0
30/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	407.0000	426.0000	4.668	0	0	0
30/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	252.0000	270.0000	7.143	0	0	0
30/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	332.0000	352.0000	6.024	0	0	0
30/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	24.0000	33.0000	37.500	0	0	0
30/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	270.0000	289.0000	7.037	0	0	0
30/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
30/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,418.0000	3,431.0000	0.380	0	0	0
30/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,672.0000	3,671.0000	(0.027)	0	0	0
30/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	717.0000	748.0000	4.324	0	0	0
30/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,294.0000	1,301.0000	0.541	0	0	0
30/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	581.0000	598.0000	2.926	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,462.0000	1,468.0000	0.410	0	0	0
30/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	380.0000	405.0000	6.579	0	0	0
30/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	9.0000	11.0000	22.222	0	0	0
30/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	71.0000	84.0000	18.310	0	0	0
30/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	750.0000	765.0000	2.000	0	0	0
30/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
30/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	489.0000	518.0000	5.930	0	0	0
30/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,335.0000	3,338.0000	0.090	0	0	0
30/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,537.0000	2,552.0000	0.591	0	0	0
30/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,126.0000	2,127.0000	0.047	0	0	0
30/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	149.0000	162.0000	8.725	0	0	0
30/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	439.0000	465.0000	5.923	0	0	0
30/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,419.0000	1,426.0000	0.493	0	0	0
30/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,320.0000	3,333.0000	0.392	0	0	0
30/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	134.0000	146.0000	8.955	0	0	0
30/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,479.0000	3,480.0000	0.029	0	0	0
30/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	320.0000	341.0000	6.563	0	0	0
30/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	19.0000	26.0000	36.842	0	0	0
30/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	30.0000	15.385	0	0	0
30/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
30/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	37.0000	49.0000	32.432	0	0	0
30/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	394.0000	419.0000	6.345	0	0	0
30/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,899.0000	4,892.0000	(0.143)	0	0	0
30/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	30.0000	41.0000	36.667	0	0	0
30/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,990.0000	1,992.0000	0.101	0	0	0
30/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,174.0000	1,199.0000	2.129	0	0	0
30/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
30/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	82.0000	94.0000	14.634	0	0	0
30/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	680.0000	696.0000	2.353	0	0	0
30/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,901.0000	1,903.0000	0.105	0	0	0
30/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	200.0000	215.0000	7.500	0	0	0
30/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,910.0000	2,912.0000	0.069	0	0	0
30/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	613.0000	630.0000	2.773	0	0	0
30/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,196.0000	2,212.0000	0.729	0	0	0
30/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,904.0000	1,921.0000	0.893	0	0	0
30/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	48.0000	54.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	43.0000	49.0000	13.953	0	0	0
30/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,977.0000	2,991.0000	0.470	0	0	0
30/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,866.0000	3,864.0000	(0.052)	0	0	0
30/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	865.0000	896.0000	3.584	0	0	0
30/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	121.0000	133.0000	9.917	0	0	0
30/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,075.0000	3,089.0000	0.455	0	0	0
30/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	23.0000	32.0000	39.130	0	0	0
30/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	690.0000	721.0000	4.493	0	0	0
30/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,003.0000	3,006.0000	0.100	0	0	0
30/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	803.0000	834.0000	3.861	0	0	0
30/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,553.0000	4,547.0000	(0.132)	0	0	0
30/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
30/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,781.0000	2,795.0000	0.503	0	0	0
30/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	408.0000	434.0000	6.373	0	0	0
30/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	171.0000	185.0000	8.187	0	0	0
30/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,011.0000	1,022.0000	1.088	0	0	0
30/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	244.0000	265.0000	8.607	0	0	0
30/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,293.0000	2,309.0000	0.698	0	0	0
30/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,856.0000	1,873.0000	0.916	0	0	0
30/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
30/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
30/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	194.0000	209.0000	7.732	0	0	0
30/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	228.0000	245.0000	7.456	0	0	0
30/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,480.0000	1,499.0000	1.284	0	0	0
30/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
30/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,591.0000	1,596.0000	0.314	0	0	0
30/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,001.0000	2,018.0000	0.850	0	0	0
30/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,812.0000	1,815.0000	0.166	0	0	0
30/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	46.0000	52.0000	13.043	0	0	0
30/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	117.0000	129.0000	10.256	0	0	0
30/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,863.0000	2,865.0000	0.070	0	0	0
30/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,355.0000	2,355.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,769.0000	3,768.0000	(0.027)	0	0	0
30/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,309.0000	2,309.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	68.0000	81.0000	19.118	0	0	0
30/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	970.0000	999.0000	2.990	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,003.0000	3,006.0000	0.100	0	0	0
30/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,830.0000	2,844.0000	0.495	0	0	0
30/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	750.0000	765.0000	2.000	0	0	0
30/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,541.0000	2,541.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	27.0000	37.0000	37.037	0	0	0
30/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,440.0000	2,455.0000	0.615	0	0	0
30/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
30/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,263.0000	2,264.0000	0.044	0	0	0
30/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	48.0000	62.0000	29.167	0	0	0
30/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	62.0000	75.0000	20.968	0	0	0
30/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,956.0000	2,959.0000	0.101	0	0	0
30/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,110.0000	4,107.0000	(0.073)	0	0	0
30/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,585.0000	2,601.0000	0.619	0	0	0
30/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	65.0000	78.0000	20.000	0	0	0
30/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	527.0000	556.0000	5.503	0	0	0
30/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,856.0000	1,859.0000	0.162	0	0	0
30/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	11.0000	14.0000	27.273	0	0	0
30/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,217.0000	2,218.0000	0.045	0	0	0
30/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	26.0000	35.0000	34.615	0	0	0
30/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,124.0000	3,138.0000	0.448	0	0	0
30/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	472.0000	500.0000	5.932	0	0	0
30/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	518.0000	537.0000	3.668	0	0	0
30/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,817.0000	3,816.0000	(0.026)	0	0	0
30/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	125.0000	137.0000	9.600	0	0	0
30/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	27.0000	31.0000	14.815	0	0	0
30/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
30/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	380.0000	405.0000	6.579	0	0	0
30/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,091.0000	1,100.0000	0.825	0	0	0
30/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
30/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	381.0000	401.0000	5.249	0	0	0
30/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,026.0000	3,040.0000	0.463	0	0	0
30/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	822.0000	836.0000	1.703	0	0	0
30/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	165.0000	179.0000	8.485	0	0	0
30/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,171.0000	1,179.0000	0.683	0	0	0
30/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	299.0000	319.0000	6.689	0	0	0
30/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	279.0000	299.0000	7.168	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	356.0000	376.0000	5.618	0	0	0
30/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,342.0000	2,358.0000	0.683	0	0	0
30/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	289.0000	309.0000	6.920	0	0	0
30/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	18.0000	21.0000	16.667	0	0	0
30/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,131.0000	1,140.0000	0.796	0	0	0
30/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,505.0000	1,510.0000	0.332	0	0	0
30/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,211.0000	1,219.0000	0.661	0	0	0
30/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	44.0000	50.0000	13.636	0	0	0
30/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	206.0000	222.0000	7.767	0	0	0
30/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,097.0000	3,100.0000	0.097	0	0	0
30/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	56.0000	69.0000	23.214	0	0	0
30/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	270.0000	289.0000	7.037	0	0	0
30/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,355.0000	2,355.0000	-	0	0	0
30/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,548.0000	1,553.0000	0.323	0	0	0
30/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	213.0000	230.0000	7.981	0	0	0
30/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	664.0000	695.0000	4.669	0	0	0
30/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,616.0000	1,633.0000	1.052	0	0	0
30/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
30/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	508.0000	536.0000	5.512	0	0	0
30/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,435.0000	1,455.0000	1.394	0	0	0
30/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,953.0000	1,969.0000	0.819	0	0	0
30/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	549.0000	567.0000	3.279	0	0	0
30/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	833.0000	864.0000	3.721	0	0	0
30/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	23.0000	27.0000	17.391	0	0	0
30/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,732.0000	2,747.0000	0.549	0	0	0
30/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,516.0000	3,528.0000	0.341	0	0	0
30/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	639.0000	670.0000	4.851	0	0	0
30/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	455.0000	482.0000	5.934	0	0	0
30/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,240.0000	3,243.0000	0.093	0	0	0
30/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,245.0000	2,261.0000	0.713	0	0	0
30/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	261.0000	279.0000	6.897	0	0	0
30/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,527.0000	3,528.0000	0.028	0	0	0
30/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	646.0000	663.0000	2.632	0	0	0
30/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	833.0000	864.0000	3.721	0	0	0
30/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	35.0000	47.0000	34.286	0	0	0
30/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	225.0000	245.0000	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
30/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,770.0000	2,772.0000	0.072	0	0	0
30/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
30/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,222.0000	3,236.0000	0.435	0	0	0
30/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,010.0000	1,038.0000	2.772	0	0	0
30/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	79.0000	91.0000	15.190	0	0	0
30/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	151.0000	169.0000	11.921	0	0	0
30/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
30/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	309.0000	329.0000	6.472	0	0	0
30/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	970.0000	999.0000	2.990	0	0	0
30/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	717.0000	748.0000	4.324	0	0	0
30/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,768.0000	1,771.0000	0.170	0	0	0
30/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
30/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	176.0000	190.0000	7.955	0	0	0
30/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	225.0000	245.0000	8.889	0	0	0
30/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	161.0000	180.0000	11.801	0	0	0
30/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	31.0000	36.0000	16.129	0	0	0
30/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	36.0000	41.0000	13.889	0	0	0
30/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,035.0000	2,037.0000	0.098	0	0	0
30/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,335.0000	1,342.0000	0.524	0	0	0
30/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,678.0000	2,679.0000	0.037	0	0	0
30/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	86.0000	98.0000	13.953	0	0	0
30/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	82.0000	92.0000	12.195	0	0	0
30/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,252.0000	1,260.0000	0.639	0	0	0
30/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	79.0000	91.0000	15.190	0	0	0
30/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	39.0000	52.0000	33.333	0	0	0
30/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	144.0000	156.0000	8.333	0	0	0
30/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,431.0000	3,433.0000	0.058	0	0	0
30/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
30/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	244.0000	261.0000	6.967	0	0	0
30/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,770.0000	2,772.0000	0.072	0	0	0
30/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	39.0000	44.0000	12.821	0	0	0
30/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,147.0000	2,163.0000	0.745	0	0	0
30/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
30/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,928.0000	2,942.0000	0.478	0	0	0
30/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,391.0000	1,411.0000	1.438	0	0	0
30/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	113.0000	125.0000	10.619	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	19.0000	23.0000	21.053	0	0	0
30/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,928.0000	2,942.0000	0.478	0	0	0
30/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	423.0000	449.0000	6.147	0	0	0
30/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,713.0000	3,725.0000	0.323	0	0	0
30/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	715.0000	730.0000	2.098	0	0	0
30/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	433.0000	453.0000	4.619	0	0	0
30/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	592.0000	622.0000	5.068	0	0	0
30/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	355.0000	378.0000	6.479	0	0	0
30/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	489.0000	518.0000	5.930	0	0	0
30/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	581.0000	598.0000	2.926	0	0	0
30/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	343.0000	365.0000	6.414	0	0	0
30/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	773.0000	805.0000	4.140	0	0	0
30/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	265.0000	285.0000	7.547	0	0	0
30/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	896.0000	909.0000	1.451	0	0	0
30/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	934.0000	946.0000	1.285	0	0	0
30/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	332.0000	352.0000	6.024	0	0	0
30/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	116.0000	130.0000	12.069	0	0	0
30/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,174.0000	1,199.0000	2.129	0	0	0
30/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	690.0000	721.0000	4.493	0	0	0
30/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	151.0000	169.0000	11.921	0	0	0
30/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,010.0000	1,038.0000	2.772	0	0	0
30/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,217.0000	1,240.0000	1.890	0	0	0
30/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,133.0000	1,158.0000	2.207	0	0	200
30/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	108.0000	121.0000	12.037	0	0	0
30/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,217.0000	1,240.0000	1.890	0	0	0
30/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
30/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	108.0000	121.0000	12.037	0	0	0
30/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	897.0000	928.0000	3.456	0	0	0
30/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	189.0000	209.0000	10.582	0	0	0
30/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	101.0000	113.0000	11.881	0	0	0
30/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,260.0000	1,282.0000	1.746	0	0	0
30/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,050.0000	1,077.0000	2.571	0	0	0
30/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,260.0000	1,282.0000	1.746	0	0	0
30/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	133.0000	148.0000	11.278	0	0	0
30/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,303.0000	1,325.0000	1.688	0	0	0
30/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	95.0000	106.0000	11.579	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R	2009/03/16	12.25	Call	Currency Future	1,091.0000	1,117.0000	2.383	0	0	0
30/01/2009	€ / R	2009/03/16	11.90	Put	Currency Future	82.0000	92.0000	12.195	0	0	0
30/01/2009	€ / R	2009/03/16	12.30	Put	Currency Future	142.0000	158.0000	11.268	0	0	0
30/01/2009	€ / R	2009/03/16	12.45	Call	Currency Future	931.0000	961.0000	3.222	0	0	0
30/01/2009	€ / R	2009/03/16	12.45	Put	Currency Future	172.0000	192.0000	11.628	0	0	0
30/01/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,391.0000	1,411.0000	1.438	0	0	0
30/01/2009	€ / R	2009/03/16	12.05	Put	Currency Future	101.0000	113.0000	11.881	0	0	0
30/01/2009	€ / R	2009/03/16	11.65	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
30/01/2009	€ / R	2009/03/16	11.75	Call	Currency Future	1,525.0000	1,543.0000	1.180	0	0	0
30/01/2009	€ / R	2009/03/16	11.75	Put	Currency Future	66.0000	74.0000	12.121	0	0	0
30/01/2009	€ / R	2009/03/16	11.85	Call	Currency Future	1,435.0000	1,455.0000	1.394	0	0	0
30/01/2009	€ / R	2009/03/16	11.85	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
30/01/2009	€ / R	2009/03/16	11.65	Call	Currency Future	1,616.0000	1,633.0000	1.052	0	0	0
30/01/2009	€ / R	2009/03/16	11.95	Put	Currency Future	88.0000	99.0000	12.500	0	0	0
30/01/2009	€ / R	2009/03/16	11.95	Call	Currency Future	1,347.0000	1,368.0000	1.559	0	0	0
30/01/2009	€ / R	2009/03/16	11.55	Put	Currency Future	53.0000	59.0000	11.321	0	0	0
30/01/2009	€ / R	2009/03/16	11.55	Call	Currency Future	1,712.0000	1,729.0000	0.993	0	0	0
30/01/2009	€ / R	2009/03/16	12.30	Put	Currency Future	142.0000	158.0000	11.268	0	0	0
30/01/2009	€ / R	2009/03/16	11.60	Call	Currency Future	1,664.0000	1,681.0000	1.022	0	0	0
30/01/2009	€ / R	2009/03/16	11.50	Put	Currency Future	51.0000	57.0000	11.765	0	0	0
30/01/2009	€ / R	2009/03/16	11.50	Call	Currency Future	1,760.0000	1,777.0000	0.966	0	0	0
30/01/2009	€ / R	2009/03/16	11.60	Put	Currency Future	55.0000	62.0000	12.727	0	0	0
30/01/2009	€ / R	2009/03/16	11.70	Put	Currency Future	62.0000	69.0000	11.290	0	0	0
30/01/2009	€ / R	2009/03/16	11.70	Call	Currency Future	1,570.0000	1,588.0000	1.146	0	0	0
30/01/2009	€ / R	2009/03/16	11.80	Put	Currency Future	71.0000	80.0000	12.676	0	0	0
30/01/2009	€ / R	2009/03/16	11.80	Call	Currency Future	1,480.0000	1,499.0000	1.284	0	0	0
30/01/2009	€ / R	2009/03/16	12.30	Call	Currency Future	1,050.0000	1,077.0000	2.571	0	0	0
30/01/2009	€ / R	2009/06/12			Currency Future	13.4484	13.4642	0.117	13.5500	13.5500	2,636
30/01/2009	€ / R	2009/06/12	14.10	Call	Currency Future	676.0000	726.0000	7.396	0	0	0
30/01/2009	€ / R	2009/06/12	13.55	Call	Currency Future	871.0000	925.0000	6.200	0	0	0
30/01/2009	€ / R	2009/06/12	13.85	Put	Currency Future	1,173.0000	1,207.0000	2.899	0	0	0
30/01/2009	€ / R	2009/06/12	13.40	Put	Currency Future	879.0000	918.0000	4.437	0	0	0
30/01/2009	€ / R	2009/06/12	13.55	Put	Currency Future	973.0000	1,010.0000	3.803	0	0	0
30/01/2009	€ / R	2009/06/12	13.60	Call	Currency Future	853.0000	906.0000	6.213	0	0	0
30/01/2009	€ / R	2009/06/12	13.40	Call	Currency Future	928.0000	982.0000	5.819	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	771.0000	822.0000	6.615	0	0	0
30/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,193.0000	2,217.0000	1.094	0	0	0
30/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	849.0000	888.0000	4.594	0	0	0
30/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	713.0000	763.0000	7.013	0	0	0
30/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	302.0000	340.0000	12.583	0	0	0
30/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,667.0000	1,716.0000	2.939	0	0	0
30/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	879.0000	918.0000	4.437	0	0	0
30/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,005.0000	1,042.0000	3.682	0	0	0
30/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	319.0000	352.0000	10.345	0	0	0
30/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,354.0000	2,376.0000	0.935	0	0	0
30/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	928.0000	982.0000	5.819	0	0	0
30/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,810.0000	1,839.0000	1.602	0	0	0
30/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,265.0000	1,299.0000	2.688	0	0	0
30/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,332.0000	1,384.0000	3.904	0	0	0
30/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	341.0000	381.0000	11.730	0	0	0
30/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	967.0000	1,022.0000	5.688	0	0	0
30/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	459.0000	503.0000	9.586	0	0	0
30/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	483.0000	520.0000	7.660	0	0	0
30/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,273.0000	2,296.0000	1.012	0	0	0
30/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	321.0000	360.0000	12.150	0	0	0
30/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	947.0000	1,002.0000	5.808	0	0	0
30/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	591.0000	638.0000	7.953	0	0	0
30/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	521.0000	559.0000	7.294	0	0	0
30/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	819.0000	858.0000	4.762	0	0	0
30/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	908.0000	963.0000	6.057	0	0	0
30/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,701.0000	1,731.0000	1.764	0	0	0
30/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,270.0000	1,323.0000	4.173	0	0	0
30/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,138.0000	1,174.0000	3.163	0	0	0
30/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,007.0000	1,061.0000	5.362	0	0	0
30/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	910.0000	948.0000	4.176	0	0	0
30/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,492.0000	1,524.0000	2.145	0	0	0
30/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	694.0000	744.0000	7.205	0	0	0
30/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,104.0000	1,140.0000	3.261	0	0	0
30/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	658.0000	707.0000	7.447	0	0	0
30/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	803.0000	854.0000	6.351	0	0	0
30/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	941.0000	979.0000	4.038	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,425.0000	1,458.0000	2.316	0	0	0
30/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	641.0000	690.0000	7.644	0	0	0
30/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	890.0000	943.0000	5.955	0	0	0
30/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,181.0000	1,235.0000	4.572	0	0	0
30/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	787.0000	838.0000	6.480	0	0	0
30/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	472.0000	517.0000	9.534	0	0	0
30/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	333.0000	367.0000	10.210	0	0	0
30/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	284.0000	321.0000	13.028	0	0	0
30/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,630.0000	1,661.0000	1.902	0	0	0
30/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	500.0000	545.0000	9.000	0	0	0
30/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,632.0000	1,681.0000	3.002	0	0	0
30/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	670.0000	710.0000	5.970	0	0	0
30/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	529.0000	575.0000	8.696	0	0	0
30/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	305.0000	337.0000	10.492	0	0	0
30/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,436.0000	2,457.0000	0.862	0	0	0
30/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,069.0000	1,124.0000	5.145	0	0	0
30/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,560.0000	1,592.0000	2.051	0	0	0
30/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,703.0000	1,751.0000	2.819	0	0	0
30/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	759.0000	797.0000	5.007	0	0	0
30/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	559.0000	606.0000	8.408	0	0	0
30/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	582.0000	621.0000	6.701	0	0	0
30/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,296.0000	1,330.0000	2.623	0	0	0
30/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,005.0000	1,042.0000	3.682	0	0	0
30/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,774.0000	1,803.0000	1.635	0	0	0
30/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,737.0000	1,767.0000	1.727	0	0	0
30/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	694.0000	744.0000	7.205	0	0	0
30/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,296.0000	1,330.0000	2.623	0	0	0
30/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	853.0000	906.0000	6.213	0	0	0
30/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	446.0000	490.0000	9.865	0	0	0
30/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,007.0000	2,050.0000	2.143	0	0	0
30/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,847.0000	1,875.0000	1.516	0	0	0
30/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,360.0000	1,393.0000	2.426	0	0	0
30/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,852.0000	1,897.0000	2.430	0	0	0
30/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	420.0000	463.0000	10.238	0	0	0
30/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	658.0000	707.0000	7.447	0	0	0
30/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,360.0000	1,393.0000	2.426	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,328.0000	1,361.0000	2.485	0	0	0
30/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	751.0000	802.0000	6.791	0	0	0
30/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,392.0000	1,425.0000	2.371	0	0	0
30/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,203.0000	1,237.0000	2.826	0	0	0
30/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	486.0000	531.0000	9.259	0	0	0
30/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	253.0000	283.0000	11.858	0	0	0
30/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,038.0000	1,074.0000	3.468	0	0	0
30/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,027.0000	1,081.0000	5.258	0	0	0
30/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,998.0000	2,024.0000	1.301	0	0	0
30/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	208.0000	236.0000	13.462	0	0	0
30/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	836.0000	889.0000	6.340	0	0	0
30/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	728.0000	767.0000	5.357	0	0	0
30/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,922.0000	1,949.0000	1.405	0	0	0
30/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	433.0000	476.0000	9.931	0	0	0
30/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	624.0000	672.0000	7.692	0	0	0
30/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,459.0000	1,491.0000	2.193	0	0	0
30/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,884.0000	1,912.0000	1.486	0	0	0
30/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	787.0000	838.0000	6.480	0	0	0
30/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	396.0000	439.0000	10.859	0	0	0
30/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	433.0000	476.0000	9.931	0	0	0
30/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	341.0000	381.0000	11.730	0	0	0
30/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,138.0000	1,174.0000	3.163	0	0	0
30/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,884.0000	1,912.0000	1.486	0	0	0
30/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,193.0000	2,217.0000	1.094	0	0	0
30/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,595.0000	1,626.0000	1.944	0	0	0
30/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,665.0000	1,696.0000	1.862	0	0	0
30/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,203.0000	1,237.0000	2.826	0	0	0
30/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	789.0000	827.0000	4.816	0	0	0
30/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,526.0000	1,558.0000	2.097	0	0	0
30/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	988.0000	1,042.0000	5.466	0	0	0
30/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	514.0000	560.0000	8.949	0	0	0
30/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	751.0000	802.0000	6.791	0	0	0
30/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	607.0000	655.0000	7.908	0	0	0
30/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	607.0000	655.0000	7.908	0	0	0
30/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,526.0000	1,558.0000	2.097	0	0	0
30/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	562.0000	600.0000	6.762	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	575.0000	622.0000	8.174	0	0	0
30/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,528.0000	1,578.0000	3.272	0	0	0
30/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,960.0000	1,987.0000	1.378	0	0	0
30/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	379.0000	414.0000	9.235	0	0	0
30/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	385.0000	427.0000	10.909	0	0	0
30/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,300.0000	1,354.0000	4.154	0	0	0
30/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,036.0000	2,062.0000	1.277	0	0	0
30/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,069.0000	1,124.0000	5.145	0	0	0
30/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,459.0000	1,491.0000	2.193	0	0	0
30/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	502.0000	540.0000	7.570	0	0	0
30/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	408.0000	451.0000	10.539	0	0	0
30/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,152.0000	1,207.0000	4.774	0	0	0
30/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	459.0000	503.0000	9.586	0	0	0
30/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,460.0000	1,512.0000	3.562	0	0	0
30/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,810.0000	1,839.0000	1.602	0	0	0
30/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	648.0000	687.0000	6.019	0	0	0
30/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	544.0000	590.0000	8.456	0	0	0
30/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	514.0000	560.0000	8.949	0	0	0
30/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,210.0000	1,264.0000	4.463	0	0	0
30/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,665.0000	1,696.0000	1.862	0	0	0
30/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	412.0000	448.0000	8.738	0	0	0
30/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,027.0000	1,081.0000	5.258	0	0	0
30/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	575.0000	622.0000	8.174	0	0	0
30/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	604.0000	643.0000	6.457	0	0	0
30/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,047.0000	1,102.0000	5.253	0	0	0
30/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	670.0000	710.0000	5.970	0	0	0
30/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	836.0000	889.0000	6.340	0	0	0
30/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,096.0000	1,151.0000	5.018	0	0	0
30/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	699.0000	738.0000	5.579	0	0	0
30/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	363.0000	403.0000	11.019	0	0	0
30/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	728.0000	767.0000	5.357	0	0	0
30/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,114.0000	2,139.0000	1.183	0	0	0
30/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,328.0000	1,361.0000	2.485	0	0	0
30/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,038.0000	1,074.0000	3.468	0	0	0
30/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,181.0000	1,235.0000	4.572	0	0	0
30/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	676.0000	726.0000	7.396	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,210.0000	1,264.0000	4.463	0	0	0
30/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	582.0000	621.0000	6.701	0	0	0
30/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,332.0000	1,384.0000	3.904	0	0	0
30/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,071.0000	1,107.0000	3.361	0	0	0
30/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	483.0000	520.0000	7.660	0	0	0
30/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	562.0000	600.0000	6.762	0	0	0
30/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	819.0000	871.0000	6.349	0	0	0
30/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,071.0000	1,107.0000	3.361	0	0	0
30/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	819.0000	871.0000	6.349	0	0	0
30/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	732.0000	782.0000	6.831	0	0	0
30/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,234.0000	1,268.0000	2.755	0	0	0
30/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	967.0000	1,022.0000	5.688	0	0	0
30/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	973.0000	1,010.0000	3.803	0	0	0
30/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	871.0000	925.0000	6.200	0	0	0
30/01/2009	€ / R 2009/06/12	12.95	Put	Currency Future	625.0000	664.0000	6.240	0	0	0
30/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	819.0000	858.0000	4.762	0	0	0
30/01/2009	€ / R 2009/06/12	12.95	Call	Currency Future	1,124.0000	1,179.0000	4.893	0	0	0
30/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,047.0000	1,102.0000	5.253	0	0	0
30/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	699.0000	738.0000	5.579	0	0	0
30/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,494.0000	1,545.0000	3.414	0	0	0
30/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	395.0000	431.0000	9.114	0	0	0
30/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,392.0000	1,425.0000	2.371	0	0	0
30/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	641.0000	690.0000	7.644	0	0	0
30/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,363.0000	1,416.0000	3.888	0	0	0
30/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	465.0000	501.0000	7.742	0	0	0
30/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	604.0000	643.0000	6.457	0	0	0
30/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,562.0000	1,612.0000	3.201	0	0	0
30/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,528.0000	1,578.0000	3.272	0	0	0
30/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,494.0000	1,545.0000	3.414	0	0	0
30/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	395.0000	431.0000	9.114	0	0	0
30/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	541.0000	579.0000	7.024	0	0	0
30/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,240.0000	1,294.0000	4.355	0	0	0
30/01/2009	€ / R 2009/06/12	12.25	Put	Currency Future	364.0000	398.0000	9.341	0	0	0
30/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,152.0000	1,207.0000	4.774	0	0	0
30/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	379.0000	414.0000	9.235	0	0	0
30/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,740.0000	1,787.0000	2.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,890.0000	1,935.0000	2.381	0	0	0
30/01/2009	€ / R	2009/06/12	11.70	Put	Currency Future	219.0000	247.0000	12.785	0	0	0
30/01/2009	€ / R	2009/06/12	11.95	Put	Currency Future	278.0000	309.0000	11.151	0	0	0
30/01/2009	€ / R	2009/06/12	12.55	Call	Currency Future	1,363.0000	1,416.0000	3.888	0	0	0
30/01/2009	€ / R	2009/06/12	12.55	Put	Currency Future	465.0000	501.0000	7.742	0	0	0
30/01/2009	€ / R	2009/06/12	11.95	Call	Currency Future	1,777.0000	1,824.0000	2.645	0	0	0
30/01/2009	€ / R	2009/06/12	11.85	Put	Currency Future	253.0000	283.0000	11.858	0	0	0
30/01/2009	€ / R	2009/06/12	11.85	Call	Currency Future	1,852.0000	1,897.0000	2.430	0	0	0
30/01/2009	€ / R	2009/06/12	11.75	Put	Currency Future	230.0000	259.0000	12.609	0	0	0
30/01/2009	€ / R	2009/06/12	12.00	Put	Currency Future	291.0000	323.0000	10.997	0	0	0
30/01/2009	€ / R	2009/06/12	12.40	Call	Currency Future	1,460.0000	1,512.0000	3.562	0	0	0
30/01/2009	€ / R	2009/06/12	11.90	Put	Currency Future	266.0000	296.0000	11.278	0	0	0
30/01/2009	€ / R	2009/06/12	12.40	Put	Currency Future	412.0000	448.0000	8.738	0	0	0
30/01/2009	€ / R	2009/06/12	11.90	Call	Currency Future	1,814.0000	1,860.0000	2.536	0	0	0
30/01/2009	€ / R	2009/06/12	11.80	Put	Currency Future	241.0000	271.0000	12.448	0	0	0
30/01/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,928.0000	1,973.0000	2.334	0	0	0
30/01/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,967.0000	2,011.0000	2.237	0	0	0
30/01/2009	€ / R	2009/06/12	12.45	Call	Currency Future	1,428.0000	1,479.0000	3.571	0	0	0
30/01/2009	€ / R	2009/06/12	12.45	Put	Currency Future	429.0000	465.0000	8.392	0	0	0
30/01/2009	€ / R	2009/06/12	12.20	Put	Currency Future	348.0000	382.0000	9.770	0	0	0
30/01/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,597.0000	1,646.0000	3.068	0	0	0
30/01/2009	€ / R	2009/06/12	12.05	Put	Currency Future	305.0000	337.0000	10.492	0	0	0
30/01/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,703.0000	1,751.0000	2.819	0	0	0
30/01/2009	€ / R	2009/06/12	12.50	Put	Currency Future	447.0000	483.0000	8.054	0	0	0
30/01/2009	€ / R	2009/06/12	12.50	Call	Currency Future	1,395.0000	1,447.0000	3.728	0	0	0
30/01/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,667.0000	1,716.0000	2.939	0	0	0
30/01/2009	€ / R	2009/06/12	12.65	Call	Currency Future	1,300.0000	1,354.0000	4.154	0	0	0
30/01/2009	€ / R	2009/06/12	12.65	Put	Currency Future	502.0000	540.0000	7.570	0	0	0
30/01/2009	€ / R	2009/06/12	12.10	Put	Currency Future	319.0000	352.0000	10.345	0	0	0
30/01/2009	€ / R	2009/06/12	12.15	Put	Currency Future	333.0000	367.0000	10.210	0	0	0
30/01/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,632.0000	1,681.0000	3.002	0	0	0
30/01/2009	€ / R	2009/09/14			Currency Future	13.6671	13.6907	0.173	0.0000	0.0000	0
30/01/2009	€ / R	2009/09/14	13.45	Call	Currency Future	1,290.0000	1,350.0000	4.651	0	0	0
30/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,164.0000	1,199.0000	3.007	0	0	0
30/01/2009	€ / R	2009/09/14	14.05	Put	Currency Future	1,457.0000	1,489.0000	2.196	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
30/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,231.0000	1,290.0000	4.793	0	0	0
30/01/2009	€ / R 2009/09/14	14.05	Call	Currency Future	1,074.0000	1,130.0000	5.214	0	0	0
30/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,044.0000	1,080.0000	3.448	0	0	0
30/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,614.0000	1,644.0000	1.859	0	0	0
30/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,311.0000	1,371.0000	4.577	0	0	0
30/01/2009	€ / R 2009/09/14	14.15	Call	Currency Future	1,039.0000	1,093.0000	5.197	0	0	0
30/01/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,522.0000	1,553.0000	2.037	0	0	0
30/01/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,073.0000	1,109.0000	3.355	0	0	0
30/01/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,583.0000	1,613.0000	1.895	0	0	0
30/01/2009	€ / R 2009/09/14	14.25	Call	Currency Future	1,000.0000	1,054.0000	5.400	0	0	0
30/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	790.0000	842.0000	6.582	0	0	0
30/01/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,251.0000	1,309.0000	4.636	0	0	0
30/01/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,134.0000	1,169.0000	3.086	0	0	0
30/01/2009	€ / R 2009/09/14	13.65	Call	Currency Future	1,213.0000	1,271.0000	4.782	0	0	0
30/01/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,741.0000	1,770.0000	1.666	0	0	0
30/01/2009	€ / R 2009/09/14	14.60	Call	Currency Future	873.0000	926.0000	6.071	0	0	0
30/01/2009	€ / R 2009/09/14	14.50	Call	Currency Future	908.0000	961.0000	5.837	0	0	0
30/01/2009	€ / R 2009/09/14	13.75	Call	Currency Future	1,176.0000	1,233.0000	4.847	0	0	0
30/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	944.0000	997.0000	5.614	0	0	0
30/01/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,259.0000	1,293.0000	2.701	0	0	0
30/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,677.0000	1,707.0000	1.789	0	0	0
30/01/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,195.0000	1,230.0000	2.929	0	0	0
30/01/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,806.0000	1,835.0000	1.606	0	0	0
30/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,492.0000	1,523.0000	2.078	0	0	0
30/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,973.0000	2,001.0000	1.419	0	0	0
30/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,291.0000	1,324.0000	2.556	0	0	0
30/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,091.0000	1,146.0000	5.041	0	0	0
30/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,492.0000	1,523.0000	2.078	0	0	0
30/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	981.0000	1,035.0000	5.505	0	0	0
30/01/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,324.0000	1,357.0000	2.492	0	0	0
30/01/2009	€ / R 2009/09/14	13.85	Call	Currency Future	1,141.0000	1,197.0000	4.908	0	0	0
30/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,158.0000	1,215.0000	4.922	0	0	0
30/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,231.0000	1,290.0000	4.793	0	0	0
30/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,059.0000	1,113.0000	5.099	0	0	0
30/01/2009	€ / R 2009/09/14	14.40	Call	Currency Future	944.0000	997.0000	5.614	0	0	0
30/01/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,614.0000	1,644.0000	1.859	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,164.0000	1,199.0000	3.007	0	0	0
30/01/2009	€ / R 2009/09/14	14.30	Call	Currency Future	981.0000	1,035.0000	5.505	0	0	0
30/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,158.0000	1,215.0000	4.922	0	0	0
30/01/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,677.0000	1,707.0000	1.789	0	0	0
30/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,059.0000	1,113.0000	5.099	0	0	0
30/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,424.0000	1,455.0000	2.177	0	0	0
30/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,291.0000	1,324.0000	2.556	0	0	0
30/01/2009	€ / R 2009/09/14	13.70	Call	Currency Future	1,194.0000	1,252.0000	4.858	0	0	0
30/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,124.0000	1,180.0000	4.982	0	0	0
30/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,357.0000	1,389.0000	2.358	0	0	0
30/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,124.0000	1,180.0000	4.982	0	0	0
30/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,357.0000	1,389.0000	2.358	0	0	0
30/01/2009	€ / R 2009/09/14	13.95	Call	Currency Future	1,107.0000	1,163.0000	5.059	0	0	0
30/01/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,390.0000	1,422.0000	2.302	0	0	0
30/01/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,227.0000	1,261.0000	2.771	0	0	0
30/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	841.0000	875.0000	4.043	0	0	0
30/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	712.0000	745.0000	4.635	0	0	0
30/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,680.0000	1,736.0000	3.333	0	0	0
30/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,350.0000	1,407.0000	4.222	0	0	0
30/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,621.0000	1,678.0000	3.516	0	0	0
30/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,564.0000	1,621.0000	3.645	0	0	0
30/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	754.0000	787.0000	4.377	0	0	0
30/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,508.0000	1,566.0000	3.846	0	0	0
30/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	983.0000	1,017.0000	3.459	0	0	0
30/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	797.0000	830.0000	4.141	0	0	0
30/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,350.0000	1,407.0000	4.222	0	0	0
30/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	934.0000	968.0000	3.640	0	0	0
30/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,401.0000	1,459.0000	4.140	0	0	0
30/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	983.0000	1,017.0000	3.459	0	0	0
30/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,044.0000	1,080.0000	3.448	0	0	0
30/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,019.0000	1,074.0000	5.397	0	0	0
30/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,311.0000	1,371.0000	4.577	0	0	0
30/01/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,552.0000	1,583.0000	1.997	0	0	0
30/01/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,103.0000	1,139.0000	3.264	0	0	0
30/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	887.0000	921.0000	3.833	0	0	0
30/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,454.0000	1,512.0000	3.989	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	€ / R	2009/09/14	13.50	Call	Currency Future	1,270.0000	1,329.0000	4.646	0	0	0
30/01/2009	ALBI	2009/02/05			Index Future	296.5420	295.2370	(0.440)	297.7200	297.7200	557
30/01/2009	ALBI	2009/05/07			Index Future	304.1700	302.8350	(0.439)	305.1000	305.1000	335
30/01/2009	ALBI	2009/08/06			Index Future	309.0710	309.9040	0.270	0.0000	0.0000	0
30/01/2009	CRD1	2009/02/05			Index Future	124.8160	124.5840	(0.186)	0.0000	0.0000	0
30/01/2009	CRD1	2009/05/07			Index Future	128.0100	127.7730	(0.185)	0.0000	0.0000	0
30/01/2009	CRD1	2009/08/06			Index Future	131.1760	130.9350	(0.184)	0.0000	0.0000	2
30/01/2009	GOVI	2009/02/05			jGovi	298.2995	297.1090	(0.399)	299.4200	299.4200	620
30/01/2009	GOVI	2009/05/07			jGovi	305.9330	304.7165	(0.398)	305.0500	305.0500	45
30/01/2009	GOVI	2009/08/06			jGovi	313.5010	312.2565	(0.397)	0.0000	0.0000	0
30/01/2009	ILBI	2009/02/05			Index Future	335.4000	335.4000	-	0.0000	0.0000	2
30/01/2009	ILBI	2009/05/07			Index Future	345.2490	345.2490	-	0.0000	0.0000	0
30/01/2009	J153	2010/08/31			jSwap	9.2040	9.1820	(0.239)	0.0000	0.0000	0
30/01/2009	J157	2015/09/15			jSwap	8.4320	8.4820	0.593	0.0000	0.0000	0
30/01/2009	J186	2026/12/21			jSwap	7.5850	7.6300	0.593	0.0000	0.0000	0
30/01/2009	J201	2014/12/22			jSwap	8.2390	8.2920	0.643	0.0000	0.0000	0
30/01/2009	J203	2017/09/15			jSwap	8.3940	8.4380	0.524	0.0000	0.0000	0
30/01/2009	J204	2018/12/21			jSwap	8.1990	8.2430	0.537	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
30/01/2009	J207	2020/01/15			jSwap	8.1150	8.1620	0.579	0.0000	0.0000	0
30/01/2009	JBAR	2005/12/21			jBar	11.0420	10.9250	(1.060)	0.0000	0.0000	0
30/01/2009	JFRA	2009/02/05			jFra	10.9630	10.8490	(1.040)	0.0000	0.0000	0
30/01/2009	JFRA	2009/05/07			jFra	8.9760	8.9350	(0.457)	0.0000	0.0000	0
30/01/2009	JFRA	2009/08/06			jFra	7.5860	7.5790	(0.092)	0.0000	0.0000	0
30/01/2009	JFRA	2009/11/05			jFra	7.1400	7.1310	(0.126)	0.0000	0.0000	0
30/01/2009	JN02	2009/02/05			jNote	8.0560	8.0270	(0.360)	0.0000	0.0000	0
30/01/2009	JN02	2009/05/07			jNote	7.6330	7.6250	(0.105)	0.0000	0.0000	0
30/01/2009	JN02	2009/08/06			jNote	7.4800	7.4850	0.067	0.0000	0.0000	0
30/01/2009	JN05	2009/02/05			jNote	8.0550	8.0840	0.360	0.0000	0.0000	0
30/01/2009	JN05	2009/05/07			jNote	7.8850	7.9290	0.558	0.0000	0.0000	0
30/01/2009	JN05	2009/08/06			jNote	7.8320	7.8870	0.702	0.0000	0.0000	0
30/01/2009	JN10	2009/02/05			jNote	8.0500	8.0910	0.509	0.0000	0.0000	0
30/01/2009	JN10	2009/05/07			jNote	7.9350	7.9820	0.592	0.0000	0.0000	0
30/01/2009	JN10	2009/08/06			jNote	7.8860	7.9350	0.621	0.0000	0.0000	0
30/01/2009	JROD	2009/01/30			jRod	11.5020	11.5023	0.002	0.0000	0.0000	0
30/01/2009	JROD	2009/02/27			jRod	11.3310	11.3140	(0.150)	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
30/01/2009	JROD	2009/03/31			jRod	11.2020	11.1340	(0.607)	0.0000	0.0000	0
30/01/2009	JROD	2009/04/30			jRod	11.2720	10.9270	(3.061)	0.0000	0.0000	0
30/01/2009	JROD	2009/05/29			jRod	11.0240	10.9700	(0.490)	0.0000	0.0000	0
30/01/2009	JROD	2009/06/30			jRod	10.7040	10.6650	(0.364)	0.0000	0.0000	0
30/01/2009	OTH1	2009/02/05			Index Future	286.8810	285.1070	(0.618)	0.0000	0.0000	0
30/01/2009	OTH1	2009/05/07			Index Future	294.2220	292.4070	(0.617)	0.0000	0.0000	0
30/01/2009	OTH1	2009/08/06			Index Future	301.5000	299.6420	(0.616)	0.0000	0.0000	3
30/01/2009	R153	2009/02/05			Bond Future	6.7900	6.8290	0.574	6.7400	6.7400	7,458
30/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	4,785.0000	4,725.0000	(1.254)	0	0	0
30/01/2009	R153	2009/05/07			Bond Future	5.8950	5.9410	0.780	0.0000	0.0000	4,652
30/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	4,291.0000	4,231.0000	(1.398)	0	0	0
30/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
30/01/2009	R153	2009/08/06			Bond Future	4.6340	4.6910	1.230	0.0000	0.0000	0
30/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
30/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	5,575.0000	5,513.0000	(1.112)	0	0	0
30/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	5,326.0000	5,264.0000	(1.164)	0	0	0
30/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
30/01/2009	R153	2009/11/05			Bond Future	2.7610	2.8340	2.644	0.0000	0.0000	0
30/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
30/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	3,091.0000	3,027.0000	(2.071)	0	0	0
30/01/2009	R157	2009/02/05			Bond Future	7.3370	7.4090	0.981	7.3400	7.3400	15,382
30/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	5,481.0000	5,038.0000	(8.082)	0	0	1,350
30/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
30/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	8,346.0000	7,903.0000	(5.308)	0	0	600
30/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	850
30/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	12,496.0000	12,053.0000	(3.545)	0	0	600
30/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	11,133.0000	10,690.0000	(3.979)	0	0	0
30/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	15,161.0000	14,718.0000	(2.922)	0	0	0
30/01/2009	R157	2009/05/07			Bond Future	7.1760	7.2510	1.045	0.0000	0.0000	1,777
30/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	474.0000	515.0000	8.650	0	0	0
30/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	5,889.0000	6,181.0000	4.958	0	0	0
30/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	10,863.0000	10,454.0000	(3.765)	0	0	0
30/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	3,194.0000	3,391.0000	6.168	0	0	0
30/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,748.0000	1,590.0000	(9.039)	0	0	0
30/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	3,638.0000	3,385.0000	(6.954)	0	0	386
30/01/2009	R157	2009/08/06			Bond Future	7.0810	7.1600	1.116	0.0000	0.0000	5,000
30/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	12,933.0000	12,624.0000	(2.389)	0	0	0
30/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,066.0000	1,215.0000	13.977	0	0	0
30/01/2009	R157	2009/11/05			Bond Future	7.0200	7.1030	1.182	0.0000	0.0000	0
30/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	7,072.0000	6,901.0000	(2.418)	0	0	0
30/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	4,413.0000	4,707.0000	6.662	0	0	0
30/01/2009	R186	2009/02/05			Bond Future	7.7720	7.8330	0.785	0.0000	0.0000	3,470
30/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	15,286.0000	14,594.0000	(4.527)	0	0	0
30/01/2009	R186	2009/05/07			Bond Future	7.6820	7.7440	0.807	7.6800	7.6800	8,206
30/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	15,645.0000	15,047.0000	(3.822)	0	0	0
30/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	8,526.0000	8,069.0000	(5.360)	0	0	2,500
30/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	1,816.0000	1,923.0000	5.892	0	0	0
30/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	4,968.0000	5,216.0000	4.992	0	0	0
30/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	16,537.0000	17,071.0000	3.229	0	0	0
30/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,902.0000	1,731.0000	(8.991)	0	0	97

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	R186	2009/08/06			Bond Future	7.6300	7.6940	0.839	0.0000	0.0000	2,500
30/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	18,392.0000	17,824.0000	(3.088)	0	0	0
30/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,078.0000	4,238.0000	3.923	0	0	0
30/01/2009	R186	2009/11/05			Bond Future	7.5940	7.6590	0.856	0.0000	0.0000	0
30/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	11,447.0000	11,039.0000	(3.564)	0	0	5,000
30/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	12,522.0000	12,849.0000	2.611	0	0	0
30/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	20,437.0000	19,884.0000	(2.706)	0	0	0
30/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	5,827.0000	6,009.0000	3.123	0	0	5,000
30/01/2009	R196	2009/02/05			Bond Future	11.1850	11.0680	(1.046)	0.0000	0.0000	0
30/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	277.0000	259.0000	(6.498)	0	0	0
30/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	300.0000	275.0000	(8.333)	0	0	0
30/01/2009	R196	2009/05/07			Bond Future	11.4260	11.4290	0.026	0.0000	0.0000	0
30/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	163.0000	162.0000	(0.613)	0	0	0
30/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	37.0000	35.0000	(5.405)	0	0	0
30/01/2009	R201	2009/02/05			Bond Future	7.4630	7.5160	0.710	7.4000	7.4000	4
30/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	8,247.0000	7,990.0000	(3.116)	0	0	0
30/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R201	2009/05/07			Bond Future	7.2620	7.3170	0.757	7.2400	7.2400	2
30/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	276.0000	334.0000	21.014	0	0	0
30/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	9,188.0000	8,986.0000	(2.199)	0	0	0
30/01/2009	R201	2009/08/06			Bond Future	7.1300	7.1870	0.799	0.0000	0.0000	0
30/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	809.0000	929.0000	14.833	0	0	0
30/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	10,000.0000	9,859.0000	(1.410)	0	0	0
30/01/2009	R201	2009/11/05			Bond Future	7.0220	7.0820	0.854	0.0000	0.0000	0
30/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	5,572.0000	5,521.0000	(0.915)	0	0	0
30/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	3,483.0000	3,697.0000	6.144	0	0	0
30/01/2009	R203	2009/02/05			Bond Future	7.7680	7.8500	1.056	7.7100	7.7100	0

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30/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	8,823.0000	8,307.0000	(5.848)	0	0	0
30/01/2009	R203	2009/05/07			Bond Future	7.6320	7.7170	1.114	7.6000	7.6000	41
30/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	8,983.0000	8,692.0000	(3.239)	0	0	0
30/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	883.0000	1,119.0000	26.727	0	0	0
30/01/2009	R203	2009/08/06			Bond Future	7.5480	7.6360	1.166	0.0000	0.0000	0
30/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	1,627.0000	1,987.0000	22.127	0	0	0
30/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	11,434.0000	11,256.0000	(1.557)	0	0	0
30/01/2009	R203	2009/11/05			Bond Future	7.4910	7.5820	1.215	0.0000	0.0000	0
30/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	6,259.0000	6,881.0000	9.938	0	0	0
30/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	6,313.0000	6,390.0000	1.220	0	0	0
30/01/2009	R204	2009/02/05			Bond Future	7.8000	7.8710	0.910	7.7500	7.7500	18
30/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	9,334.0000	8,849.0000	(5.196)	0	0	0
30/01/2009	R204	2009/05/07			Bond Future	7.6790	7.7530	0.964	7.6500	7.6500	8
30/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,029.0000	1,292.0000	25.559	0	0	0
30/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	9,528.0000	9,289.0000	(2.508)	0	0	0
30/01/2009	R204	2009/08/06			Bond Future	7.6080	7.6840	0.999	0.0000	0.0000	0
30/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	12,193.0000	12,082.0000	(0.910)	0	0	0
30/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	1,883.0000	2,282.0000	21.190	0	0	0
30/01/2009	R204	2009/11/05			Bond Future	7.5570	7.6360	1.045	0.0000	0.0000	0
30/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	7,160.0000	7,833.0000	9.399	0	0	0
30/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	6,782.0000	6,933.0000	2.226	0	0	0
30/01/2009	R206	2009/02/05			Bond Future	7.5420	7.6050	0.835	0.0000	0.0000	1,730
30/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	6,634.0000	6,380.0000	(3.829)	0	0	0
30/01/2009	R206	2009/05/07			Bond Future	7.3230	7.3890	0.901	7.3000	7.3000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	6,670.0000	6,497.0000	(2.594)	0	0	0
30/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	351.0000	437.0000	24.501	0	0	0
30/01/2009	R206	2009/08/06			Bond Future	7.1750	7.2450	0.976	0.0000	0.0000	0
30/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	8,135.0000	8,008.0000	(1.561)	0	0	0
30/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	681.0000	818.0000	20.117	0	0	0
30/01/2009	R206	2009/11/05			Bond Future	7.0510	7.1250	1.049	0.0000	0.0000	0
30/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	2,856.0000	3,107.0000	8.789	0	0	0
30/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	4,458.0000	4,443.0000	(0.336)	0	0	0
30/01/2009	R207	2009/02/05			Bond Future	7.8410	7.9920	1.926	0.0000	0.0000	0
30/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	9,289.0000	8,233.0000	(11.368)	0	0	0
30/01/2009	R207	2009/05/07			Bond Future	7.7330	7.8900	2.030	0.0000	0.0000	0
30/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	9,569.0000	8,906.0000	(6.929)	0	0	0
30/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,185.0000	1,617.0000	36.456	0	0	0
30/01/2009	R207	2009/08/06			Bond Future	7.6710	7.8320	2.099	0.0000	0.0000	0
30/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	12,350.0000	11,835.0000	(4.170)	0	0	0
30/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	2,135.0000	2,731.0000	27.916	0	0	0
30/01/2009	R207	2009/11/05			Bond Future	7.6260	7.7920	2.177	0.0000	0.0000	0
30/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	7,741.0000	8,770.0000	13.293	0	0	0
30/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	6,870.0000	6,766.0000	(1.514)	0	0	0
30/01/2009	R208	2009/02/05			Bond Future	7.9070	8.0780	2.163	0.0000	0.0000	0
30/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	5,851.0000	4,622.0000	(21.005)	0	0	0
30/01/2009	R208	2009/05/07			Bond Future	7.8090	7.9890	2.305	0.0000	0.0000	0
30/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	1,740.0000	2,329.0000	33.851	0	0	0
30/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	8,234.0000	7,532.0000	(8.526)	0	0	0
30/01/2009	R208	2009/08/06			Bond Future	7.7660	7.9510	2.382	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
30/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	12,283.0000	11,651.0000	(5.145)	0	0	0
30/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	2,384.0000	3,069.0000	28.733	0	0	0
30/01/2009	R208	2009/11/05			Bond Future	7.7890	7.9780	2.426	0.0000	0.0000	0
30/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	7,422.0000	7,211.0000	(2.843)	0	0	0
30/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	7,699.0000	8,813.0000	14.469	0	0	0
30/01/2009	R209	2009/02/05			Bond Future	7.4530	7.5340	1.087	0.0000	0.0000	1,472
30/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	13,830.0000	13,003.0000	(5.980)	0	0	0
30/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/01/2009	R209	2009/05/07			Bond Future	7.3790	7.4610	1.111	7.3800	7.2700	4,233
30/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,048.0000	1,393.0000	32.920	0	0	0
30/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	15,620.0000	15,119.0000	(3.207)	0	0	0
30/01/2009	R209	2009/08/06			Bond Future	7.3330	7.4170	1.146	0.0000	0.0000	0
30/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	3,312.0000	4,011.0000	21.105	0	0	0
30/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	16,366.0000	16,192.0000	(1.063)	0	0	0
30/01/2009	R209	2009/11/05			Bond Future	7.3010	7.3860	1.164	0.0000	0.0000	0
30/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	10,858.0000	11,975.0000	10.287	0	0	0
30/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	10,319.0000	10,550.0000	2.239	0	0	0
30/01/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	9,155.0000	9,422.0000	2.916	0	0	5,000
30/01/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	12,410.0000	13,563.0000	9.291	0	0	0
30/01/2009	TRT1	2009/02/05			Index Future	294.4870	293.2990	(0.403)	0.0000	0.0000	0
30/01/2009	TRT1	2009/05/07			Index Future	302.0230	300.8080	(0.402)	0.0000	0.0000	0
30/01/2009	TRT1	2009/08/06			Index Future	309.4940	308.2510	(0.402)	0.0000	0.0000	100
30/01/2009	ZAAD	2009/03/16			Currency Future	6.6173	6.5391	(1.182)	0.0000	0.0000	8,174
30/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	56.0000	47.0000	(16.071)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	264.0000	228.0000	(13.636)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	228.0000	197.0000	(13.596)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	307.0000	265.0000	(13.681)	0	0	0

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30/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	40.0000	33.0000	(17.500)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	142.0000	122.0000	(14.085)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	494.0000	550.0000	11.336	0	0	0
30/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	247.0000	289.0000	17.004	0	0	0
30/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	189.0000	226.0000	19.577	0	0	0
30/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	173.0000	149.0000	(13.873)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	311.0000	358.0000	15.113	0	0	0
30/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	311.0000	358.0000	15.113	0	0	0
30/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	247.0000	289.0000	17.004	0	0	0
30/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	129.0000	111.0000	(13.953)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	28.0000	23.0000	(17.857)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	185.0000	159.0000	(14.054)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	264.0000	228.0000	(13.636)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,304.0000	1,379.0000	5.752	0	0	0
30/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	357.0000	309.0000	(13.445)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	417.0000	470.0000	12.710	0	0	0
30/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	72.0000	90.0000	25.000	0	0	0
30/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	534.0000	591.0000	10.674	0	0	0
30/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	489.0000	429.0000	(12.270)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,210.0000	1,284.0000	6.116	0	0	0
30/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	381.0000	431.0000	13.123	0	0	0
30/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	162.0000	139.0000	(14.198)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	246.0000	212.0000	(13.821)	0	0	0
30/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	852.0000	920.0000	7.981	0	0	0
30/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	455.0000	510.0000	12.088	0	0	0
30/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	574.0000	633.0000	10.279	0	0	0
30/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	198.0000	171.0000	(13.636)	0	0	0
30/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,447.0000	1,523.0000	5.252	0	0	0
30/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	106.0000	90.0000	(15.094)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	151.0000	130.0000	(13.907)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	278.0000	323.0000	16.187	0	0	0
30/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	345.0000	394.0000	14.203	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	140.0000	170.0000	21.429	0	0	0
30/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	568.0000	504.0000	(11.268)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	213.0000	183.0000	(14.085)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	769.0000	834.0000	8.453	0	0	0
30/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	611.0000	672.0000	9.984	0	0	0
30/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,072.0000	1,144.0000	6.716	0	0	0
30/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	162.0000	139.0000	(14.198)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,352.0000	1,427.0000	5.547	0	0	0
30/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	688.0000	751.0000	9.157	0	0	0
30/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	938.0000	1,008.0000	7.463	0	0	0
30/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	494.0000	550.0000	11.336	0	0	0
30/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	983.0000	1,053.0000	7.121	0	0	0
30/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	117.0000	100.0000	(14.530)	0	0	0
30/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,496.0000	1,572.0000	5.080	0	0	0
30/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	455.0000	510.0000	12.088	0	0	0
30/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	228.0000	197.0000	(13.596)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	35.0000	29.0000	(17.143)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	649.0000	711.0000	9.553	0	0	0
30/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	649.0000	711.0000	9.553	0	0	0
30/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	117.0000	100.0000	(14.530)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	852.0000	920.0000	7.981	0	0	0
30/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	769.0000	834.0000	8.453	0	0	0
30/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	51.0000	65.0000	27.451	0	0	0
30/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	381.0000	431.0000	13.123	0	0	0
30/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	62.0000	53.0000	(14.516)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	278.0000	323.0000	16.187	0	0	0
30/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	86.0000	73.0000	(15.116)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	489.0000	429.0000	(12.270)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	50.0000	42.0000	(16.000)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	246.0000	212.0000	(13.821)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	173.0000	149.0000	(13.873)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	72.0000	90.0000	25.000	0	0	0
30/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	895.0000	964.0000	7.709	0	0	0
30/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	70.0000	59.0000	(15.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	142.0000	122.0000	(14.085)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	357.0000	309.0000	(13.445)	0	0	0
30/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	106.0000	90.0000	(15.094)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	140.0000	170.0000	21.429	0	0	0
30/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	198.0000	171.0000	(13.636)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	163.0000	197.0000	20.859	0	0	0
30/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,027.0000	1,098.0000	6.913	0	0	0
30/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	728.0000	792.0000	8.791	0	0	0
30/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	330.0000	286.0000	(13.333)	0	0	0
30/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,399.0000	1,475.0000	5.432	0	0	0
30/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	77.0000	66.0000	(14.286)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	688.0000	751.0000	9.157	0	0	0
30/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,118.0000	1,190.0000	6.440	0	0	0
30/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	810.0000	877.0000	8.272	0	0	0
30/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	574.0000	633.0000	10.279	0	0	0
30/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	22.0000	18.0000	(18.182)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	95.0000	81.0000	(14.737)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,257.0000	1,331.0000	5.887	0	0	0
30/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	418.0000	363.0000	(13.158)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,164.0000	1,237.0000	6.271	0	0	0
30/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	217.0000	257.0000	18.433	0	0	0
30/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	101.0000	124.0000	22.772	0	0	0
30/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	285.0000	246.0000	(13.684)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	119.0000	146.0000	22.689	0	0	0
30/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	163.0000	197.0000	20.859	0	0	0
30/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	330.0000	286.0000	(13.333)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	452.0000	394.0000	(12.832)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	386.0000	335.0000	(13.212)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	611.0000	672.0000	9.984	0	0	0
30/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	129.0000	111.0000	(13.953)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	217.0000	257.0000	18.433	0	0	0
30/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	285.0000	246.0000	(13.684)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	84.0000	105.0000	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
30/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	31.0000	26.0000	(16.129)	0	0	0
30/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,593.0000	1,669.0000	4.771	0	0	0
30/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
30/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,304.0000	1,379.0000	5.752	0	0	0
30/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	609.0000	543.0000	(10.837)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	42.0000	54.0000	28.571	0	0	0
30/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	528.0000	466.0000	(11.742)	0	0	0
30/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	28.0000	37.0000	32.143	0	0	0
30/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	696.0000	626.0000	(10.057)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	60.0000	76.0000	26.667	0	0	0
30/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
30/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	652.0000	584.0000	(10.429)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	60.0000	76.0000	26.667	0	0	0
30/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	528.0000	466.0000	(11.742)	0	0	0
30/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	35.0000	45.0000	28.571	0	0	0
30/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	740.0000	669.0000	(9.595)	0	0	0
30/01/2009	ZAAD	2009/06/12			Currency Future	6.7158	6.6376	(1.164)	6.6700	6.6700	1,320
30/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	116.0000	107.0000	(7.759)	0	0	0
30/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,663.0000	1,736.0000	4.390	0	0	0
30/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	280.0000	321.0000	14.643	0	0	0
30/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	482.0000	449.0000	(6.846)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	322.0000	299.0000	(7.143)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
30/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,574.0000	1,646.0000	4.574	0	0	0
30/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	428.0000	475.0000	10.981	0	0	0
30/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	493.0000	542.0000	9.939	0	0	0
30/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,151.0000	1,217.0000	5.734	0	0	0
30/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,033.0000	1,097.0000	6.196	0	0	0
30/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	367.0000	411.0000	11.989	0	0	0
30/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	744.0000	800.0000	7.527	0	0	0
30/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	706.0000	762.0000	7.932	0	0	0
30/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	444.0000	413.0000	(6.982)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	409.0000	379.0000	(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
30/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,232.0000	1,299.0000	5.438	0	0	0
30/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	79.0000	73.0000	(7.595)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	546.0000	508.0000	(6.960)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	310.0000	288.0000	(7.097)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	723.0000	8.072	0	0	0
30/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	444.0000	413.0000	(6.982)	0	0	0
30/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	310.0000	288.0000	(7.097)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	561.0000	612.0000	9.091	0	0	0
30/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	426.0000	396.0000	(7.042)	0	0	0
30/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,486.0000	1,557.0000	4.778	0	0	0
30/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	148.0000	137.0000	(7.432)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	744.0000	800.0000	7.527	0	0	0
30/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	493.0000	542.0000	9.939	0	0	0
30/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	526.0000	577.0000	9.696	0	0	0
30/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	148.0000	137.0000	(7.432)	0	0	0
30/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,574.0000	1,646.0000	4.574	0	0	0
30/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,315.0000	1,384.0000	5.247	0	0	0
30/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	632.0000	685.0000	8.386	0	0	0
30/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	460.0000	508.0000	10.435	0	0	0
30/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	596.0000	648.0000	8.725	0	0	0
30/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	90.0000	83.0000	(7.778)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	335.0000	311.0000	(7.164)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	335.0000	311.0000	(7.164)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,315.0000	1,384.0000	5.247	0	0	0
30/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	131.0000	121.0000	(7.634)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	428.0000	475.0000	10.981	0	0	0
30/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	669.0000	723.0000	8.072	0	0	0
30/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,400.0000	1,470.0000	5.000	0	0	0
30/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,232.0000	1,299.0000	5.438	0	0	0
30/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	392.0000	364.0000	(7.143)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	848.0000	907.0000	6.958	0	0	0
30/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	337.0000	381.0000	13.056	0	0	0
30/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	848.0000	907.0000	6.958	0	0	0
30/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	348.0000	323.0000	(7.184)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	362.0000	336.0000	(7.182)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	236.0000	219.0000	(7.203)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	409.0000	379.0000	(7.335)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	526.0000	577.0000	9.696	0	0	0
30/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	920.0000	981.0000	6.630	0	0	0
30/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	920.0000	981.0000	6.630	0	0	0
30/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	362.0000	336.0000	(7.182)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,033.0000	1,097.0000	6.196	0	0	0
30/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	236.0000	219.0000	(7.203)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	264.0000	245.0000	(7.197)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	377.0000	350.0000	(7.162)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	199.0000	184.0000	(7.538)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	502.0000	468.0000	(6.773)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	778.0000	835.0000	7.326	0	0	0
30/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	377.0000	350.0000	(7.162)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	177.0000	164.0000	(7.345)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	392.0000	364.0000	(7.143)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	294.0000	273.0000	(7.143)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	561.0000	612.0000	9.091	0	0	0
30/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	211.0000	195.0000	(7.583)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,072.0000	1,136.0000	5.970	0	0	0
30/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	995.0000	1,058.0000	6.332	0	0	0
30/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,111.0000	1,176.0000	5.851	0	0	0
30/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	178.0000	209.0000	17.416	0	0	0
30/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	694.0000	647.0000	(6.772)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	162.0000	192.0000	18.519	0	0	0
30/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	464.0000	430.0000	(7.328)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	728.0000	679.0000	(6.731)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	398.0000	443.0000	11.307	0	0	0
30/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	596.0000	648.0000	8.725	0	0	0
30/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	212.0000	247.0000	16.509	0	0	0
30/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	628.0000	584.0000	(7.006)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	264.0000	245.0000	(7.197)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	957.0000	1,019.0000	6.479	0	0	0
30/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	308.0000	350.0000	13.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	223.0000	207.0000	(7.175)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	524.0000	488.0000	(6.870)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	250.0000	231.0000	(7.600)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	884.0000	944.0000	6.787	0	0	0
30/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	464.0000	430.0000	(7.328)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	255.0000	293.0000	14.902	0	0	0
30/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	398.0000	443.0000	11.307	0	0	0
30/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	571.0000	531.0000	(7.005)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	279.0000	258.0000	(7.527)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	294.0000	273.0000	(7.143)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	546.0000	508.0000	(6.960)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	280.0000	321.0000	14.643	0	0	0
30/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	337.0000	381.0000	13.056	0	0	0
30/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	502.0000	468.0000	(6.773)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	778.0000	835.0000	7.326	0	0	0
30/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	813.0000	871.0000	7.134	0	0	0
30/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	571.0000	531.0000	(7.005)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	255.0000	293.0000	14.902	0	0	0
30/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
30/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,151.0000	1,217.0000	5.734	0	0	0
30/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	231.0000	267.0000	15.584	0	0	0
30/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	596.0000	554.0000	(7.047)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	660.0000	615.0000	(6.818)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	195.0000	227.0000	16.410	0	0	0
30/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	162.0000	192.0000	18.519	0	0	0
30/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	134.0000	160.0000	19.403	0	0	0
30/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	800.0000	748.0000	(6.500)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	728.0000	679.0000	(6.731)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	212.0000	247.0000	16.509	0	0	0
30/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	178.0000	209.0000	17.416	0	0	0
30/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	837.0000	783.0000	(6.452)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	694.0000	647.0000	(6.772)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	121.0000	146.0000	20.661	0	0	0
30/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	148.0000	176.0000	18.919	0	0	0
30/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	764.0000	713.0000	(6.675)	0	0	0
30/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	628.0000	584.0000	(7.006)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD	2009/09/14			Currency Future	6.8047	6.7302	(1.095)	6.7500	6.7500	81
30/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,095.0000	1,149.0000	4.932	0	0	0
30/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	815.0000	863.0000	5.890	0	0	0
30/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	529.0000	499.0000	(5.671)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	410.0000	387.0000	(5.610)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	470.0000	443.0000	(5.745)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	956.0000	1,007.0000	5.335	0	0	0
30/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	743.0000	790.0000	6.326	0	0	0
30/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	379.0000	357.0000	(5.805)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	990.0000	1,041.0000	5.152	0	0	0
30/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	498.0000	470.0000	(5.622)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	349.0000	329.0000	(5.731)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	451.0000	492.0000	9.091	0	0	0
30/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	607.0000	651.0000	7.249	0	0	0
30/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	775.0000	736.0000	(5.032)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	394.0000	371.0000	(5.838)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	391.0000	430.0000	9.974	0	0	0
30/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	544.0000	586.0000	7.721	0	0	0
30/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	717.0000	680.0000	(5.160)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,024.0000	1,077.0000	5.176	0	0	0
30/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	656.0000	622.0000	(5.183)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	674.0000	719.0000	6.677	0	0	0
30/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	321.0000	356.0000	10.903	0	0	0
30/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	852.0000	901.0000	5.751	0	0	0
30/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	696.0000	660.0000	(5.172)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	562.0000	531.0000	(5.516)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	640.0000	685.0000	7.031	0	0	0
30/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	483.0000	523.0000	8.282	0	0	0
30/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	457.0000	431.0000	(5.689)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	618.0000	584.0000	(5.502)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	362.0000	400.0000	10.497	0	0	0
30/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	364.0000	343.0000	(5.769)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	580.0000	548.0000	(5.517)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	513.0000	554.0000	7.992	0	0	0
30/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	598.0000	566.0000	(5.351)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	580.0000	548.0000	(5.517)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	638.0000	603.0000	(5.486)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	513.0000	554.0000	7.992	0	0	0
30/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	575.0000	618.0000	7.478	0	0	0
30/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	444.0000	419.0000	(5.631)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	618.0000	584.0000	(5.502)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	922.0000	972.0000	5.423	0	0	0
30/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	427.0000	403.0000	(5.621)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	889.0000	939.0000	5.624	0	0	0
30/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,059.0000	1,112.0000	5.005	0	0	0
30/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	575.0000	618.0000	7.478	0	0	0
30/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	922.0000	972.0000	5.423	0	0	0
30/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	779.0000	826.0000	6.033	0	0	0
30/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	743.0000	790.0000	6.326	0	0	0
30/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	815.0000	863.0000	5.890	0	0	0
30/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	640.0000	685.0000	7.031	0	0	0
30/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	394.0000	371.0000	(5.838)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	457.0000	431.0000	(5.689)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	470.0000	443.0000	(5.745)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	545.0000	515.0000	(5.505)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	852.0000	901.0000	5.751	0	0	0
30/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	484.0000	457.0000	(5.579)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	483.0000	523.0000	8.282	0	0	0
30/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	545.0000	515.0000	(5.505)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	717.0000	680.0000	(5.160)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	675.0000	641.0000	(5.037)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	674.0000	719.0000	6.677	0	0	0
30/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	420.0000	461.0000	9.762	0	0	0
30/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	779.0000	826.0000	6.033	0	0	0
30/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	498.0000	470.0000	(5.622)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	362.0000	400.0000	10.497	0	0	0
30/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	484.0000	457.0000	(5.579)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	638.0000	603.0000	(5.486)	0	0	0
30/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	529.0000	499.0000	(5.671)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	427.0000	403.0000	(5.621)	0	0	0
30/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	708.0000	754.0000	6.497	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
30/01/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	990.0000	1,041.0000	5.152	0	0	0
30/01/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	513.0000	485.0000	(5.458)	0	0	0

Grand Total: **428,195**