



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 15/01/2009

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
15/01/2009	\$ / R 2009/03/16			Currency Future	10.3589	10.2652	(0.905)	10.4100	10.1600	168,844
15/01/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	990.0000	1,045.0000	5.556	0	0	0
15/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	700.0000	744.0000	6.286	0	0	0
15/01/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	259.0000	221.0000	(14.672)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,792.0000	1,698.0000	(5.246)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	422.0000	455.0000	7.820	0	0	0
15/01/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,456.0000	1,516.0000	4.121	0	0	0
15/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,185.0000	1,096.0000	(7.511)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	631.0000	570.0000	(9.667)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	37.0000	37.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	959.0000	875.0000	(8.759)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	386.0000	343.0000	(11.140)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	509.0000	545.0000	7.073	0	0	0
15/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,746.0000	1,652.0000	(5.384)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,075.0000	1,981.0000	(4.530)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	200.0000	210.0000	5.000	0	0	0
15/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	877.0000	928.0000	5.815	0	0	0
15/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	568.0000	510.0000	(10.211)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	16.0000	16.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	703.0000	636.0000	(9.531)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,433.0000	1,342.0000	(6.350)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	349.0000	310.0000	(11.175)	0	0	2,500
15/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	529.0000	473.0000	(10.586)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	215.0000	181.0000	(15.814)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	247.0000	259.0000	4.858	0	0	0
15/01/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	2,075.0000	1,981.0000	(4.530)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	568.0000	510.0000	(10.211)	0	0	2,500
15/01/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	45.0000	46.0000	2.222	0	0	0
15/01/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	74.0000	77.0000	4.054	0	0	0
15/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	459.0000	409.0000	(10.893)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,654.0000	1,561.0000	(5.623)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	26.0000	26.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	677.0000	612.0000	(9.601)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	451.0000	484.0000	7.317	0	0	0
15/01/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	856.0000	775.0000	(9.463)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
15/01/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	480.0000	514.0000	7.083	0	0	0
15/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,565.0000	1,472.0000	(5.942)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,317.0000	2,223.0000	(4.057)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	823.0000	743.0000	(9.721)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	451.0000	484.0000	7.317	0	0	0
15/01/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	959.0000	875.0000	(8.759)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	631.0000	570.0000	(9.667)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,068.0000	1,125.0000	5.337	0	0	0
15/01/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	264.0000	277.0000	4.924	0	0	0
15/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	610.0000	549.0000	(10.000)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	924.0000	841.0000	(8.983)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	570.0000	608.0000	6.667	0	0	0
15/01/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	889.0000	807.0000	(9.224)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,885.0000	1,791.0000	(4.987)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,520.0000	1,428.0000	(6.053)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	791.0000	712.0000	(9.987)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	215.0000	226.0000	5.116	0	0	0
15/01/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,300.0000	1,356.0000	4.308	0	0	0
15/01/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	2,027.0000	1,933.0000	(4.637)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,746.0000	1,652.0000	(5.384)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	759.0000	685.0000	(9.750)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	282.0000	296.0000	4.965	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	247.0000	210.0000	(14.980)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	2,123.0000	2,029.0000	(4.428)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	37.0000	37.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
15/01/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	186.0000	195.0000	4.839	0	0	0
15/01/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	529.0000	473.0000	(10.586)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	369.0000	397.0000	7.588	0	0	0
15/01/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,338.0000	1,395.0000	4.260	0	0	0
15/01/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	126.0000	131.0000	3.968	0	0	0
15/01/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	1,185.0000	1,096.0000	(7.511)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	327.0000	290.0000	(11.315)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,266.0000	1,176.0000	(7.109)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	300.0000	320.0000	6.667	0	0	0
15/01/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	361.0000	321.0000	(11.080)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	148.0000	155.0000	4.730	0	0	0
15/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	654.0000	591.0000	(9.633)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	200.0000	210.0000	5.000	0	0	0
15/01/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	1,107.0000	1,020.0000	(7.859)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	14.0000	14.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	107.0000	111.0000	3.738	0	0	0
15/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	231.0000	242.0000	4.762	0	0	0
15/01/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	413.0000	368.0000	(10.896)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	610.0000	549.0000	(10.000)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,317.0000	2,223.0000	(4.057)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,348.0000	1,258.0000	(6.677)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	539.0000	576.0000	6.865	0	0	0
15/01/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	995.0000	910.0000	(8.543)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	804.0000	853.0000	6.095	0	0	0
15/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,220.0000	2,126.0000	(4.234)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
15/01/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	107.0000	111.0000	3.738	0	0	0
15/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,838.0000	1,745.0000	(5.060)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	823.0000	743.0000	(9.721)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	548.0000	491.0000	(10.401)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	539.0000	576.0000	6.865	0	0	0
15/01/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	231.0000	242.0000	4.762	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R	2009/03/16	8.55	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/01/2009	\$ / R	2009/03/16	10.40	Put	Currency Future	570.0000	608.0000	6.667	0	0	0
15/01/2009	\$ / R	2009/03/16	8.15	Put	Currency Future	11.0000	11.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	8.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.20	Call	Currency Future	1,266.0000	1,176.0000	(7.109)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.80	Put	Currency Future	264.0000	277.0000	4.924	0	0	0
15/01/2009	\$ / R	2009/03/16	10.35	Call	Currency Future	548.0000	491.0000	(10.401)	0	0	5,000
15/01/2009	\$ / R	2009/03/16	10.80	Put	Currency Future	841.0000	890.0000	5.826	0	0	0
15/01/2009	\$ / R	2009/03/16	9.30	Put	Currency Future	126.0000	131.0000	3.968	0	0	0
15/01/2009	\$ / R	2009/03/16	8.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	8.20	Call	Currency Future	2,171.0000	2,077.0000	(4.330)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.10	Put	Currency Future	89.0000	92.0000	3.371	0	0	0
15/01/2009	\$ / R	2009/03/16	9.40	Call	Currency Future	1,107.0000	1,020.0000	(7.859)	0	0	0
15/01/2009	\$ / R	2009/03/16	10.80	Call	Currency Future	399.0000	355.0000	(11.028)	0	0	0
15/01/2009	\$ / R	2009/03/16	7.90	Put	Currency Future	5.0000	5.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	8.35	Call	Currency Future	2,027.0000	1,933.0000	(4.637)	0	0	0
15/01/2009	\$ / R	2009/03/16	8.20	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	9.10	Call	Currency Future	1,348.0000	1,258.0000	(6.677)	0	0	0
15/01/2009	\$ / R	2009/03/16	10.10	Put	Currency Future	395.0000	426.0000	7.848	0	0	0
15/01/2009	\$ / R	2009/03/16	10.00	Put	Currency Future	344.0000	370.0000	7.558	0	0	0
15/01/2009	\$ / R	2009/03/16	10.45	Call	Currency Future	510.0000	456.0000	(10.588)	0	0	0
15/01/2009	\$ / R	2009/03/16	10.65	Put	Currency Future	734.0000	780.0000	6.267	0	0	0
15/01/2009	\$ / R	2009/03/16	10.90	Put	Currency Future	914.0000	967.0000	5.799	0	0	0
15/01/2009	\$ / R	2009/03/16	8.80	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
15/01/2009	\$ / R	2009/03/16	8.70	Call	Currency Future	1,700.0000	1,607.0000	(5.471)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.95	Put	Currency Future	320.0000	344.0000	7.500	0	0	0
15/01/2009	\$ / R	2009/03/16	10.45	Put	Currency Future	601.0000	641.0000	6.656	0	0	0
15/01/2009	\$ / R	2009/03/16	10.95	Put	Currency Future	952.0000	1,005.0000	5.567	0	0	0
15/01/2009	\$ / R	2009/03/16	8.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	8.70	Put	Currency Future	41.0000	41.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	9.40	Put	Currency Future	148.0000	155.0000	4.730	0	0	0
15/01/2009	\$ / R	2009/03/16	9.95	Call	Currency Future	728.0000	660.0000	(9.341)	0	0	0
15/01/2009	\$ / R	2009/03/16	8.60	Call	Currency Future	1,792.0000	1,698.0000	(5.246)	0	0	0
15/01/2009	\$ / R	2009/03/16	8.00	Put	Currency Future	7.0000	7.0000	-	0	0	0
15/01/2009	\$ / R	2009/03/16	9.70	Call	Currency Future	889.0000	807.0000	(9.224)	0	0	0
15/01/2009	\$ / R	2009/03/16	10.15	Put	Currency Future	422.0000	455.0000	7.820	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	589.0000	529.0000	(10.187)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	33.0000	33.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,366.0000	2,272.0000	(3.973)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	195.0000	164.0000	(15.897)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	1,069.0000	982.0000	(8.138)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	56.0000	57.0000	1.786	0	0	0
15/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,268.0000	2,174.0000	(4.145)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	284.0000	243.0000	(14.437)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	160.0000	167.0000	4.375	0	0	0
15/01/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	173.0000	181.0000	4.624	0	0	0
15/01/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	369.0000	397.0000	7.588	0	0	0
15/01/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,477.0000	1,385.0000	(6.229)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	137.0000	143.0000	4.380	0	0	0
15/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	443.0000	395.0000	(10.835)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,565.0000	1,472.0000	(5.942)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,577.0000	1,640.0000	3.995	0	0	0
15/01/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	1,032.0000	946.0000	(8.333)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	68.0000	70.0000	2.941	0	0	0
15/01/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	169.0000	140.0000	(17.160)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	475.0000	424.0000	(10.737)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	791.0000	712.0000	(9.987)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	677.0000	612.0000	(9.601)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,225.0000	1,278.0000	4.327	0	0	0
15/01/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,464.0000	2,370.0000	(3.815)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,838.0000	1,745.0000	(5.060)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,660.0000	1,725.0000	3.916	0	0	0
15/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,108.0000	1,165.0000	5.144	0	0	0
15/01/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	700.0000	744.0000	6.286	0	0	0
15/01/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	284.0000	243.0000	(14.437)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	33.0000	33.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	186.0000	156.0000	(16.129)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,220.0000	2,126.0000	(4.234)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,225.0000	1,278.0000	4.327	0	0	0
15/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	316.0000	281.0000	(11.076)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,148.0000	1,203.0000	4.791	0	0	0
15/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,609.0000	1,517.0000	(5.718)	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
15/01/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,496.0000	1,557.0000	4.078	0	0	0
15/01/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	12.0000	12.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	236.0000	200.0000	(15.254)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,029.0000	1,085.0000	5.442	0	0	0
15/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	666.0000	709.0000	6.456	0	0	0
15/01/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	306.0000	268.0000	(12.418)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	18.0000	18.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	205.0000	172.0000	(16.098)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,268.0000	2,174.0000	(4.145)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,377.0000	1,435.0000	4.212	0	0	0
15/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	338.0000	300.0000	(11.243)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	759.0000	685.0000	(9.750)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	282.0000	296.0000	4.965	0	0	0
15/01/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	475.0000	424.0000	(10.737)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	841.0000	890.0000	5.826	0	0	0
15/01/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	914.0000	967.0000	5.799	0	0	0
15/01/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
15/01/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,416.0000	1,475.0000	4.167	0	0	0
15/01/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,536.0000	1,599.0000	4.102	0	0	0
15/01/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	734.0000	780.0000	6.267	0	0	0
15/01/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	300.0000	320.0000	6.667	0	0	0
15/01/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	769.0000	816.0000	6.112	0	0	0
15/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	373.0000	332.0000	(10.992)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,980.0000	1,886.0000	(4.747)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,188.0000	1,240.0000	4.377	0	0	0
15/01/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,171.0000	2,077.0000	(4.330)	0	0	0
15/01/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,786.0000	1,855.0000	3.863	0	0	0
15/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	177.0000	148.0000	(16.384)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	62.0000	63.0000	1.613	0	0	0
15/01/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	145.0000	120.0000	(17.241)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	666.0000	709.0000	6.456	0	0	0
15/01/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	399.0000	355.0000	(11.028)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	21.0000	21.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	271.0000	232.0000	(14.391)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,609.0000	1,517.0000	(5.718)	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
15/01/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	443.0000	395.0000	(10.835)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	459.0000	409.0000	(10.893)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	428.0000	381.0000	(10.981)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,932.0000	1,838.0000	(4.865)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	225.0000	191.0000	(15.111)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	50.0000	51.0000	2.000	0	0	0
15/01/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,702.0000	1,768.0000	3.878	0	0	0
15/01/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	1,146.0000	1,058.0000	(7.679)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	373.0000	332.0000	(10.992)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,262.0000	1,317.0000	4.358	0	0	0
15/01/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	41.0000	41.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,618.0000	1,683.0000	4.017	0	0	0
15/01/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	509.0000	545.0000	7.073	0	0	0
15/01/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,068.0000	1,125.0000	5.337	0	0	0
15/01/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,932.0000	1,838.0000	(4.865)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,108.0000	1,165.0000	5.144	0	0	0
15/01/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,520.0000	1,428.0000	(6.053)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	177.0000	148.0000	(16.384)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	492.0000	440.0000	(10.569)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	327.0000	290.0000	(11.315)	0	0	0
15/01/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	23.0000	23.0000	-	0	0	0
15/01/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,618.0000	1,683.0000	4.017	0	0	0
15/01/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,700.0000	1,607.0000	(5.471)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	161.0000	133.0000	(17.391)	0	0	0
15/01/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	633.0000	675.0000	6.635	0	0	0
15/01/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	395.0000	426.0000	7.848	0	0	0
15/01/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	654.0000	591.0000	(9.633)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,307.0000	1,216.0000	(6.963)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	98.0000	101.0000	3.061	0	0	0
15/01/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	316.0000	281.0000	(11.076)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	297.0000	255.0000	(14.141)	0	0	0
15/01/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	338.0000	300.0000	(11.243)	0	0	0
15/01/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	137.0000	143.0000	4.380	0	0	0
15/01/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,029.0000	1,085.0000	5.442	0	0	0
15/01/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	877.0000	928.0000	5.815	0	0	0
15/01/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	386.0000	343.0000	(11.140)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R	2009/03/16	9.55	Put	Currency Future	186.0000	195.0000	4.839	0	0	0
15/01/2009	\$ / R	2009/03/16	9.55	Call	Currency Future	995.0000	910.0000	(8.543)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.35	Call	Currency Future	1,146.0000	1,058.0000	(7.679)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.25	Call	Currency Future	1,225.0000	1,136.0000	(7.265)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.25	Put	Currency Future	116.0000	121.0000	4.310	0	0	0
15/01/2009	\$ / R	2009/03/16	9.45	Call	Currency Future	1,069.0000	982.0000	(8.138)	0	0	0
15/01/2009	\$ / R	2009/03/16	9.45	Put	Currency Future	160.0000	167.0000	4.375	0	0	0
15/01/2009	\$ / R	2009/03/16	9.95	Put	Currency Future	320.0000	344.0000	7.500	0	0	0
15/01/2009	\$ / R	2009/03/16	9.95	Call	Currency Future	728.0000	660.0000	(9.341)	0	0	0
15/01/2009	\$ / R	2009/06/12			Currency Future	10.5642	10.4632	(0.956)	10.6100	10.6000	4,579
15/01/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	819.0000	757.0000	(7.570)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	1,203.0000	1,117.0000	(7.149)	0	0	0
15/01/2009	\$ / R	2009/06/12	8.05	Put	Currency Future	57.0000	57.0000	-	0	0	0
15/01/2009	\$ / R	2009/06/12	8.15	Call	Currency Future	2,480.0000	2,380.0000	(4.032)	0	0	0
15/01/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	887.0000	926.0000	4.397	0	0	0
15/01/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	2,215.0000	2,116.0000	(4.470)	0	0	0
15/01/2009	\$ / R	2009/06/12	8.40	Call	Currency Future	2,259.0000	2,159.0000	(4.427)	0	0	0
15/01/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,842.0000	1,745.0000	(5.266)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	1,172.0000	1,087.0000	(7.253)	0	0	0
15/01/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	917.0000	851.0000	(7.197)	0	0	0
15/01/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	414.0000	366.0000	(11.594)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	303.0000	313.0000	3.300	0	0	0
15/01/2009	\$ / R	2009/06/12	8.40	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
15/01/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	178.0000	182.0000	2.247	0	0	0
15/01/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	458.0000	474.0000	3.493	0	0	0
15/01/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	703.0000	737.0000	4.836	0	0	0
15/01/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	1,398.0000	1,308.0000	(6.438)	0	0	0
15/01/2009	\$ / R	2009/06/12	8.50	Put	Currency Future	108.0000	110.0000	1.852	0	0	0
15/01/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	498.0000	515.0000	3.414	0	0	0
15/01/2009	\$ / R	2009/06/12	8.90	Call	Currency Future	1,842.0000	1,745.0000	(5.266)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.70	Put	Currency Future	402.0000	415.0000	3.234	0	0	0
15/01/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	663.0000	601.0000	(9.351)	0	0	0
15/01/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	467.0000	416.0000	(10.921)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	1,112.0000	1,029.0000	(7.464)	0	0	0
15/01/2009	\$ / R	2009/06/12	8.90	Put	Currency Future	178.0000	182.0000	2.247	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	367.0000	379.0000	3.270	0	0	0
15/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	540.0000	559.0000	3.519	0	0	0
15/01/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	642.0000	677.0000	5.452	0	0	0
15/01/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
15/01/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	95.0000	96.0000	1.053	0	0	0
15/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,539.0000	1,446.0000	(6.043)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,149.0000	1,188.0000	3.394	0	0	0
15/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	897.0000	831.0000	(7.358)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	2,046.0000	1,947.0000	(4.839)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	199.0000	204.0000	2.513	0	0	0
15/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	275.0000	283.0000	2.909	0	0	0
15/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	824.0000	861.0000	4.490	0	0	0
15/01/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	1,203.0000	1,117.0000	(7.149)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	824.0000	861.0000	4.490	0	0	0
15/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	733.0000	768.0000	4.775	0	0	0
15/01/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,763.0000	1,668.0000	(5.389)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,259.0000	2,159.0000	(4.427)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,331.0000	1,242.0000	(6.687)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	1,083.0000	1,000.0000	(7.664)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,346.0000	2,246.0000	(4.263)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,435.0000	2,335.0000	(4.107)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,266.0000	1,178.0000	(6.951)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	703.0000	737.0000	4.836	0	0	0
15/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	838.0000	774.0000	(7.637)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,589.0000	1,640.0000	3.210	0	0	0
15/01/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	334.0000	345.0000	3.293	0	0	0
15/01/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,391.0000	2,291.0000	(4.182)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	877.0000	811.0000	(7.526)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,803.0000	1,706.0000	(5.380)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
15/01/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	77.0000	77.0000	-	0	0	0
15/01/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	763.0000	798.0000	4.587	0	0	0
15/01/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,553.0000	1,603.0000	3.220	0	0	0
15/01/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	211.0000	216.0000	2.370	0	0	0
15/01/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	917.0000	851.0000	(7.197)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	937.0000	870.0000	(7.150)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,142.0000	1,057.0000	(7.443)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,649.0000	1,555.0000	(5.700)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	801.0000	739.0000	(7.740)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	672.0000	707.0000	5.208	0	0	0
15/01/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,331.0000	1,242.0000	(6.687)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	235.0000	241.0000	2.553	0	0	0
15/01/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	519.0000	537.0000	3.468	0	0	0
15/01/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	367.0000	379.0000	3.270	0	0	0
15/01/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
15/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,687.0000	1,592.0000	(5.631)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	71.0000	72.0000	1.408	0	0	0
15/01/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	1,234.0000	1,147.0000	(7.050)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1,055.0000	972.0000	(7.867)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	819.0000	757.0000	(7.570)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,344.0000	1,388.0000	3.274	0	0	0
15/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	439.0000	454.0000	3.417	0	0	0
15/01/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,882.0000	1,785.0000	(5.154)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,725.0000	1,629.0000	(5.565)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	2,087.0000	1,989.0000	(4.696)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	420.0000	434.0000	3.333	0	0	0
15/01/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	168.0000	172.0000	2.381	0	0	0
15/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,130.0000	2,031.0000	(4.648)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
15/01/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	838.0000	774.0000	(7.637)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	855.0000	893.0000	4.444	0	0	0
15/01/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	453.0000	403.0000	(11.038)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	2,046.0000	1,947.0000	(4.839)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	116.0000	118.0000	1.724	0	0	0
15/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	2,004.0000	1,906.0000	(4.890)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	857.0000	793.0000	(7.468)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	985.0000	1,027.0000	4.264	0	0	0
15/01/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	558.0000	502.0000	(10.036)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,302.0000	2,203.0000	(4.301)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	793.0000	829.0000	4.540	0	0	0
15/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	478.0000	494.0000	3.347	0	0	0
15/01/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	88.0000	89.0000	1.136	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	562.0000	587.0000	4.448	0	0	0
15/01/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,699.0000	1,753.0000	3.178	0	0	0
15/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,468.0000	1,376.0000	(6.267)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	223.0000	229.0000	2.691	0	0	0
15/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,612.0000	1,518.0000	(5.831)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	701.0000	637.0000	(9.130)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	609.0000	549.0000	(9.852)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	2,172.0000	2,073.0000	(4.558)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,539.0000	1,446.0000	(6.043)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,087.0000	1,124.0000	3.404	0	0	0
15/01/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,244.0000	1,286.0000	3.376	0	0	0
15/01/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,571.0000	2,470.0000	(3.928)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	275.0000	283.0000	2.909	0	0	0
15/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1,026.0000	951.0000	(7.310)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	951.0000	993.0000	4.416	0	0	0
15/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	999.0000	930.0000	(6.907)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	749.0000	690.0000	(7.877)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	626.0000	566.0000	(9.585)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	188.0000	193.0000	2.660	0	0	0
15/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,299.0000	1,210.0000	(6.851)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	402.0000	415.0000	3.234	0	0	0
15/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,018.0000	1,062.0000	4.322	0	0	0
15/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	350.0000	362.0000	3.429	0	0	0
15/01/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	1,266.0000	1,178.0000	(6.951)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	855.0000	893.0000	4.444	0	0	0
15/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	733.0000	675.0000	(7.913)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,365.0000	1,275.0000	(6.593)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	101.0000	103.0000	1.980	0	0	0
15/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	248.0000	255.0000	2.823	0	0	0
15/01/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	248.0000	255.0000	2.823	0	0	0
15/01/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	1,055.0000	972.0000	(7.867)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,180.0000	1,220.0000	3.390	0	0	0
15/01/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	188.0000	193.0000	2.660	0	0	0
15/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
15/01/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	626.0000	566.0000	(9.585)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,118.0000	1,155.0000	3.309	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	2,004.0000	1,906.0000	(4.890)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,922.0000	1,825.0000	(5.047)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	384.0000	397.0000	3.385	0	0	0
15/01/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	540.0000	559.0000	3.519	0	0	0
15/01/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	682.0000	619.0000	(9.238)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
15/01/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	101.0000	103.0000	1.980	0	0	0
15/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	585.0000	616.0000	5.299	0	0	0
15/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,212.0000	1,253.0000	3.383	0	0	0
15/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	644.0000	583.0000	(9.472)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,803.0000	1,706.0000	(5.380)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	158.0000	162.0000	2.532	0	0	0
15/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	717.0000	656.0000	(8.508)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	733.0000	675.0000	(7.913)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	887.0000	926.0000	4.397	0	0	0
15/01/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	223.0000	229.0000	2.691	0	0	0
15/01/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	526.0000	472.0000	(10.266)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,052.0000	1,093.0000	3.897	0	0	0
15/01/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,018.0000	1,062.0000	4.322	0	0	0
15/01/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,612.0000	1,518.0000	(5.831)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	496.0000	443.0000	(10.685)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	766.0000	706.0000	(7.833)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	644.0000	583.0000	(9.472)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,922.0000	1,825.0000	(5.047)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,687.0000	1,592.0000	(5.631)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,482.0000	1,530.0000	3.239	0	0	0
15/01/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	562.0000	587.0000	4.448	0	0	0
15/01/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	2,215.0000	2,116.0000	(4.470)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	440.0000	391.0000	(11.136)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	956.0000	890.0000	(6.904)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	158.0000	162.0000	2.532	0	0	0
15/01/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	439.0000	454.0000	3.417	0	0	0
15/01/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	749.0000	690.0000	(7.877)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,963.0000	1,865.0000	(4.992)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	977.0000	910.0000	(6.858)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	672.0000	707.0000	5.208	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	585.0000	616.0000	5.299	0	0	0
15/01/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,180.0000	1,220.0000	3.390	0	0	0
15/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	613.0000	646.0000	5.383	0	0	0
15/01/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	149.0000	152.0000	2.013	0	0	0
15/01/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	1,026.0000	951.0000	(7.310)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	985.0000	1,027.0000	4.264	0	0	0
15/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	575.0000	517.0000	(10.087)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,625.0000	1,677.0000	3.200	0	0	0
15/01/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	937.0000	870.0000	(7.150)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,310.0000	1,354.0000	3.359	0	0	0
15/01/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,052.0000	1,093.0000	3.897	0	0	0
15/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	542.0000	486.0000	(10.332)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	2,087.0000	1,989.0000	(4.696)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	999.0000	930.0000	(6.907)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	897.0000	831.0000	(7.358)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,277.0000	1,320.0000	3.367	0	0	0
15/01/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	478.0000	494.0000	3.347	0	0	0
15/01/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	733.0000	768.0000	4.775	0	0	0
15/01/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	591.0000	533.0000	(9.814)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,468.0000	1,376.0000	(6.267)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	717.0000	656.0000	(8.508)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,212.0000	1,253.0000	3.383	0	0	0
15/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,378.0000	1,423.0000	3.266	0	0	0
15/01/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	123.0000	126.0000	2.439	0	0	0
15/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	365.0000	322.0000	(11.781)	0	0	0
15/01/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	66.0000	67.0000	1.515	0	0	0
15/01/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	389.0000	343.0000	(11.825)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	303.0000	313.0000	3.300	0	0	0
15/01/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	1,112.0000	1,029.0000	(7.464)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,662.0000	1,715.0000	3.189	0	0	0
15/01/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	2,130.0000	2,031.0000	(4.648)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,412.0000	1,458.0000	3.258	0	0	0
15/01/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	1,142.0000	1,057.0000	(7.443)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	977.0000	910.0000	(6.858)	0	0	0
15/01/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	919.0000	959.0000	4.353	0	0	0
15/01/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	801.0000	739.0000	(7.740)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	116.0000	118.0000	1.724	0	0	0
15/01/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,775.0000	1,830.0000	3.099	0	0	0
15/01/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	426.0000	378.0000	(11.268)	0	0	0
15/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,851.0000	1,908.0000	3.079	0	0	0
15/01/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	401.0000	355.0000	(11.471)	0	0	0
15/01/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	343.0000	301.0000	(12.245)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,737.0000	1,791.0000	3.109	0	0	0
15/01/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	365.0000	322.0000	(11.781)	0	0	0
15/01/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	377.0000	332.0000	(11.936)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,517.0000	1,566.0000	3.230	0	0	0
15/01/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,813.0000	1,869.0000	3.089	0	0	0
15/01/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	481.0000	429.0000	(10.811)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,482.0000	1,530.0000	3.239	0	0	0
15/01/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	575.0000	517.0000	(10.087)	0	0	0
15/01/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,851.0000	1,908.0000	3.079	0	0	0
15/01/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,929.0000	1,988.0000	3.059	0	0	0
15/01/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	496.0000	443.0000	(10.685)	0	0	0
15/01/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,008.0000	2,068.0000	2.988	0	0	0
15/01/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	354.0000	311.0000	(12.147)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,378.0000	1,423.0000	3.266	0	0	0
15/01/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,890.0000	1,948.0000	3.069	0	0	0
15/01/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	322.0000	282.0000	(12.422)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	511.0000	457.0000	(10.568)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,447.0000	1,494.0000	3.248	0	0	0
15/01/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	542.0000	486.0000	(10.332)	0	0	0
15/01/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,310.0000	1,354.0000	3.359	0	0	0
15/01/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	613.0000	646.0000	5.383	0	0	0
15/01/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	783.0000	723.0000	(7.663)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,299.0000	1,210.0000	(6.851)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	1,172.0000	1,087.0000	(7.253)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	384.0000	397.0000	3.385	0	0	0
15/01/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	458.0000	474.0000	3.493	0	0	0
15/01/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	350.0000	362.0000	3.429	0	0	0
15/01/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	319.0000	328.0000	2.821	0	0	0
15/01/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,365.0000	1,275.0000	(6.593)	0	0	0
15/01/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,503.0000	1,411.0000	(6.121)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R	2009/06/12	9.45	Call	Currency Future	1,433.0000	1,342.0000	(6.350)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.35	Put	Currency Future	289.0000	297.0000	2.768	0	0	0
15/01/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,344.0000	1,388.0000	3.274	0	0	0
15/01/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	663.0000	601.0000	(9.351)	0	0	0
15/01/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,149.0000	1,188.0000	3.394	0	0	0
15/01/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	558.0000	502.0000	(10.036)	0	0	0
15/01/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	498.0000	515.0000	3.414	0	0	0
15/01/2009	\$ / R	2009/09/14			Currency Future	10.7572	10.6513	(0.984)	10.7700	10.7600	112
15/01/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,412.0000	1,323.0000	(6.303)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,059.0000	1,096.0000	3.494	0	0	0
15/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	744.0000	763.0000	2.554	0	0	0
15/01/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	655.0000	672.0000	2.595	0	0	0
15/01/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,470.0000	1,380.0000	(6.122)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	790.0000	818.0000	3.544	0	0	0
15/01/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	613.0000	629.0000	2.610	0	0	0
15/01/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	937.0000	970.0000	3.522	0	0	0
15/01/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	1,144.0000	1,072.0000	(6.294)	0	0	0
15/01/2009	\$ / R	2009/09/14	9.95	Call	Currency Future	1,441.0000	1,351.0000	(6.246)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	1,066.0000	998.0000	(6.379)	0	0	0
15/01/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	593.0000	608.0000	2.530	0	0	0
15/01/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,500.0000	1,409.0000	(6.067)	0	0	0
15/01/2009	\$ / R	2009/09/14	9.95	Put	Currency Future	634.0000	650.0000	2.524	0	0	0
15/01/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,247.0000	1,170.0000	(6.175)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,301.0000	1,214.0000	(6.687)	0	0	0
15/01/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	873.0000	805.0000	(7.789)	0	0	0
15/01/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,416.0000	1,454.0000	2.684	0	0	0
15/01/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	1,124.0000	1,052.0000	(6.406)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	967.0000	1,001.0000	3.516	0	0	0
15/01/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	1,164.0000	1,091.0000	(6.271)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	907.0000	940.0000	3.638	0	0	0
15/01/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	846.0000	880.0000	4.019	0	0	0
15/01/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	1,203.0000	1,131.0000	(5.985)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	1,356.0000	1,268.0000	(6.490)	0	0	0
15/01/2009	\$ / R	2009/09/14	9.80	Put	Currency Future	573.0000	587.0000	2.443	0	0	0
15/01/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	744.0000	763.0000	2.554	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
15/01/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,470.0000	1,380.0000	(6.122)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,301.0000	1,214.0000	(6.687)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,274.0000	1,188.0000	(6.750)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	613.0000	629.0000	2.610	0	0	0
15/01/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,719.0000	1,624.0000	(5.526)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	698.0000	716.0000	2.579	0	0	0
15/01/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	462.0000	473.0000	2.381	0	0	0
15/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	534.0000	547.0000	2.434	0	0	0
15/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,592.0000	1,499.0000	(5.842)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,384.0000	1,295.0000	(6.431)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	554.0000	567.0000	2.347	0	0	0
15/01/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	677.0000	694.0000	2.511	0	0	0
15/01/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	721.0000	740.0000	2.635	0	0	0
15/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,530.0000	1,438.0000	(6.013)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,328.0000	1,241.0000	(6.551)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,561.0000	1,468.0000	(5.958)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	516.0000	528.0000	2.326	0	0	0
15/01/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,623.0000	1,529.0000	(5.792)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	814.0000	850.0000	4.423	0	0	0
15/01/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	1,221.0000	1,152.0000	(5.651)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,356.0000	1,268.0000	(6.490)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,687.0000	1,592.0000	(5.631)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	480.0000	491.0000	2.292	0	0	0
15/01/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	1,124.0000	1,052.0000	(6.406)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	698.0000	716.0000	2.579	0	0	0
15/01/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	534.0000	547.0000	2.434	0	0	0
15/01/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,530.0000	1,438.0000	(6.013)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,592.0000	1,499.0000	(5.842)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,655.0000	1,561.0000	(5.680)	0	0	0
15/01/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	498.0000	509.0000	2.209	0	0	0
15/01/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	573.0000	587.0000	2.443	0	0	0
15/01/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	767.0000	787.0000	2.608	0	0	0
15/01/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	846.0000	880.0000	4.019	0	0	0
15/01/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,247.0000	1,170.0000	(6.175)	0	0	0
15/01/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	790.0000	818.0000	3.544	0	0	0
15/01/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	1,203.0000	1,131.0000	(5.985)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R	2009/09/14	10.70	Put	Currency Future	1,028.0000	1,064.0000	3.502	0	0	0
15/01/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	967.0000	1,001.0000	3.516	0	0	0
15/01/2009	\$ / R	2009/09/14	10.70	Call	Currency Future	1,085.0000	1,016.0000	(6.359)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	1,030.0000	963.0000	(6.505)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,123.0000	1,162.0000	3.473	0	0	0
15/01/2009	\$ / R	2009/09/14	10.95	Call	Currency Future	995.0000	930.0000	(6.533)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.95	Put	Currency Future	1,188.0000	1,229.0000	3.451	0	0	0
15/01/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	997.0000	1,033.0000	3.611	0	0	0
15/01/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	1,104.0000	1,034.0000	(6.341)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	1,185.0000	1,111.0000	(6.245)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	1,328.0000	1,241.0000	(6.551)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	721.0000	740.0000	2.635	0	0	0
15/01/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	878.0000	910.0000	3.645	0	0	0
15/01/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	814.0000	850.0000	4.423	0	0	0
15/01/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	1,221.0000	1,152.0000	(5.651)	0	0	0
15/01/2009	\$ / R	2009/09/14	11.15	Put	Currency Future	0.0000	1,359.0000	100.000	0	0	0
15/01/2009	\$ / R	2009/09/14	11.15	Call	Currency Future	0.0000	861.0000	100.000	0	0	0
15/01/2009	\$ / R	2009/09/14	11.05	Put	Currency Future	0.0000	1,298.0000	100.000	0	0	0
15/01/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	0.0000	963.0000	100.000	0	0	0
15/01/2009	\$ / R	2009/09/14	11.05	Call	Currency Future	0.0000	899.0000	100.000	0	0	0
15/01/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	0.0000	1,162.0000	100.000	0	0	0
15/01/2009	\$ / R	2009/09/14	10.90	Call	Currency Future	1,013.0000	947.0000	(6.515)	0	0	0
15/01/2009	\$ / R	2009/09/14	11.00	Call	Currency Future	979.0000	915.0000	(6.537)	0	0	0
15/01/2009	\$ / R	2009/09/14	10.90	Put	Currency Future	1,155.0000	1,195.0000	3.463	0	0	0
15/01/2009	\$ / R	2009/09/14	10.80	Put	Currency Future	1,091.0000	1,129.0000	3.483	0	0	0
15/01/2009	\$ / R	2009/09/14	10.80	Call	Currency Future	1,048.0000	980.0000	(6.489)	0	0	0
15/01/2009	\$ / R	2009/09/14	11.00	Put	Currency Future	1,222.0000	1,263.0000	3.355	0	0	0
15/01/2009	\$ / R	2009/12/14			Currency Future	10.9179	10.8059	(1.026)	0.0000	0.0000	0
15/01/2009	\$ / R	2009/12/14	10.30	Call	Currency Future	1,500.0000	1,410.0000	(6.000)	0	0	0
15/01/2009	\$ / R	2009/12/14	12.30	Call	Currency Future	874.0000	812.0000	(7.094)	0	0	10,100
15/01/2009	\$ / R	2009/12/14	10.30	Put	Currency Future	882.0000	904.0000	2.494	0	0	0
15/01/2009	\$ / R	2009/12/14	12.30	Put	Currency Future	2,257.0000	2,306.0000	2.171	0	0	0
15/01/2009	\$ / R	2009/12/14	10.90	Put	Currency Future	1,253.0000	1,282.0000	2.314	0	0	0
15/01/2009	\$ / R	2009/12/14	11.00	Call	Currency Future	1,235.0000	1,154.0000	(6.559)	0	0	0
15/01/2009	\$ / R	2009/12/14	11.00	Put	Currency Future	1,317.0000	1,348.0000	2.354	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,271.0000	1,188.0000	(6.530)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,379.0000	1,294.0000	(6.164)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,438.0000	1,350.0000	(6.120)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	970.0000	994.0000	2.474	0	0	0
15/01/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,061.0000	1,088.0000	2.545	0	0	0
15/01/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,123.0000	1,152.0000	2.582	0	0	0
15/01/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	1,047.0000	975.0000	(6.877)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,341.0000	1,258.0000	(6.189)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,305.0000	1,224.0000	(6.207)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,729.0000	1,769.0000	2.313	0	0	0
15/01/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,631.0000	1,539.0000	(5.641)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	713.0000	733.0000	2.805	0	0	0
15/01/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	661.0000	679.0000	2.723	0	0	0
15/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,187.0000	1,218.0000	2.612	0	0	0
15/01/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,479.0000	1,390.0000	(6.018)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	911.0000	934.0000	2.525	0	0	0
15/01/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,608.0000	1,516.0000	(5.721)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	768.0000	789.0000	2.734	0	0	0
15/01/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,679.0000	1,585.0000	(5.599)	0	0	10,184
15/01/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	740.0000	761.0000	2.838	0	0	0
15/01/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	739.0000	685.0000	(7.307)	0	0	9,530
15/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,586.0000	1,495.0000	(5.738)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,657.0000	1,696.0000	2.354	0	0	0
15/01/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,822.0000	2,879.0000	2.020	0	0	0
15/01/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	1,075.0000	1,002.0000	(6.791)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,450.0000	1,484.0000	2.345	0	0	0
15/01/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,586.0000	1,495.0000	(5.738)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,383.0000	1,415.0000	2.314	0	0	0
15/01/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,155.0000	1,185.0000	2.597	0	0	0
15/01/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	1,184.0000	1,105.0000	(6.672)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,416.0000	1,449.0000	2.331	0	0	0
15/01/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	768.0000	789.0000	2.734	0	0	0
15/01/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,323.0000	1,241.0000	(6.198)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,518.0000	1,553.0000	2.306	0	0	0
15/01/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,958.0000	1,855.0000	(5.260)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	1,201.0000	1,121.0000	(6.661)	0	0	0

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15/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	993.0000	924.0000	(6.949)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	440.0000	449.0000	2.045	0	0	0
15/01/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,728.0000	1,633.0000	(5.498)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,136.0000	1,059.0000	(6.778)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	259.0000	261.0000	0.772	0	0	0
15/01/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,000.0000	1,025.0000	2.500	0	0	0
15/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,875.0000	1,918.0000	2.293	0	0	0
15/01/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,398.0000	1,312.0000	(6.152)	0	0	9,530
15/01/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,329.0000	3,392.0000	1.892	0	0	0
15/01/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,030.0000	1,056.0000	2.524	0	0	0
15/01/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	159.0000	159.0000	-	0	0	0
15/01/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	647.0000	597.0000	(7.728)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	2,022.0000	1,918.0000	(5.143)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	1,136.0000	1,059.0000	(6.778)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	499.0000	508.0000	1.804	0	0	0
15/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	369.0000	377.0000	2.168	0	0	0
15/01/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,572.0000	2,461.0000	(4.316)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	874.0000	812.0000	(7.094)	0	0	84
15/01/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	109.0000	108.0000	(0.917)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,257.0000	2,306.0000	2.171	0	0	0
15/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,301.0000	2,191.0000	(4.781)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,418.0000	1,331.0000	(6.135)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,377.0000	2,267.0000	(4.628)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	897.0000	833.0000	(7.135)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,305.0000	1,224.0000	(6.207)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	1,168.0000	1,090.0000	(6.678)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	824.0000	846.0000	2.670	0	0	0
15/01/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	72.0000	71.0000	(1.389)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	129.0000	128.0000	(0.775)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	519.0000	529.0000	1.927	0	0	0
15/01/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,390.0000	3,276.0000	(3.363)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	404.0000	412.0000	1.980	0	0	0
15/01/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	610.0000	627.0000	2.787	0	0	0
15/01/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,867.0000	1,764.0000	(5.517)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,187.0000	1,218.0000	2.612	0	0	0
15/01/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,587.0000	1,624.0000	2.331	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	204.0000	205.0000	0.490	0	0	0
15/01/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	1,105.0000	1,030.0000	(6.787)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	2,087.0000	1,983.0000	(4.983)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,947.0000	2,834.0000	(3.834)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	2,120.0000	2,016.0000	(4.906)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,495.0000	2,549.0000	2.164	0	0	0
15/01/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	3,033.0000	2,920.0000	(3.726)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	352.0000	360.0000	2.273	0	0	0
15/01/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	813.0000	754.0000	(7.257)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	115.0000	115.0000	-	0	0	0
15/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,154.0000	2,049.0000	(4.875)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,837.0000	1,735.0000	(5.553)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	283.0000	285.0000	0.707	0	0	0
15/01/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	103.0000	102.0000	(0.971)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	479.0000	488.0000	1.879	0	0	0
15/01/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	661.0000	611.0000	(7.564)	0	0	0
15/01/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,344.0000	3,231.0000	(3.379)	0	0	0
15/01/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	3,121.0000	3,008.0000	(3.621)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,739.0000	2,795.0000	2.045	0	0	0
15/01/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,875.0000	1,918.0000	2.293	0	0	0
15/01/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	757.0000	701.0000	(7.398)	0	0	0
15/01/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	76.0000	75.0000	(1.316)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,698.0000	2,754.0000	2.076	0	0	0
15/01/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,802.0000	1,843.0000	2.275	0	0	0
15/01/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	151.0000	151.0000	-	0	0	0
15/01/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,217.0000	2,267.0000	2.255	0	0	0
15/01/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	81.0000	80.0000	(1.235)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,243.0000	3,305.0000	1.912	0	0	0
15/01/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,819.0000	2,707.0000	(3.973)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	2,054.0000	1,950.0000	(5.063)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	2,087.0000	1,983.0000	(4.983)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,339.0000	2,229.0000	(4.703)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	386.0000	394.0000	2.073	0	0	0
15/01/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,299.0000	3,186.0000	(3.425)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	369.0000	377.0000	2.168	0	0	0
15/01/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	225.0000	226.0000	0.444	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,532.0000	2,421.0000	(4.384)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	122.0000	121.0000	(0.820)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	214.0000	216.0000	0.935	0	0	0
15/01/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	296.0000	298.0000	0.676	0	0	0
15/01/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,493.0000	2,382.0000	(4.452)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,518.0000	1,553.0000	2.306	0	0	0
15/01/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	3,077.0000	2,964.0000	(3.672)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,897.0000	1,794.0000	(5.430)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	766.0000	710.0000	(7.311)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	1,019.0000	949.0000	(6.869)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,703.0000	1,609.0000	(5.520)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	2,022.0000	1,918.0000	(5.143)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	1,218.0000	1,138.0000	(6.568)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,253.0000	1,171.0000	(6.544)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	723.0000	669.0000	(7.469)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	885.0000	822.0000	(7.119)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	585.0000	602.0000	2.906	0	0	0
15/01/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,415.0000	2,467.0000	2.153	0	0	0
15/01/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	271.0000	273.0000	0.738	0	0	0
15/01/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	635.0000	653.0000	2.835	0	0	0
15/01/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,753.0000	1,658.0000	(5.419)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	833.0000	773.0000	(7.203)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,765.0000	1,806.0000	2.323	0	0	0
15/01/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,285.0000	1,315.0000	2.335	0	0	0
15/01/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	404.0000	412.0000	1.980	0	0	0
15/01/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	459.0000	468.0000	1.961	0	0	0
15/01/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,350.0000	1,382.0000	2.370	0	0	0
15/01/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	1,061.0000	988.0000	(6.880)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,905.0000	2,963.0000	1.997	0	0	0
15/01/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	167.0000	167.0000	-	0	0	0
15/01/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	1,033.0000	962.0000	(6.873)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,693.0000	1,733.0000	2.363	0	0	0
15/01/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,415.0000	3,479.0000	1.874	0	0	0
15/01/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,735.0000	2,623.0000	(4.095)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	993.0000	924.0000	(6.949)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	908.0000	844.0000	(7.048)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	633.0000	585.0000	(7.583)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	236.0000	237.0000	0.424	0	0	0
15/01/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,454.0000	2,343.0000	(4.523)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,030.0000	3,090.0000	1.980	0	0	0
15/01/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	309.0000	312.0000	0.971	0	0	0
15/01/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,140.0000	2,188.0000	2.243	0	0	0
15/01/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,542.0000	1,452.0000	(5.837)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	698.0000	646.0000	(7.450)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	176.0000	176.0000	-	0	0	0
15/01/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,777.0000	2,665.0000	(4.033)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	940.0000	964.0000	2.553	0	0	0
15/01/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	2,264.0000	2,154.0000	(4.859)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	943.0000	877.0000	(6.999)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,927.0000	1,824.0000	(5.345)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,458.0000	1,370.0000	(6.036)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,912.0000	1,956.0000	2.301	0	0	0
15/01/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,025.0000	2,071.0000	2.272	0	0	0
15/01/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,335.0000	2,386.0000	2.184	0	0	0
15/01/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	980.0000	912.0000	(6.939)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	2,227.0000	2,118.0000	(4.894)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	853.0000	792.0000	(7.151)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,092.0000	1,120.0000	2.564	0	0	0
15/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,657.0000	2,712.0000	2.070	0	0	0
15/01/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	1,152.0000	1,074.0000	(6.771)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,179.0000	2,227.0000	2.203	0	0	0
15/01/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,360.0000	1,276.0000	(6.176)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,484.0000	1,519.0000	2.358	0	0	0
15/01/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	259.0000	261.0000	0.772	0	0	0
15/01/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,377.0000	2,267.0000	(4.628)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,158.0000	3,219.0000	1.932	0	0	0
15/01/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	864.0000	802.0000	(7.176)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,657.0000	2,712.0000	2.070	0	0	0
15/01/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,838.0000	1,881.0000	2.339	0	0	0
15/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	775.0000	718.0000	(7.355)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,296.0000	2,346.0000	2.178	0	0	0
15/01/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	675.0000	624.0000	(7.556)	0	0	0

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15/01/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,780.0000	2,837.0000	2.050	0	0	0
15/01/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	706.0000	653.0000	(7.507)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	748.0000	693.0000	(7.353)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	775.0000	718.0000	(7.355)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	654.0000	604.0000	(7.645)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	919.0000	855.0000	(6.964)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	1,006.0000	937.0000	(6.859)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	194.0000	195.0000	0.515	0	0	0
15/01/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,655.0000	1,562.0000	(5.619)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	2,154.0000	2,049.0000	(4.875)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,415.0000	2,305.0000	(4.555)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	336.0000	343.0000	2.083	0	0	0
15/01/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	687.0000	706.0000	2.766	0	0	0
15/01/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,779.0000	1,683.0000	(5.396)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	247.0000	249.0000	0.810	0	0	0
15/01/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	561.0000	577.0000	2.852	0	0	0
15/01/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	422.0000	430.0000	1.896	0	0	0
15/01/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,612.0000	2,501.0000	(4.250)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,990.0000	1,886.0000	(5.226)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,905.0000	2,963.0000	1.997	0	0	0
15/01/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,990.0000	2,877.0000	(3.779)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	723.0000	669.0000	(7.469)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,286.0000	3,348.0000	1.887	0	0	0
15/01/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,576.0000	2,630.0000	2.096	0	0	0
15/01/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,694.0000	2,582.0000	(4.157)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	968.0000	900.0000	(7.025)	0	0	0
15/01/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,861.0000	2,749.0000	(3.915)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	2,988.0000	3,048.0000	2.008	0	0	0
15/01/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	143.0000	143.0000	-	0	0	0
15/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,950.0000	1,994.0000	2.256	0	0	0
15/01/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	691.0000	639.0000	(7.525)	0	0	0
15/01/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	336.0000	343.0000	2.083	0	0	0
15/01/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	794.0000	736.0000	(7.305)	0	0	0
15/01/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	919.0000	855.0000	(6.964)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,073.0000	3,133.0000	1.952	0	0	0
15/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,102.0000	2,149.0000	2.236	0	0	0

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15/01/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,102.0000	2,149.0000	2.236	0	0	0
15/01/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,564.0000	1,473.0000	(5.818)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	968.0000	900.0000	(7.025)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,950.0000	1,994.0000	2.256	0	0	0
15/01/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	283.0000	285.0000	0.707	0	0	0
15/01/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	0.0000	554.0000	100.000	0	0	0
15/01/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	0.0000	3,648.0000	100.000	0	0	0
15/01/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,301.0000	2,191.0000	(4.781)	0	0	0
15/01/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,458.0000	3,523.0000	1.880	0	0	0
15/01/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	626.0000	578.0000	(7.668)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	1,120.0000	1,045.0000	(6.696)	0	0	0
15/01/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	796.0000	817.0000	2.638	0	0	0
15/01/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	955.0000	888.0000	(7.016)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,552.0000	1,589.0000	2.384	0	0	0
15/01/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	823.0000	764.0000	(7.169)	0	0	0
15/01/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	1,987.0000	2,033.0000	2.315	0	0	0
15/01/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,455.0000	2,508.0000	2.159	0	0	0
15/01/2009	\$ / R 2010/03/15			Currency Future	11.7389	11.5835	(1.324)	0.0000	0.0000	0
15/01/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,640.0000	1,555.0000	(5.183)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	2,092.0000	1,991.0000	(4.828)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,659.0000	1,573.0000	(5.184)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,292.0000	1,363.0000	5.495	0	0	0
15/01/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,847.0000	1,757.0000	(4.873)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,108.0000	1,173.0000	5.866	0	0	0
15/01/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,199.0000	1,267.0000	5.671	0	0	0
15/01/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,420.0000	1,489.0000	4.859	0	0	0
15/01/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,788.0000	1,700.0000	(4.922)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,138.0000	1,204.0000	5.800	0	0	0
15/01/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	803.0000	857.0000	6.725	0	0	0
15/01/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,580.0000	1,654.0000	4.684	0	0	0
15/01/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,827.0000	1,738.0000	(4.871)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,569.0000	1,487.0000	(5.226)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,868.0000	1,776.0000	(4.925)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,731.0000	1,646.0000	(4.910)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,079.0000	1,143.0000	5.931	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	1,393.0000	1,319.0000	(5.312)	0	0	27,500
15/01/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,050.0000	1,113.0000	6.000	0	0	0
15/01/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,888.0000	1,796.0000	(4.873)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,695.0000	1,609.0000	(5.074)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,356.0000	1,426.0000	5.162	0	0	0
15/01/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,382.0000	1,451.0000	4.993	0	0	0
15/01/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	2,423.0000	2,299.0000	(5.118)	0	0	27,500
15/01/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	1,954.0000	2,036.0000	4.197	0	0	0
15/01/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	534.0000	566.0000	5.993	0	0	0
15/01/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,451.0000	1,522.0000	4.893	0	0	0
15/01/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,681.0000	1,594.0000	(5.175)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,750.0000	1,664.0000	(4.914)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,261.0000	1,331.0000	5.551	0	0	0
15/01/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	1,107.0000	1,047.0000	(5.420)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	2,491.0000	2,361.0000	(5.219)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	323.0000	341.0000	5.573	0	0	0
15/01/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	2,818.0000	2,914.0000	3.407	0	0	0
15/01/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	936.0000	995.0000	6.303	0	0	0
15/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,324.0000	1,394.0000	5.287	0	0	0
15/01/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	502.0000	528.0000	5.179	0	0	0
15/01/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,931.0000	1,837.0000	(4.868)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,021.0000	1,083.0000	6.072	0	0	0
15/01/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	347.0000	366.0000	5.476	0	0	0
15/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,713.0000	1,628.0000	(4.962)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,886.0000	2,750.0000	(4.712)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,677.0000	1,591.0000	(5.128)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	992.0000	1,053.0000	6.149	0	0	0
15/01/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,389.0000	1,457.0000	4.896	0	0	0
15/01/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	2,356.0000	2,244.0000	(4.754)	0	0	0
15/01/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	1,086.0000	1,028.0000	(5.341)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	567.0000	610.0000	7.584	0	0	0
15/01/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	2,898.0000	2,995.0000	3.347	0	0	0
15/01/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	2,300.0000	2,190.0000	(4.783)	0	0	0
15/01/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,133.0000	2,218.0000	3.985	0	0	0
15/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,910.0000	1,816.0000	(4.921)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,807.0000	1,719.0000	(4.870)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,324.0000	1,394.0000	5.287	0	0	0
15/01/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	1,117.0000	1,057.0000	(5.372)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	964.0000	1,024.0000	6.224	0	0	0
15/01/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	1,322.0000	1,251.0000	(5.371)	0	0	0
15/01/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	1,139.0000	1,078.0000	(5.356)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	360.0000	379.0000	5.278	0	0	0
15/01/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	753.0000	804.0000	6.773	0	0	0
15/01/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	882.0000	939.0000	6.463	0	0	0
15/01/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	2,142.0000	2,038.0000	(4.855)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	2,021.0000	1,922.0000	(4.899)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	704.0000	753.0000	6.960	0	0	0
15/01/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,700.0000	2,794.0000	3.481	0	0	0
15/01/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	611.0000	656.0000	7.365	0	0	0
15/01/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	2,245.0000	2,137.0000	(4.811)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	2,193.0000	2,087.0000	(4.834)	0	0	0
15/01/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	2,778.0000	2,874.0000	3.456	0	0	0
15/01/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	657.0000	704.0000	7.154	0	0	0
15/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,168.0000	1,235.0000	5.736	0	0	0
15/01/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,849.0000	2,713.0000	(4.774)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,483.0000	1,554.0000	4.788	0	0	0
15/01/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,622.0000	1,538.0000	(5.179)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,975.0000	1,879.0000	(4.861)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,230.0000	1,298.0000	5.528	0	0	0
15/01/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,953.0000	1,858.0000	(4.864)	0	0	0
15/01/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	1,057.0000	1,000.0000	(5.393)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,713.0000	1,628.0000	(4.962)	0	0	0
15/01/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,018.0000	3,117.0000	3.280	0	0	0
15/01/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,910.0000	1,816.0000	(4.921)	0	0	0
15/01/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,021.0000	1,083.0000	6.072	0	0	0
15/01/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,769.0000	1,682.0000	(4.918)	0	0	0
15/01/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,168.0000	1,235.0000	5.736	0	0	0
15/01/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	427.0000	450.0000	5.386	0	0	0
15/01/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,962.0000	2,824.0000	(4.659)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,775.0000	2,640.0000	(4.865)	0	0	0
15/01/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	386.0000	406.0000	5.181	0	0	0
15/01/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,666.0000	2,533.0000	(4.989)	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
15/01/2009	\$ / R	2010/03/15	11.10	Call	Currency Future	1,807.0000	1,719.0000	(4.870)	0	0	0
15/01/2009	\$ / R	2010/03/15	9.70	Call	Currency Future	2,525.0000	2,395.0000	(5.149)	0	0	0
15/01/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,622.0000	1,538.0000	(5.179)	0	0	0
15/01/2009	\$ / R	2010/03/15	9.70	Put	Currency Future	486.0000	511.0000	5.144	0	0	0
15/01/2009	\$ / R	2010/03/15	11.60	Put	Currency Future	1,483.0000	1,554.0000	4.788	0	0	0
15/01/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	0.0000	912.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	11.70	Call	Currency Future	1,586.0000	1,504.0000	(5.170)	0	0	0
15/01/2009	\$ / R	2010/03/15	11.70	Put	Currency Future	1,547.0000	1,620.0000	4.719	0	0	0
15/01/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,552.0000	1,471.0000	(5.219)	0	0	0
15/01/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	0.0000	610.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	0.0000	1,455.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	0.0000	1,721.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	0.0000	1,423.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	0.0000	1,789.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	0.0000	2,244.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	12.05	Put	Currency Future	0.0000	1,859.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	0.0000	1,392.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	13.90	Put	Currency Future	3,181.0000	3,281.0000	3.144	0	0	0
15/01/2009	\$ / R	2010/03/15	13.90	Call	Currency Future	1,020.0000	965.0000	(5.392)	0	0	0
15/01/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,613.0000	1,687.0000	4.588	0	0	0
15/01/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	0.0000	3,478.0000	100.000	0	0	0
15/01/2009	\$ / R	2010/03/15	11.65	Call	Currency Future	1,604.0000	1,521.0000	(5.175)	0	0	0
15/01/2009	\$ / R	2010/03/15	11.65	Put	Currency Future	1,515.0000	1,587.0000	4.752	0	0	0
15/01/2009	\$ / R	2010/03/15	11.85	Call	Currency Future	1,535.0000	1,455.0000	(5.212)	0	0	0
15/01/2009	\$ / R	2010/03/15	13.95	Call	Currency Future	1,011.0000	956.0000	(5.440)	0	0	0
15/01/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,646.0000	1,721.0000	4.557	0	0	0
15/01/2009	\$ / R	2010/03/15	13.95	Put	Currency Future	3,222.0000	3,323.0000	3.135	0	0	0
15/01/2009	£ / R	2009/03/16			Currency Future	15.0800	14.8913	(1.251)	15.1500	14.9100	13,411
15/01/2009	£ / R	2009/03/16	13.75	Put	Currency Future	219.0000	239.0000	9.132	0	0	0
15/01/2009	£ / R	2009/03/16	18.10	Call	Currency Future	81.0000	56.0000	(30.864)	0	0	0
15/01/2009	£ / R	2009/03/16	16.00	Call	Currency Future	435.0000	349.0000	(19.770)	0	0	0
15/01/2009	£ / R	2009/03/16	13.90	Put	Currency Future	257.0000	281.0000	9.339	0	0	0
15/01/2009	£ / R	2009/03/16	14.05	Call	Currency Future	1,330.0000	1,169.0000	(12.105)	0	0	0
15/01/2009	£ / R	2009/03/16	14.60	Call	Currency Future	976.0000	842.0000	(13.730)	0	0	0
15/01/2009	£ / R	2009/03/16	17.65	Put	Currency Future	2,690.0000	2,845.0000	5.762	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
15/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	960.0000	1,048.0000	9.167	0	0	0
15/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	1,961.0000	2,093.0000	6.731	0	0	0
15/01/2009	£ / R 2009/03/16	13.90	Call	Currency Future	1,437.0000	1,272.0000	(11.482)	0	0	0
15/01/2009	£ / R 2009/03/16	13.95	Put	Currency Future	271.0000	296.0000	9.225	0	0	0
15/01/2009	£ / R 2009/03/16	15.65	Call	Currency Future	551.0000	452.0000	(17.967)	0	0	0
15/01/2009	£ / R 2009/03/16	14.95	Put	Currency Future	678.0000	756.0000	11.504	0	0	0
15/01/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,101.0000	3,265.0000	5.289	0	0	0
15/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	241.0000	184.0000	(23.651)	0	0	0
15/01/2009	£ / R 2009/03/16	13.95	Call	Currency Future	1,401.0000	1,237.0000	(11.706)	0	0	0
15/01/2009	£ / R 2009/03/16	15.05	Call	Currency Future	768.0000	660.0000	(14.063)	0	0	0
15/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,355.0000	1,458.0000	7.601	0	0	0
15/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,801.0000	1,926.0000	6.941	0	0	0
15/01/2009	£ / R 2009/03/16	14.05	Put	Currency Future	300.0000	327.0000	9.000	0	0	0
15/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	482.0000	391.0000	(18.880)	0	0	0
15/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	281.0000	217.0000	(22.776)	0	0	0
15/01/2009	£ / R 2009/03/16	13.75	Call	Currency Future	1,549.0000	1,380.0000	(10.910)	0	0	0
15/01/2009	£ / R 2009/03/16	18.20	Call	Currency Future	74.0000	51.0000	(31.081)	0	0	0
15/01/2009	£ / R 2009/03/16	15.20	Put	Currency Future	830.0000	918.0000	10.602	0	0	0
15/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,425.0000	1,532.0000	7.509	0	0	0
15/01/2009	£ / R 2009/03/16	13.65	Put	Currency Future	196.0000	214.0000	9.184	0	0	0
15/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,219.0000	1,314.0000	7.793	0	0	0
15/01/2009	£ / R 2009/03/16	18.70	Call	Currency Future	47.0000	31.0000	(34.043)	0	0	0
15/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	640.0000	539.0000	(15.781)	0	0	0
15/01/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,705.0000	1,532.0000	(10.147)	0	0	0
15/01/2009	£ / R 2009/03/16	15.05	Put	Currency Future	738.0000	819.0000	10.976	0	0	0
15/01/2009	£ / R 2009/03/16	18.30	Call	Currency Future	68.0000	46.0000	(32.353)	0	0	0
15/01/2009	£ / R 2009/03/16	15.20	Call	Currency Future	710.0000	609.0000	(14.225)	0	0	0
15/01/2009	£ / R 2009/03/16	13.55	Put	Currency Future	175.0000	190.0000	8.571	0	0	0
15/01/2009	£ / R 2009/03/16	14.95	Call	Currency Future	808.0000	697.0000	(13.738)	0	0	0
15/01/2009	£ / R 2009/03/16	18.90	Put	Currency Future	3,859.0000	4,034.0000	4.535	0	0	0
15/01/2009	£ / R 2009/03/16	16.00	Call	Currency Future	435.0000	349.0000	(19.770)	0	0	0
15/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	466.0000	377.0000	(19.099)	0	0	0
15/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	496.0000	551.0000	11.089	0	0	0
15/01/2009	£ / R 2009/03/16	14.85	Put	Currency Future	620.0000	696.0000	12.258	0	0	0
15/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	405.0000	324.0000	(20.000)	0	0	0
15/01/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,355.0000	1,458.0000	7.601	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	78.0000	53.0000	(32.051)	0	0	0
15/01/2009	£ / R 2009/03/16	15.25	Call	Currency Future	691.0000	593.0000	(14.182)	0	0	0
15/01/2009	£ / R 2009/03/16	16.60	Call	Currency Future	281.0000	217.0000	(22.776)	0	0	0
15/01/2009	£ / R 2009/03/16	16.10	Call	Currency Future	405.0000	324.0000	(20.000)	0	0	0
15/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	499.0000	406.0000	(18.637)	0	0	0
15/01/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,241.0000	3,407.0000	5.122	0	0	0
15/01/2009	£ / R 2009/03/16	14.85	Call	Currency Future	850.0000	737.0000	(13.294)	0	0	0
15/01/2009	£ / R 2009/03/16	18.90	Call	Currency Future	39.0000	25.0000	(35.897)	0	0	0
15/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,571.0000	1,686.0000	7.320	0	0	0
15/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,252.0000	1,350.0000	7.827	0	0	0
15/01/2009	£ / R 2009/03/16	18.25	Call	Currency Future	71.0000	48.0000	(32.394)	0	0	0
15/01/2009	£ / R 2009/03/16	14.75	Call	Currency Future	895.0000	778.0000	(13.073)	0	0	0
15/01/2009	£ / R 2009/03/16	18.70	Put	Currency Future	3,667.0000	3,839.0000	4.690	0	0	0
15/01/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,084.0000	2,221.0000	6.574	0	0	0
15/01/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,619.0000	3,791.0000	4.753	0	0	0
15/01/2009	£ / R 2009/03/16	14.10	Call	Currency Future	1,295.0000	1,135.0000	(12.355)	0	0	0
15/01/2009	£ / R 2009/03/16	14.75	Put	Currency Future	565.0000	636.0000	12.566	0	0	0
15/01/2009	£ / R 2009/03/16	17.65	Call	Currency Future	120.0000	86.0000	(28.333)	0	0	0
15/01/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,626.0000	1,455.0000	(10.517)	0	0	0
15/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,286.0000	1,385.0000	7.698	0	0	0
15/01/2009	£ / R 2009/03/16	18.75	Put	Currency Future	3,715.0000	3,888.0000	4.657	0	0	0
15/01/2009	£ / R 2009/03/16	14.10	Put	Currency Future	315.0000	344.0000	9.206	0	0	0
15/01/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,571.0000	3,743.0000	4.817	0	0	0
15/01/2009	£ / R 2009/03/16	13.45	Put	Currency Future	155.0000	169.0000	9.032	0	0	0
15/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	41.0000	26.0000	(36.585)	0	0	0
15/01/2009	£ / R 2009/03/16	15.25	Put	Currency Future	861.0000	952.0000	10.569	0	0	0
15/01/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,288.0000	3,455.0000	5.079	0	0	0
15/01/2009	£ / R 2009/03/16	16.95	Call	Currency Future	214.0000	162.0000	(24.299)	0	0	0
15/01/2009	£ / R 2009/03/16	16.45	Call	Currency Future	315.0000	246.0000	(21.905)	0	0	0
15/01/2009	£ / R 2009/03/16	14.45	Call	Currency Future	1,066.0000	918.0000	(13.884)	0	0	0
15/01/2009	£ / R 2009/03/16	15.55	Call	Currency Future	589.0000	486.0000	(17.487)	0	0	0
15/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	49.0000	32.0000	(34.694)	0	0	0
15/01/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,194.0000	3,360.0000	5.197	0	0	0
15/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	59.0000	40.0000	(32.203)	0	0	0
15/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,609.0000	1,725.0000	7.209	0	0	0
15/01/2009	£ / R 2009/03/16	15.00	Call	Currency Future	788.0000	679.0000	(13.832)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,785.0000	1,610.0000	(9.804)	0	0	0
15/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,059.0000	1,144.0000	8.026	0	0	0
15/01/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,524.0000	3,695.0000	4.852	0	0	0
15/01/2009	£ / R 2009/03/16	18.40	Call	Currency Future	62.0000	42.0000	(32.258)	0	0	0
15/01/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,685.0000	1,804.0000	7.062	0	0	0
15/01/2009	£ / R 2009/03/16	15.00	Put	Currency Future	708.0000	787.0000	11.158	0	0	0
15/01/2009	£ / R 2009/03/16	15.75	Call	Currency Future	516.0000	421.0000	(18.411)	0	0	0
15/01/2009	£ / R 2009/03/16	18.55	Call	Currency Future	54.0000	36.0000	(33.333)	0	0	0
15/01/2009	£ / R 2009/03/16	18.60	Call	Currency Future	51.0000	34.0000	(33.333)	0	0	0
15/01/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,762.0000	1,885.0000	6.981	0	0	0
15/01/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,186.0000	1,279.0000	7.841	0	0	0
15/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	3,811.0000	3,985.0000	4.566	0	0	0
15/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,003.0000	4,180.0000	4.422	0	0	0
15/01/2009	£ / R 2009/03/16	13.85	Call	Currency Future	1,474.0000	1,307.0000	(11.330)	0	0	0
15/01/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,382.0000	3,550.0000	4.967	0	0	0
15/01/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,801.0000	1,926.0000	6.941	0	0	0
15/01/2009	£ / R 2009/03/16	16.55	Call	Currency Future	292.0000	226.0000	(22.603)	0	0	0
15/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,511.0000	1,344.0000	(11.052)	0	0	0
15/01/2009	£ / R 2009/03/16	18.35	Call	Currency Future	65.0000	44.0000	(32.308)	0	0	0
15/01/2009	£ / R 2009/03/16	18.85	Put	Currency Future	3,811.0000	3,985.0000	4.566	0	0	0
15/01/2009	£ / R 2009/03/16	13.85	Put	Currency Future	244.0000	266.0000	9.016	0	0	0
15/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,429.0000	3,598.0000	4.929	0	0	0
15/01/2009	£ / R 2009/03/16	14.45	Put	Currency Future	436.0000	477.0000	9.404	0	0	0
15/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	231.0000	252.0000	9.091	0	0	0
15/01/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,335.0000	3,503.0000	5.037	0	0	0
15/01/2009	£ / R 2009/03/16	18.85	Call	Currency Future	41.0000	26.0000	(36.585)	0	0	0
15/01/2009	£ / R 2009/03/16	14.65	Call	Currency Future	947.0000	820.0000	(13.411)	0	0	0
15/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	339.0000	266.0000	(21.534)	0	0	0
15/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	1,161.0000	1,008.0000	(13.178)	0	0	0
15/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	729.0000	626.0000	(14.129)	0	0	0
15/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,148.0000	3,312.0000	5.210	0	0	0
15/01/2009	£ / R 2009/03/16	18.95	Call	Currency Future	37.0000	24.0000	(35.135)	0	0	0
15/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	517.0000	578.0000	11.799	0	0	0
15/01/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,425.0000	1,532.0000	7.509	0	0	0
15/01/2009	£ / R 2009/03/16	16.25	Call	Currency Future	364.0000	288.0000	(20.879)	0	0	0
15/01/2009	£ / R 2009/03/16	14.30	Put	Currency Future	381.0000	416.0000	9.186	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	799.0000	884.0000	10.638	0	0	0
15/01/2009	£ / R 2009/03/16	18.75	Call	Currency Future	45.0000	29.0000	(35.556)	0	0	0
15/01/2009	£ / R 2009/03/16	19.05	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
15/01/2009	£ / R 2009/03/16	17.95	Put	Currency Future	2,963.0000	3,124.0000	5.434	0	0	0
15/01/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,121.0000	1,211.0000	8.029	0	0	0
15/01/2009	£ / R 2009/03/16	18.95	Put	Currency Future	3,907.0000	4,082.0000	4.479	0	0	0
15/01/2009	£ / R 2009/03/16	14.55	Put	Currency Future	475.0000	524.0000	10.316	0	0	0
15/01/2009	£ / R 2009/03/16	17.95	Call	Currency Future	93.0000	65.0000	(30.108)	0	0	0
15/01/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,534.0000	1,647.0000	7.366	0	0	0
15/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,286.0000	1,385.0000	7.698	0	0	0
15/01/2009	£ / R 2009/03/16	13.60	Put	Currency Future	185.0000	202.0000	9.189	0	0	0
15/01/2009	£ / R 2009/03/16	18.45	Call	Currency Future	59.0000	40.0000	(32.203)	0	0	0
15/01/2009	£ / R 2009/03/16	16.30	Call	Currency Future	351.0000	277.0000	(21.083)	0	0	0
15/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	466.0000	377.0000	(19.099)	0	0	0
15/01/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,665.0000	1,493.0000	(10.330)	0	0	0
15/01/2009	£ / R 2009/03/16	14.15	Call	Currency Future	1,260.0000	1,102.0000	(12.540)	0	0	0
15/01/2009	£ / R 2009/03/16	17.35	Call	Currency Future	155.0000	114.0000	(26.452)	0	0	0
15/01/2009	£ / R 2009/03/16	15.50	Call	Currency Future	608.0000	503.0000	(17.270)	0	0	0
15/01/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,601.0000	2,753.0000	5.844	0	0	0
15/01/2009	£ / R 2009/03/16	15.15	Put	Currency Future	799.0000	884.0000	10.638	0	0	0
15/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	378.0000	300.0000	(20.635)	0	0	0
15/01/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,059.0000	1,144.0000	8.026	0	0	0
15/01/2009	£ / R 2009/03/16	13.50	Put	Currency Future	165.0000	179.0000	8.485	0	0	0
15/01/2009	£ / R 2009/03/16	14.35	Call	Currency Future	1,128.0000	977.0000	(13.387)	0	0	0
15/01/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,338.0000	2,483.0000	6.202	0	0	0
15/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	1,005.0000	865.0000	(13.930)	0	0	0
15/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,498.0000	1,608.0000	7.343	0	0	0
15/01/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,745.0000	1,571.0000	(9.971)	0	0	0
15/01/2009	£ / R 2009/03/16	14.25	Put	Currency Future	363.0000	397.0000	9.366	0	0	0
15/01/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,425.0000	2,572.0000	6.062	0	0	0
15/01/2009	£ / R 2009/03/16	15.40	Put	Currency Future	960.0000	1,048.0000	9.167	0	0	0
15/01/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,055.0000	3,218.0000	5.336	0	0	0
15/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	768.0000	851.0000	10.807	0	0	0
15/01/2009	£ / R 2009/03/16	14.15	Put	Currency Future	330.0000	361.0000	9.394	0	0	0
15/01/2009	£ / R 2009/03/16	18.05	Call	Currency Future	85.0000	59.0000	(30.588)	0	0	0
15/01/2009	£ / R 2009/03/16	15.15	Call	Currency Future	729.0000	626.0000	(14.129)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/03/16	16.65	Put	Currency Future	1,841.0000	1,967.0000	6.844	0	0	0
15/01/2009	£ / R 2009/03/16	14.35	Put	Currency Future	398.0000	436.0000	9.548	0	0	0
15/01/2009	£ / R 2009/03/16	18.65	Call	Currency Future	49.0000	32.0000	(34.694)	0	0	0
15/01/2009	£ / R 2009/03/16	14.25	Call	Currency Future	1,193.0000	1,039.0000	(12.909)	0	0	0
15/01/2009	£ / R 2009/03/16	17.25	Call	Currency Future	168.0000	124.0000	(26.190)	0	0	0
15/01/2009	£ / R 2009/03/16	17.75	Call	Currency Future	111.0000	79.0000	(28.829)	0	0	0
15/01/2009	£ / R 2009/03/16	15.30	Put	Currency Future	894.0000	986.0000	10.291	0	0	0
15/01/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,253.0000	2,395.0000	6.303	0	0	0
15/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	927.0000	1,017.0000	9.709	0	0	0
15/01/2009	£ / R 2009/03/16	18.80	Put	Currency Future	3,763.0000	3,936.0000	4.597	0	0	0
15/01/2009	£ / R 2009/03/16	17.75	Put	Currency Future	2,781.0000	2,937.0000	5.609	0	0	0
15/01/2009	£ / R 2009/03/16	15.10	Call	Currency Future	748.0000	643.0000	(14.037)	0	0	0
15/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	326.0000	256.0000	(21.472)	0	0	0
15/01/2009	£ / R 2009/03/16	17.15	Call	Currency Future	183.0000	136.0000	(25.683)	0	0	0
15/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	657.0000	558.0000	(15.068)	0	0	0
15/01/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,003.0000	4,180.0000	4.422	0	0	0
15/01/2009	£ / R 2009/03/16	17.85	Call	Currency Future	101.0000	71.0000	(29.703)	0	0	0
15/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,646.0000	1,764.0000	7.169	0	0	0
15/01/2009	£ / R 2009/03/16	15.40	Call	Currency Future	640.0000	539.0000	(15.781)	0	0	0
15/01/2009	£ / R 2009/03/16	19.15	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
15/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	2,871.0000	3,030.0000	5.538	0	0	0
15/01/2009	£ / R 2009/03/16	14.80	Put	Currency Future	592.0000	666.0000	12.500	0	0	0
15/01/2009	£ / R 2009/03/16	15.90	Call	Currency Future	466.0000	377.0000	(19.099)	0	0	0
15/01/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,429.0000	3,598.0000	4.929	0	0	0
15/01/2009	£ / R 2009/03/16	18.80	Call	Currency Future	43.0000	28.0000	(34.884)	0	0	0
15/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	872.0000	758.0000	(13.073)	0	0	0
15/01/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,286.0000	1,385.0000	7.698	0	0	0
15/01/2009	£ / R 2009/03/16	19.25	Call	Currency Future	27.0000	17.0000	(37.037)	0	0	0
15/01/2009	£ / R 2009/03/16	18.50	Call	Currency Future	56.0000	38.0000	(32.143)	0	0	0
15/01/2009	£ / R 2009/03/16	17.55	Call	Currency Future	131.0000	95.0000	(27.481)	0	0	0
15/01/2009	£ / R 2009/03/16	16.70	Put	Currency Future	1,881.0000	2,009.0000	6.805	0	0	0
15/01/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,571.0000	1,686.0000	7.320	0	0	0
15/01/2009	£ / R 2009/03/16	17.05	Call	Currency Future	198.0000	148.0000	(25.253)	0	0	0
15/01/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,028.0000	1,112.0000	8.171	0	0	0
15/01/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,100.0000	4,278.0000	4.341	0	0	0
15/01/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,476.0000	3,646.0000	4.891	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R	2009/03/16	17.65	Call	Currency Future	120.0000	86.0000	(28.333)	0	0	0
15/01/2009	£ / R	2009/03/16	17.05	Put	Currency Future	2,168.0000	2,307.0000	6.411	0	0	0
15/01/2009	£ / R	2009/03/16	19.05	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
15/01/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,121.0000	1,211.0000	8.029	0	0	0
15/01/2009	£ / R	2009/03/16	18.95	Call	Currency Future	37.0000	24.0000	(35.135)	0	0	0
15/01/2009	£ / R	2009/03/16	17.85	Call	Currency Future	101.0000	71.0000	(29.703)	0	0	0
15/01/2009	£ / R	2009/03/16	16.70	Call	Currency Future	261.0000	200.0000	(23.372)	0	0	0
15/01/2009	£ / R	2009/03/16	15.55	Call	Currency Future	589.0000	486.0000	(17.487)	0	0	0
15/01/2009	£ / R	2009/03/16	15.30	Put	Currency Future	894.0000	986.0000	10.291	0	0	0
15/01/2009	£ / R	2009/03/16	18.95	Put	Currency Future	3,907.0000	4,082.0000	4.479	0	0	0
15/01/2009	£ / R	2009/03/16	14.70	Call	Currency Future	919.0000	798.0000	(13.166)	0	0	0
15/01/2009	£ / R	2009/03/16	16.05	Call	Currency Future	420.0000	336.0000	(20.000)	0	0	0
15/01/2009	£ / R	2009/03/16	15.65	Call	Currency Future	551.0000	452.0000	(17.967)	0	0	0
15/01/2009	£ / R	2009/03/16	19.25	Put	Currency Future	4,197.0000	4,376.0000	4.265	0	0	0
15/01/2009	£ / R	2009/03/16	18.35	Put	Currency Future	3,335.0000	3,503.0000	5.037	0	0	0
15/01/2009	£ / R	2009/03/16	15.45	Put	Currency Future	994.0000	1,080.0000	8.652	0	0	0
15/01/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,390.0000	1,495.0000	7.554	0	0	0
15/01/2009	£ / R	2009/03/16	14.85	Put	Currency Future	620.0000	696.0000	12.258	0	0	0
15/01/2009	£ / R	2009/03/16	15.60	Call	Currency Future	570.0000	469.0000	(17.719)	0	0	0
15/01/2009	£ / R	2009/03/16	18.55	Call	Currency Future	54.0000	36.0000	(33.333)	0	0	0
15/01/2009	£ / R	2009/03/16	17.65	Put	Currency Future	2,690.0000	2,845.0000	5.762	0	0	0
15/01/2009	£ / R	2009/03/16	14.70	Put	Currency Future	539.0000	607.0000	12.616	0	0	0
15/01/2009	£ / R	2009/03/16	16.65	Call	Currency Future	271.0000	209.0000	(22.878)	0	0	0
15/01/2009	£ / R	2009/03/16	14.85	Call	Currency Future	850.0000	737.0000	(13.294)	0	0	0
15/01/2009	£ / R	2009/03/16	18.55	Put	Currency Future	3,524.0000	3,695.0000	4.852	0	0	0
15/01/2009	£ / R	2009/03/16	18.65	Put	Currency Future	3,619.0000	3,791.0000	4.753	0	0	0
15/01/2009	£ / R	2009/03/16	14.90	Call	Currency Future	829.0000	717.0000	(13.510)	0	0	0
15/01/2009	£ / R	2009/03/16	14.80	Put	Currency Future	592.0000	666.0000	12.500	0	0	0
15/01/2009	£ / R	2009/03/16	16.30	Call	Currency Future	351.0000	277.0000	(21.083)	0	0	0
15/01/2009	£ / R	2009/03/16	14.55	Put	Currency Future	475.0000	524.0000	10.316	0	0	0
15/01/2009	£ / R	2009/03/16	14.90	Put	Currency Future	649.0000	726.0000	11.864	0	0	0
15/01/2009	£ / R	2009/03/16	15.05	Put	Currency Future	738.0000	819.0000	10.976	0	0	0
15/01/2009	£ / R	2009/03/16	14.65	Call	Currency Future	947.0000	820.0000	(13.411)	0	0	0
15/01/2009	£ / R	2009/03/16	18.35	Call	Currency Future	65.0000	44.0000	(32.308)	0	0	0
15/01/2009	£ / R	2009/03/16	15.05	Call	Currency Future	768.0000	660.0000	(14.063)	0	0	0
15/01/2009	£ / R	2009/03/16	15.30	Call	Currency Future	674.0000	577.0000	(14.392)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/03/16	14.65	Put	Currency Future	517.0000	578.0000	11.799	0	0	0
15/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	232.0000	176.0000	(24.138)	0	0	0
15/01/2009	£ / R 2009/03/16	14.40	Put	Currency Future	417.0000	456.0000	9.353	0	0	0
15/01/2009	£ / R 2009/03/16	14.80	Call	Currency Future	872.0000	758.0000	(13.073)	0	0	0
15/01/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,461.0000	1,570.0000	7.461	0	0	0
15/01/2009	£ / R 2009/03/16	14.55	Call	Currency Future	1,005.0000	865.0000	(13.930)	0	0	0
15/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,252.0000	1,350.0000	7.827	0	0	0
15/01/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,210.0000	2,351.0000	6.380	0	0	0
15/01/2009	£ / R 2009/03/16	18.15	Call	Currency Future	78.0000	53.0000	(32.051)	0	0	0
15/01/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,153.0000	1,245.0000	7.979	0	0	0
15/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,090.0000	1,177.0000	7.982	0	0	0
15/01/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,609.0000	1,725.0000	7.209	0	0	0
15/01/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,148.0000	3,312.0000	5.210	0	0	0
15/01/2009	£ / R 2009/03/16	16.35	Call	Currency Future	339.0000	266.0000	(21.534)	0	0	0
15/01/2009	£ / R 2009/03/16	16.75	Call	Currency Future	251.0000	192.0000	(23.506)	0	0	0
15/01/2009	£ / R 2009/03/16	15.35	Put	Currency Future	927.0000	1,017.0000	9.709	0	0	0
15/01/2009	£ / R 2009/03/16	15.35	Call	Currency Future	657.0000	558.0000	(15.068)	0	0	0
15/01/2009	£ / R 2009/03/16	16.85	Call	Currency Future	232.0000	176.0000	(24.138)	0	0	0
15/01/2009	£ / R 2009/03/16	16.75	Put	Currency Future	1,921.0000	2,051.0000	6.767	0	0	0
15/01/2009	£ / R 2009/03/16	14.40	Call	Currency Future	1,097.0000	947.0000	(13.674)	0	0	0
15/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,002.0000	2,135.0000	6.643	0	0	0
15/01/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,002.0000	2,135.0000	6.643	0	0	0
15/01/2009	£ / R 2009/03/16	15.95	Call	Currency Future	450.0000	363.0000	(19.333)	0	0	0
15/01/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,043.0000	2,178.0000	6.608	0	0	0
15/01/2009	£ / R 2009/03/16	15.30	Call	Currency Future	674.0000	577.0000	(14.392)	0	0	0
15/01/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,320.0000	1,422.0000	7.727	0	0	0
15/01/2009	£ / R 2009/03/16	16.50	Call	Currency Future	303.0000	236.0000	(22.112)	0	0	0
15/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	482.0000	391.0000	(18.880)	0	0	0
15/01/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,723.0000	1,845.0000	7.081	0	0	0
15/01/2009	£ / R 2009/03/16	17.85	Put	Currency Future	2,871.0000	3,030.0000	5.538	0	0	0
15/01/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,587.0000	1,417.0000	(10.712)	0	0	0
15/01/2009	£ / R 2009/03/16	15.45	Call	Currency Future	624.0000	521.0000	(16.506)	0	0	0
15/01/2009	£ / R 2009/03/16	13.70	Put	Currency Future	207.0000	226.0000	9.179	0	0	0
15/01/2009	£ / R 2009/03/16	14.90	Call	Currency Future	829.0000	717.0000	(13.510)	0	0	0
15/01/2009	£ / R 2009/03/16	16.80	Call	Currency Future	241.0000	184.0000	(23.651)	0	0	0
15/01/2009	£ / R 2009/03/16	14.90	Put	Currency Future	649.0000	726.0000	11.864	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/03/16	16.80	Put	Currency Future	1,961.0000	2,093.0000	6.731	0	0	0
15/01/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,219.0000	1,314.0000	7.793	0	0	0
15/01/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,295.0000	2,439.0000	6.275	0	0	0
15/01/2009	£ / R 2009/03/16	15.80	Call	Currency Future	499.0000	406.0000	(18.637)	0	0	0
15/01/2009	£ / R 2009/03/16	17.20	Call	Currency Future	175.0000	130.0000	(25.714)	0	0	0
15/01/2009	£ / R 2009/03/16	15.60	Call	Currency Future	570.0000	469.0000	(17.719)	0	0	0
15/01/2009	£ / R 2009/03/16	16.40	Call	Currency Future	326.0000	256.0000	(21.472)	0	0	0
15/01/2009	£ / R 2009/03/16	17.60	Call	Currency Future	126.0000	90.0000	(28.571)	0	0	0
15/01/2009	£ / R 2009/03/16	17.50	Call	Currency Future	137.0000	99.0000	(27.737)	0	0	0
15/01/2009	£ / R 2009/03/16	14.00	Put	Currency Future	285.0000	311.0000	9.123	0	0	0
15/01/2009	£ / R 2009/03/16	15.70	Call	Currency Future	533.0000	436.0000	(18.199)	0	0	0
15/01/2009	£ / R 2009/03/16	17.60	Put	Currency Future	2,646.0000	2,799.0000	5.782	0	0	0
15/01/2009	£ / R 2009/03/16	13.80	Call	Currency Future	1,511.0000	1,344.0000	(11.052)	0	0	0
15/01/2009	£ / R 2009/03/16	14.60	Put	Currency Future	496.0000	551.0000	11.089	0	0	0
15/01/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,090.0000	1,177.0000	7.982	0	0	0
15/01/2009	£ / R 2009/03/16	17.10	Call	Currency Future	190.0000	142.0000	(25.263)	0	0	0
15/01/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,557.0000	2,708.0000	5.905	0	0	0
15/01/2009	£ / R 2009/03/16	13.80	Put	Currency Future	231.0000	252.0000	9.091	0	0	0
15/01/2009	£ / R 2009/03/16	14.60	Call	Currency Future	976.0000	842.0000	(13.730)	0	0	0
15/01/2009	£ / R 2009/03/16	16.20	Call	Currency Future	378.0000	300.0000	(20.635)	0	0	0
15/01/2009	£ / R 2009/03/16	14.00	Call	Currency Future	1,365.0000	1,202.0000	(11.941)	0	0	0
15/01/2009	£ / R 2009/03/16	16.90	Call	Currency Future	223.0000	169.0000	(24.215)	0	0	0
15/01/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,498.0000	1,608.0000	7.343	0	0	0
15/01/2009	£ / R 2009/03/16	16.15	Call	Currency Future	391.0000	311.0000	(20.460)	0	0	0
15/01/2009	£ / R 2009/03/16	17.00	Call	Currency Future	206.0000	155.0000	(24.757)	0	0	0
15/01/2009	£ / R 2009/03/16	14.30	Call	Currency Future	1,161.0000	1,008.0000	(13.178)	0	0	0
15/01/2009	£ / R 2009/03/16	16.05	Call	Currency Future	420.0000	336.0000	(20.000)	0	0	0
15/01/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,126.0000	2,264.0000	6.491	0	0	0
15/01/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,646.0000	1,764.0000	7.169	0	0	0
15/01/2009	£ / R 2009/03/16	14.20	Put	Currency Future	347.0000	379.0000	9.222	0	0	0
15/01/2009	£ / R 2009/03/16	15.85	Call	Currency Future	482.0000	391.0000	(18.880)	0	0	0
15/01/2009	£ / R 2009/03/16	14.20	Call	Currency Future	1,227.0000	1,070.0000	(12.795)	0	0	0
15/01/2009	£ / R 2009/03/16	15.10	Put	Currency Future	768.0000	851.0000	10.807	0	0	0
15/01/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,390.0000	1,495.0000	7.554	0	0	0
15/01/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,252.0000	1,350.0000	7.827	0	0	0
15/01/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,009.0000	3,171.0000	5.384	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,186.0000	1,279.0000	7.841	0	0	0
15/01/2009	£ / R	2009/03/16	17.10	Call	Currency Future	190.0000	142.0000	(25.263)	0	0	0
15/01/2009	£ / R	2009/03/16	15.75	Call	Currency Future	516.0000	421.0000	(18.411)	0	0	0
15/01/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,210.0000	2,351.0000	6.380	0	0	0
15/01/2009	£ / R	2009/03/16	16.90	Call	Currency Future	223.0000	169.0000	(24.215)	0	0	0
15/01/2009	£ / R	2009/03/16	16.55	Call	Currency Future	292.0000	226.0000	(22.603)	0	0	0
15/01/2009	£ / R	2009/03/16	17.30	Put	Currency Future	2,382.0000	2,528.0000	6.129	0	0	0
15/01/2009	£ / R	2009/03/16	15.10	Call	Currency Future	748.0000	643.0000	(14.037)	0	0	0
15/01/2009	£ / R	2009/03/16	18.00	Call	Currency Future	89.0000	62.0000	(30.337)	0	0	0
15/01/2009	£ / R	2009/03/16	16.55	Put	Currency Future	1,762.0000	1,885.0000	6.981	0	0	0
15/01/2009	£ / R	2009/03/16	17.40	Call	Currency Future	149.0000	109.0000	(26.846)	0	0	0
15/01/2009	£ / R	2009/03/16	17.90	Put	Currency Future	2,917.0000	3,077.0000	5.485	0	0	0
15/01/2009	£ / R	2009/03/16	17.80	Put	Currency Future	2,826.0000	2,984.0000	5.591	0	0	0
15/01/2009	£ / R	2009/03/16	17.60	Call	Currency Future	126.0000	90.0000	(28.571)	0	0	0
15/01/2009	£ / R	2009/03/16	17.60	Put	Currency Future	2,646.0000	2,799.0000	5.782	0	0	0
15/01/2009	£ / R	2009/03/16	17.70	Call	Currency Future	115.0000	82.0000	(28.696)	0	0	0
15/01/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,043.0000	2,178.0000	6.608	0	0	0
15/01/2009	£ / R	2009/03/16	17.70	Put	Currency Future	2,735.0000	2,891.0000	5.704	0	0	0
15/01/2009	£ / R	2009/03/16	17.80	Call	Currency Future	106.0000	75.0000	(29.245)	0	0	0
15/01/2009	£ / R	2009/03/16	17.90	Call	Currency Future	97.0000	68.0000	(29.897)	0	0	0
15/01/2009	£ / R	2009/03/16	17.40	Put	Currency Future	2,469.0000	2,617.0000	5.994	0	0	0
15/01/2009	£ / R	2009/03/16	17.30	Call	Currency Future	162.0000	119.0000	(26.543)	0	0	0
15/01/2009	£ / R	2009/03/16	14.50	Call	Currency Future	1,035.0000	889.0000	(14.106)	0	0	0
15/01/2009	£ / R	2009/03/16	14.50	Put	Currency Future	455.0000	498.0000	9.451	0	0	0
15/01/2009	£ / R	2009/03/16	14.30	Put	Currency Future	381.0000	416.0000	9.186	0	0	0
15/01/2009	£ / R	2009/03/16	16.15	Call	Currency Future	391.0000	311.0000	(20.460)	0	0	0
15/01/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,461.0000	1,570.0000	7.461	0	0	0
15/01/2009	£ / R	2009/06/12			Currency Future	15.3667	15.1642	(1.318)	0.0000	0.0000	88
15/01/2009	£ / R	2009/06/12	14.20	Put	Currency Future	592.0000	651.0000	9.966	0	0	0
15/01/2009	£ / R	2009/06/12	15.90	Call	Currency Future	965.0000	869.0000	(9.948)	0	0	0
15/01/2009	£ / R	2009/06/12	18.65	Call	Currency Future	277.0000	239.0000	(13.718)	0	0	0
15/01/2009	£ / R	2009/06/12	19.30	Call	Currency Future	200.0000	170.0000	(15.000)	0	0	0
15/01/2009	£ / R	2009/06/12	15.55	Put	Currency Future	1,277.0000	1,391.0000	8.927	0	0	0
15/01/2009	£ / R	2009/06/12	16.80	Call	Currency Future	659.0000	586.0000	(11.077)	0	0	0
15/01/2009	£ / R	2009/06/12	16.10	Call	Currency Future	889.0000	798.0000	(10.236)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,474.0000	3,637.0000	4.692	0	0	0
15/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	3,778.0000	3,946.0000	4.447	0	0	0
15/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,438.0000	1,542.0000	7.232	0	0	0
15/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,560.0000	3,725.0000	4.635	0	0	0
15/01/2009	£ / R 2009/06/12	19.40	Call	Currency Future	189.0000	162.0000	(14.286)	0	0	0
15/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	965.0000	869.0000	(9.948)	0	0	0
15/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,751.0000	1,868.0000	6.682	0	0	0
15/01/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,759.0000	1,615.0000	(8.186)	0	0	0
15/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
15/01/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,133.0000	4,306.0000	4.186	0	0	0
15/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	1,005.0000	906.0000	(9.851)	0	0	0
15/01/2009	£ / R 2009/06/12	18.65	Call	Currency Future	277.0000	239.0000	(13.718)	0	0	0
15/01/2009	£ / R 2009/06/12	16.55	Call	Currency Future	735.0000	655.0000	(10.884)	0	0	0
15/01/2009	£ / R 2009/06/12	19.45	Call	Currency Future	185.0000	157.0000	(15.135)	0	0	0
15/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	1,093.0000	1,005.0000	(8.051)	0	0	0
15/01/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,560.0000	3,725.0000	4.635	0	0	0
15/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	818.0000	732.0000	(10.513)	0	0	0
15/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,498.0000	1,605.0000	7.143	0	0	0
15/01/2009	£ / R 2009/06/12	18.95	Call	Currency Future	238.0000	205.0000	(13.866)	0	0	0
15/01/2009	£ / R 2009/06/12	19.55	Call	Currency Future	175.0000	149.0000	(14.857)	0	0	0
15/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,247.0000	1,147.0000	(8.019)	0	0	0
15/01/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,213.0000	1,324.0000	9.151	0	0	0
15/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	306.0000	265.0000	(13.399)	0	0	0
15/01/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,696.0000	1,556.0000	(8.255)	0	0	0
15/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	245.0000	210.0000	(14.286)	0	0	0
15/01/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,060.0000	1,163.0000	9.717	0	0	0
15/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,030.0000	1,132.0000	9.903	0	0	0
15/01/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,237.0000	2,370.0000	5.945	0	0	0
15/01/2009	£ / R 2009/06/12	15.45	Call	Currency Future	1,129.0000	1,038.0000	(8.060)	0	0	0
15/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,389.0000	3,551.0000	4.780	0	0	0
15/01/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,359.0000	4,535.0000	4.038	0	0	0
15/01/2009	£ / R 2009/06/12	15.20	Call	Currency Future	1,227.0000	1,128.0000	(8.068)	0	0	0
15/01/2009	£ / R 2009/06/12	14.95	Put	Currency Future	908.0000	1,012.0000	11.454	0	0	0
15/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,093.0000	2,222.0000	6.163	0	0	0
15/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	853.0000	764.0000	(10.434)	0	0	0
15/01/2009	£ / R 2009/06/12	18.55	Call	Currency Future	291.0000	252.0000	(13.402)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	750.0000	821.0000	9.467	0	0	0
15/01/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,178.0000	4,352.0000	4.165	0	0	0
15/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	1,059.0000	964.0000	(8.971)	0	0	0
15/01/2009	£ / R 2009/06/12	18.35	Call	Currency Future	321.0000	278.0000	(13.396)	0	0	0
15/01/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,790.0000	1,646.0000	(8.045)	0	0	0
15/01/2009	£ / R 2009/06/12	13.70	Call	Currency Future	2,093.0000	1,937.0000	(7.453)	0	0	0
15/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,734.0000	3,901.0000	4.472	0	0	0
15/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,517.0000	1,385.0000	(8.701)	0	0	0
15/01/2009	£ / R 2009/06/12	19.35	Call	Currency Future	194.0000	166.0000	(14.433)	0	0	0
15/01/2009	£ / R 2009/06/12	18.50	Call	Currency Future	298.0000	258.0000	(13.423)	0	0	0
15/01/2009	£ / R 2009/06/12	14.15	Put	Currency Future	574.0000	632.0000	10.105	0	0	0
15/01/2009	£ / R 2009/06/12	13.70	Put	Currency Future	426.0000	473.0000	11.033	0	0	0
15/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,686.0000	1,800.0000	6.762	0	0	0
15/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	668.0000	733.0000	9.731	0	0	0
15/01/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,088.0000	4,261.0000	4.232	0	0	0
15/01/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,432.0000	3,594.0000	4.720	0	0	0
15/01/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,090.0000	1,195.0000	9.633	0	0	0
15/01/2009	£ / R 2009/06/12	13.80	Call	Currency Future	2,023.0000	1,870.0000	(7.563)	0	0	0
15/01/2009	£ / R 2009/06/12	18.85	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
15/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,378.0000	1,265.0000	(8.200)	0	0	0
15/01/2009	£ / R 2009/06/12	18.25	Call	Currency Future	337.0000	293.0000	(13.056)	0	0	0
15/01/2009	£ / R 2009/06/12	13.80	Put	Currency Future	457.0000	506.0000	10.722	0	0	0
15/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,955.0000	1,804.0000	(7.724)	0	0	0
15/01/2009	£ / R 2009/06/12	18.85	Put	Currency Future	3,734.0000	3,901.0000	4.472	0	0	0
15/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	631.0000	560.0000	(11.252)	0	0	0
15/01/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,955.0000	1,804.0000	(7.724)	0	0	0
15/01/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,591.0000	1,701.0000	6.914	0	0	0
15/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	227.0000	194.0000	(14.537)	0	0	0
15/01/2009	£ / R 2009/06/12	17.25	Call	Currency Future	539.0000	476.0000	(11.688)	0	0	0
15/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,164.0000	2,295.0000	6.054	0	0	0
15/01/2009	£ / R 2009/06/12	14.75	Call	Currency Future	1,432.0000	1,304.0000	(8.939)	0	0	0
15/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	488.0000	540.0000	10.656	0	0	0
15/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	3,910.0000	4,080.0000	4.348	0	0	0
15/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,342.0000	1,450.0000	8.048	0	0	0
15/01/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,423.0000	2,562.0000	5.737	0	0	0
15/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	577.0000	510.0000	(11.612)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	15.25	Call	Currency Future	1,206.0000	1,109.0000	(8.043)	0	0	0
15/01/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,529.0000	1,637.0000	7.063	0	0	0
15/01/2009	£ / R 2009/06/12	19.25	Call	Currency Future	205.0000	175.0000	(14.634)	0	0	0
15/01/2009	£ / R 2009/06/12	14.85	Put	Currency Future	861.0000	950.0000	10.337	0	0	0
15/01/2009	£ / R 2009/06/12	13.90	Put	Currency Future	488.0000	540.0000	10.656	0	0	0
15/01/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,223.0000	4,397.0000	4.120	0	0	0
15/01/2009	£ / R 2009/06/12	14.10	Put	Currency Future	556.0000	613.0000	10.252	0	0	0
15/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,498.0000	1,605.0000	7.143	0	0	0
15/01/2009	£ / R 2009/06/12	14.30	Put	Currency Future	629.0000	691.0000	9.857	0	0	0
15/01/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,268.0000	4,443.0000	4.100	0	0	0
15/01/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,823.0000	1,677.0000	(8.009)	0	0	0
15/01/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,030.0000	1,132.0000	9.903	0	0	0
15/01/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,220.0000	3,379.0000	4.938	0	0	0
15/01/2009	£ / R 2009/06/12	14.00	Put	Currency Future	521.0000	575.0000	10.365	0	0	0
15/01/2009	£ / R 2009/06/12	18.70	Call	Currency Future	270.0000	233.0000	(13.704)	0	0	0
15/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	968.0000	1,072.0000	10.744	0	0	0
15/01/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,647.0000	3,813.0000	4.552	0	0	0
15/01/2009	£ / R 2009/06/12	14.75	Put	Currency Future	816.0000	890.0000	9.069	0	0	0
15/01/2009	£ / R 2009/06/12	15.15	Call	Currency Future	1,247.0000	1,147.0000	(8.019)	0	0	0
15/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,622.0000	1,734.0000	6.905	0	0	0
15/01/2009	£ / R 2009/06/12	14.95	Call	Currency Future	1,325.0000	1,227.0000	(7.396)	0	0	0
15/01/2009	£ / R 2009/06/12	18.45	Call	Currency Future	306.0000	265.0000	(13.399)	0	0	0
15/01/2009	£ / R 2009/06/12	17.00	Call	Currency Future	604.0000	535.0000	(11.424)	0	0	0
15/01/2009	£ / R 2009/06/12	16.05	Call	Currency Future	907.0000	815.0000	(10.143)	0	0	0
15/01/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,665.0000	1,526.0000	(8.348)	0	0	0
15/01/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,389.0000	3,551.0000	4.780	0	0	0
15/01/2009	£ / R 2009/06/12	18.75	Call	Currency Future	264.0000	227.0000	(14.015)	0	0	0
15/01/2009	£ / R 2009/06/12	14.35	Put	Currency Future	648.0000	712.0000	9.877	0	0	0
15/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	354.0000	308.0000	(12.994)	0	0	0
15/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,635.0000	1,497.0000	(8.440)	0	0	0
15/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,285.0000	1,186.0000	(7.704)	0	0	0
15/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,137.0000	3,294.0000	5.005	0	0	0
15/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,310.0000	2,446.0000	5.887	0	0	0
15/01/2009	£ / R 2009/06/12	15.00	Call	Currency Future	1,305.0000	1,206.0000	(7.586)	0	0	0
15/01/2009	£ / R 2009/06/12	13.75	Call	Currency Future	2,058.0000	1,903.0000	(7.532)	0	0	0
15/01/2009	£ / R 2009/06/12	16.55	Put	Currency Future	1,918.0000	2,041.0000	6.413	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	15.65	Call	Currency Future	1,059.0000	964.0000	(8.971)	0	0	0
15/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	999.0000	1,102.0000	10.310	0	0	0
15/01/2009	£ / R 2009/06/12	18.05	Call	Currency Future	371.0000	323.0000	(12.938)	0	0	0
15/01/2009	£ / R 2009/06/12	15.95	Call	Currency Future	945.0000	851.0000	(9.947)	0	0	0
15/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	704.0000	627.0000	(10.938)	0	0	0
15/01/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,342.0000	1,450.0000	8.048	0	0	0
15/01/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,245.0000	1,357.0000	8.996	0	0	0
15/01/2009	£ / R 2009/06/12	18.15	Call	Currency Future	354.0000	308.0000	(12.994)	0	0	0
15/01/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,304.0000	3,464.0000	4.843	0	0	0
15/01/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,043.0000	4,215.0000	4.254	0	0	0
15/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,405.0000	1,284.0000	(8.612)	0	0	0
15/01/2009	£ / R 2009/06/12	15.70	Call	Currency Future	1,042.0000	945.0000	(9.309)	0	0	0
15/01/2009	£ / R 2009/06/12	19.20	Call	Currency Future	210.0000	180.0000	(14.286)	0	0	0
15/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	838.0000	920.0000	9.785	0	0	0
15/01/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,137.0000	3,294.0000	5.005	0	0	0
15/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,309.0000	1,420.0000	8.480	0	0	0
15/01/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,604.0000	3,769.0000	4.578	0	0	0
15/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,351.0000	1,245.0000	(7.846)	0	0	0
15/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	2,973.0000	3,126.0000	5.146	0	0	0
15/01/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,164.0000	2,295.0000	6.054	0	0	0
15/01/2009	£ / R 2009/06/12	16.20	Call	Currency Future	853.0000	764.0000	(10.434)	0	0	0
15/01/2009	£ / R 2009/06/12	19.05	Call	Currency Future	227.0000	194.0000	(14.537)	0	0	0
15/01/2009	£ / R 2009/06/12	15.75	Call	Currency Future	1,025.0000	925.0000	(9.756)	0	0	0
15/01/2009	£ / R 2009/06/12	18.90	Call	Currency Future	245.0000	210.0000	(14.286)	0	0	0
15/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	884.0000	981.0000	10.973	0	0	0
15/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	389.0000	340.0000	(12.596)	0	0	0
15/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	719.0000	641.0000	(10.848)	0	0	0
15/01/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,200.0000	2,333.0000	6.045	0	0	0
15/01/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,309.0000	1,420.0000	8.480	0	0	0
15/01/2009	£ / R 2009/06/12	18.90	Put	Currency Future	3,778.0000	3,946.0000	4.447	0	0	0
15/01/2009	£ / R 2009/06/12	15.50	Call	Currency Future	1,111.0000	1,021.0000	(8.101)	0	0	0
15/01/2009	£ / R 2009/06/12	17.85	Put	Currency Future	2,892.0000	3,043.0000	5.221	0	0	0
15/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,022.0000	2,149.0000	6.281	0	0	0
15/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	1,953.0000	2,077.0000	6.349	0	0	0
15/01/2009	£ / R 2009/06/12	13.75	Put	Currency Future	441.0000	489.0000	10.884	0	0	0
15/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	1,076.0000	985.0000	(8.457)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	19.10	Call	Currency Future	221.0000	189.0000	(14.480)	0	0	0
15/01/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,347.0000	3,507.0000	4.780	0	0	0
15/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,181.0000	1,291.0000	9.314	0	0	0
15/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,560.0000	1,669.0000	6.987	0	0	0
15/01/2009	£ / R 2009/06/12	15.10	Put	Currency Future	999.0000	1,102.0000	10.310	0	0	0
15/01/2009	£ / R 2009/06/12	19.10	Put	Currency Future	3,954.0000	4,125.0000	4.325	0	0	0
15/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,148.0000	1,055.0000	(8.101)	0	0	0
15/01/2009	£ / R 2009/06/12	16.00	Call	Currency Future	926.0000	833.0000	(10.043)	0	0	0
15/01/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,635.0000	1,497.0000	(8.440)	0	0	0
15/01/2009	£ / R 2009/06/12	19.15	Put	Currency Future	3,999.0000	4,170.0000	4.276	0	0	0
15/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,120.0000	1,226.0000	9.464	0	0	0
15/01/2009	£ / R 2009/06/12	15.05	Put	Currency Future	968.0000	1,072.0000	10.744	0	0	0
15/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,817.0000	1,936.0000	6.549	0	0	0
15/01/2009	£ / R 2009/06/12	14.70	Call	Currency Future	1,460.0000	1,331.0000	(8.836)	0	0	0
15/01/2009	£ / R 2009/06/12	19.05	Put	Currency Future	3,910.0000	4,080.0000	4.348	0	0	0
15/01/2009	£ / R 2009/06/12	19.15	Call	Currency Future	215.0000	184.0000	(14.419)	0	0	0
15/01/2009	£ / R 2009/06/12	14.80	Call	Currency Future	1,405.0000	1,284.0000	(8.612)	0	0	0
15/01/2009	£ / R 2009/06/12	16.30	Call	Currency Future	818.0000	732.0000	(10.513)	0	0	0
15/01/2009	£ / R 2009/06/12	15.60	Call	Currency Future	1,076.0000	985.0000	(8.457)	0	0	0
15/01/2009	£ / R 2009/06/12	14.60	Put	Currency Future	750.0000	821.0000	9.467	0	0	0
15/01/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,408.0000	1,511.0000	7.315	0	0	0
15/01/2009	£ / R 2009/06/12	14.80	Put	Currency Future	838.0000	920.0000	9.785	0	0	0
15/01/2009	£ / R 2009/06/12	17.85	Call	Currency Future	408.0000	357.0000	(12.500)	0	0	0
15/01/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,751.0000	1,868.0000	6.682	0	0	0
15/01/2009	£ / R 2009/06/12	15.00	Put	Currency Future	938.0000	1,042.0000	11.087	0	0	0
15/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,468.0000	1,573.0000	7.153	0	0	0
15/01/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,375.0000	1,481.0000	7.709	0	0	0
15/01/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,120.0000	1,226.0000	9.464	0	0	0
15/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,167.0000	1,073.0000	(8.055)	0	0	0
15/01/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,989.0000	1,837.0000	(7.642)	0	0	0
15/01/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,517.0000	1,385.0000	(8.701)	0	0	0
15/01/2009	£ / R 2009/06/12	14.90	Call	Currency Future	1,351.0000	1,245.0000	(7.846)	0	0	0
15/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,150.0000	1,259.0000	9.478	0	0	0
15/01/2009	£ / R 2009/06/12	16.60	Put	Currency Future	1,953.0000	2,077.0000	6.349	0	0	0
15/01/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,817.0000	1,936.0000	6.549	0	0	0
15/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,855.0000	1,708.0000	(7.925)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,575.0000	1,440.0000	(8.571)	0	0	0
15/01/2009	£ / R 2009/06/12	19.00	Put	Currency Future	3,866.0000	4,035.0000	4.371	0	0	0
15/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,266.0000	1,166.0000	(7.899)	0	0	0
15/01/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,055.0000	3,209.0000	5.041	0	0	0
15/01/2009	£ / R 2009/06/12	16.60	Call	Currency Future	719.0000	641.0000	(10.848)	0	0	0
15/01/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,686.0000	1,800.0000	6.762	0	0	0
15/01/2009	£ / R 2009/06/12	14.40	Put	Currency Future	668.0000	733.0000	9.731	0	0	0
15/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	871.0000	781.0000	(10.333)	0	0	0
15/01/2009	£ / R 2009/06/12	18.80	Put	Currency Future	3,690.0000	3,857.0000	4.526	0	0	0
15/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,187.0000	1,091.0000	(8.088)	0	0	0
15/01/2009	£ / R 2009/06/12	15.05	Call	Currency Future	1,285.0000	1,186.0000	(7.704)	0	0	0
15/01/2009	£ / R 2009/06/12	13.85	Put	Currency Future	472.0000	522.0000	10.593	0	0	0
15/01/2009	£ / R 2009/06/12	14.50	Put	Currency Future	708.0000	776.0000	9.605	0	0	0
15/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,654.0000	1,767.0000	6.832	0	0	0
15/01/2009	£ / R 2009/06/12	18.40	Call	Currency Future	313.0000	272.0000	(13.099)	0	0	0
15/01/2009	£ / R 2009/06/12	14.90	Put	Currency Future	884.0000	981.0000	10.973	0	0	0
15/01/2009	£ / R 2009/06/12	18.60	Call	Currency Future	284.0000	245.0000	(13.732)	0	0	0
15/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	784.0000	701.0000	(10.587)	0	0	0
15/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	985.0000	887.0000	(9.949)	0	0	0
15/01/2009	£ / R 2009/06/12	18.95	Put	Currency Future	3,822.0000	3,991.0000	4.422	0	0	0
15/01/2009	£ / R 2009/06/12	18.80	Call	Currency Future	257.0000	221.0000	(14.008)	0	0	0
15/01/2009	£ / R 2009/06/12	15.40	Call	Currency Future	1,148.0000	1,055.0000	(8.101)	0	0	0
15/01/2009	£ / R 2009/06/12	16.90	Call	Currency Future	631.0000	560.0000	(11.252)	0	0	0
15/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,784.0000	1,902.0000	6.614	0	0	0
15/01/2009	£ / R 2009/06/12	19.00	Call	Currency Future	232.0000	200.0000	(13.793)	0	0	0
15/01/2009	£ / R 2009/06/12	15.30	Call	Currency Future	1,187.0000	1,091.0000	(8.088)	0	0	0
15/01/2009	£ / R 2009/06/12	16.40	Call	Currency Future	784.0000	701.0000	(10.587)	0	0	0
15/01/2009	£ / R 2009/06/12	17.65	Put	Currency Future	2,732.0000	2,879.0000	5.381	0	0	0
15/01/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,654.0000	1,767.0000	6.832	0	0	0
15/01/2009	£ / R 2009/06/12	17.95	Put	Currency Future	2,973.0000	3,126.0000	5.146	0	0	0
15/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	689.0000	613.0000	(11.030)	0	0	0
15/01/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,888.0000	1,740.0000	(7.839)	0	0	0
15/01/2009	£ / R 2009/06/12	16.95	Call	Currency Future	617.0000	547.0000	(11.345)	0	0	0
15/01/2009	£ / R 2009/06/12	15.55	Call	Currency Future	1,093.0000	1,005.0000	(8.051)	0	0	0
15/01/2009	£ / R 2009/06/12	17.80	Put	Currency Future	2,851.0000	3,002.0000	5.296	0	0	0
15/01/2009	£ / R 2009/06/12	17.95	Call	Currency Future	389.0000	340.0000	(12.596)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	14.85	Call	Currency Future	1,378.0000	1,265.0000	(8.200)	0	0	0
15/01/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,560.0000	1,669.0000	6.987	0	0	0
15/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	538.0000	594.0000	10.409	0	0	0
15/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,128.0000	2,258.0000	6.109	0	0	0
15/01/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,277.0000	1,391.0000	8.927	0	0	0
15/01/2009	£ / R 2009/06/12	16.70	Call	Currency Future	689.0000	613.0000	(11.030)	0	0	0
15/01/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,181.0000	1,291.0000	9.314	0	0	0
15/01/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,546.0000	1,412.0000	(8.668)	0	0	0
15/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	645.0000	573.0000	(11.163)	0	0	0
15/01/2009	£ / R 2009/06/12	16.15	Call	Currency Future	871.0000	781.0000	(10.333)	0	0	0
15/01/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,517.0000	3,681.0000	4.663	0	0	0
15/01/2009	£ / R 2009/06/12	14.55	Put	Currency Future	729.0000	798.0000	9.465	0	0	0
15/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	1,987.0000	2,113.0000	6.341	0	0	0
15/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,348.0000	2,484.0000	5.792	0	0	0
15/01/2009	£ / R 2009/06/12	15.35	Call	Currency Future	1,167.0000	1,073.0000	(8.055)	0	0	0
15/01/2009	£ / R 2009/06/12	14.70	Put	Currency Future	793.0000	867.0000	9.332	0	0	0
15/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	800.0000	716.0000	(10.500)	0	0	0
15/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	564.0000	499.0000	(11.525)	0	0	0
15/01/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,438.0000	1,542.0000	7.232	0	0	0
15/01/2009	£ / R 2009/06/12	16.10	Call	Currency Future	889.0000	798.0000	(10.236)	0	0	0
15/01/2009	£ / R 2009/06/12	15.10	Call	Currency Future	1,266.0000	1,166.0000	(7.899)	0	0	0
15/01/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,653.0000	2,798.0000	5.466	0	0	0
15/01/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,498.0000	1,605.0000	7.143	0	0	0
15/01/2009	£ / R 2009/06/12	17.65	Call	Currency Future	449.0000	393.0000	(12.472)	0	0	0
15/01/2009	£ / R 2009/06/12	17.90	Put	Currency Future	2,932.0000	3,084.0000	5.184	0	0	0
15/01/2009	£ / R 2009/06/12	17.05	Call	Currency Future	590.0000	522.0000	(11.525)	0	0	0
15/01/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,575.0000	2,719.0000	5.592	0	0	0
15/01/2009	£ / R 2009/06/12	17.55	Call	Currency Future	470.0000	413.0000	(12.128)	0	0	0
15/01/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,128.0000	2,258.0000	6.109	0	0	0
15/01/2009	£ / R 2009/06/12	15.90	Call	Currency Future	965.0000	869.0000	(9.948)	0	0	0
15/01/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,179.0000	3,336.0000	4.939	0	0	0
15/01/2009	£ / R 2009/06/12	16.85	Call	Currency Future	645.0000	573.0000	(11.163)	0	0	0
15/01/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,468.0000	1,573.0000	7.153	0	0	0
15/01/2009	£ / R 2009/06/12	17.80	Call	Currency Future	418.0000	366.0000	(12.440)	0	0	0
15/01/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,499.0000	2,640.0000	5.642	0	0	0
15/01/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,348.0000	2,484.0000	5.792	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/06/12	17.45	Call	Currency Future	492.0000	433.0000	(11.992)	0	0	0
15/01/2009	£ / R 2009/06/12	15.85	Call	Currency Future	985.0000	887.0000	(9.949)	0	0	0
15/01/2009	£ / R 2009/06/12	17.90	Call	Currency Future	399.0000	348.0000	(12.782)	0	0	0
15/01/2009	£ / R 2009/06/12	17.35	Call	Currency Future	515.0000	454.0000	(11.845)	0	0	0
15/01/2009	£ / R 2009/06/12	17.15	Call	Currency Future	564.0000	499.0000	(11.525)	0	0	0
15/01/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,150.0000	1,259.0000	9.478	0	0	0
15/01/2009	£ / R 2009/06/12	16.65	Call	Currency Future	704.0000	627.0000	(10.938)	0	0	0
15/01/2009	£ / R 2009/06/12	16.80	Call	Currency Future	659.0000	586.0000	(11.077)	0	0	0
15/01/2009	£ / R 2009/06/12	16.65	Put	Currency Future	1,987.0000	2,113.0000	6.341	0	0	0
15/01/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,093.0000	2,222.0000	6.163	0	0	0
15/01/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,537.0000	2,679.0000	5.597	0	0	0
15/01/2009	£ / R 2009/06/12	16.25	Call	Currency Future	835.0000	748.0000	(10.419)	0	0	0
15/01/2009	£ / R 2009/06/12	14.05	Put	Currency Future	538.0000	594.0000	10.409	0	0	0
15/01/2009	£ / R 2009/06/12	15.80	Call	Currency Future	1,005.0000	906.0000	(9.851)	0	0	0
15/01/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,273.0000	2,408.0000	5.939	0	0	0
15/01/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,727.0000	1,585.0000	(8.222)	0	0	0
15/01/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,850.0000	1,971.0000	6.541	0	0	0
15/01/2009	£ / R 2009/06/12	14.25	Put	Currency Future	610.0000	671.0000	10.000	0	0	0
15/01/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,310.0000	2,446.0000	5.887	0	0	0
15/01/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,855.0000	1,708.0000	(7.925)	0	0	0
15/01/2009	£ / R 2009/06/12	17.20	Call	Currency Future	552.0000	487.0000	(11.775)	0	0	0
15/01/2009	£ / R 2009/06/12	17.10	Call	Currency Future	577.0000	510.0000	(11.612)	0	0	0
15/01/2009	£ / R 2009/06/12	13.95	Put	Currency Future	505.0000	557.0000	10.297	0	0	0
15/01/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,784.0000	1,902.0000	6.614	0	0	0
15/01/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,022.0000	2,149.0000	6.281	0	0	0
15/01/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,385.0000	2,523.0000	5.786	0	0	0
15/01/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,614.0000	2,758.0000	5.509	0	0	0
15/01/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,622.0000	1,734.0000	6.905	0	0	0
15/01/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,460.0000	2,601.0000	5.732	0	0	0
15/01/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,718.0000	1,834.0000	6.752	0	0	0
15/01/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,921.0000	1,772.0000	(7.756)	0	0	0
15/01/2009	£ / R 2009/06/12	16.35	Call	Currency Future	800.0000	716.0000	(10.500)	0	0	0
15/01/2009	£ / R 2009/06/12	16.75	Call	Currency Future	674.0000	599.0000	(11.128)	0	0	0
15/01/2009	£ / R 2009/06/12	17.30	Call	Currency Future	527.0000	465.0000	(11.765)	0	0	0
15/01/2009	£ / R 2009/06/12	16.45	Call	Currency Future	767.0000	685.0000	(10.691)	0	0	0
15/01/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,057.0000	2,185.0000	6.223	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R	2009/06/12	16.00	Call	Currency Future	926.0000	833.0000	(10.043)	0	0	0
15/01/2009	£ / R	2009/06/12	17.40	Call	Currency Future	504.0000	443.0000	(12.103)	0	0	0
15/01/2009	£ / R	2009/06/12	17.50	Call	Currency Future	481.0000	423.0000	(12.058)	0	0	0
15/01/2009	£ / R	2009/06/12	14.85	Put	Currency Future	861.0000	950.0000	10.337	0	0	0
15/01/2009	£ / R	2009/06/12	16.50	Call	Currency Future	751.0000	670.0000	(10.786)	0	0	0
15/01/2009	£ / R	2009/06/12	18.20	Call	Currency Future	345.0000	300.0000	(13.043)	0	0	0
15/01/2009	£ / R	2009/06/12	16.50	Put	Currency Future	1,884.0000	2,006.0000	6.476	0	0	0
15/01/2009	£ / R	2009/06/12	18.00	Call	Currency Future	380.0000	332.0000	(12.632)	0	0	0
15/01/2009	£ / R	2009/06/12	14.65	Put	Currency Future	772.0000	843.0000	9.197	0	0	0
15/01/2009	£ / R	2009/06/12	18.10	Call	Currency Future	362.0000	316.0000	(12.707)	0	0	0
15/01/2009	£ / R	2009/06/12	18.10	Put	Currency Future	3,096.0000	3,251.0000	5.006	0	0	0
15/01/2009	£ / R	2009/06/12	17.55	Put	Currency Future	2,653.0000	2,798.0000	5.466	0	0	0
15/01/2009	£ / R	2009/06/12	17.35	Put	Currency Future	2,499.0000	2,640.0000	5.642	0	0	0
15/01/2009	£ / R	2009/06/12	17.35	Call	Currency Future	515.0000	454.0000	(11.845)	0	0	0
15/01/2009	£ / R	2009/06/12	17.55	Call	Currency Future	470.0000	413.0000	(12.128)	0	0	0
15/01/2009	£ / R	2009/06/12	17.05	Put	Currency Future	2,273.0000	2,408.0000	5.939	0	0	0
15/01/2009	£ / R	2009/06/12	17.05	Call	Currency Future	590.0000	522.0000	(11.525)	0	0	0
15/01/2009	£ / R	2009/06/12	14.65	Call	Currency Future	1,488.0000	1,358.0000	(8.737)	0	0	0
15/01/2009	£ / R	2009/06/12	14.55	Put	Currency Future	729.0000	798.0000	9.465	0	0	0
15/01/2009	£ / R	2009/06/12	14.55	Call	Currency Future	1,546.0000	1,412.0000	(8.668)	0	0	0
15/01/2009	£ / R	2009/06/12	17.70	Put	Currency Future	2,772.0000	2,920.0000	5.339	0	0	0
15/01/2009	£ / R	2009/06/12	17.40	Put	Currency Future	2,537.0000	2,679.0000	5.597	0	0	0
15/01/2009	£ / R	2009/06/12	17.60	Call	Currency Future	459.0000	403.0000	(12.200)	0	0	0
15/01/2009	£ / R	2009/06/12	14.45	Put	Currency Future	688.0000	754.0000	9.593	0	0	0
15/01/2009	£ / R	2009/06/12	17.60	Put	Currency Future	2,692.0000	2,839.0000	5.461	0	0	0
15/01/2009	£ / R	2009/06/12	17.70	Call	Currency Future	438.0000	384.0000	(12.329)	0	0	0
15/01/2009	£ / R	2009/06/12	17.90	Call	Currency Future	399.0000	348.0000	(12.782)	0	0	0
15/01/2009	£ / R	2009/06/12	17.40	Call	Currency Future	504.0000	443.0000	(12.103)	0	0	0
15/01/2009	£ / R	2009/06/12	14.45	Call	Currency Future	1,605.0000	1,468.0000	(8.536)	0	0	0
15/01/2009	£ / R	2009/06/12	17.90	Put	Currency Future	2,932.0000	3,084.0000	5.184	0	0	0
15/01/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,014.0000	3,167.0000	5.076	0	0	0
15/01/2009	£ / R	2009/06/12	16.45	Call	Currency Future	767.0000	685.0000	(10.691)	0	0	0
15/01/2009	£ / R	2009/06/12	16.45	Put	Currency Future	1,850.0000	1,971.0000	6.541	0	0	0
15/01/2009	£ / R	2009/09/14			Currency Future	15.6334	15.4262	(1.325)	0.0000	0.0000	8
15/01/2009	£ / R	2009/09/14	15.60	Call	Currency Future	1,492.0000	1,397.0000	(6.367)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,731.0000	1,607.0000	(7.163)	0	0	0
15/01/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,651.0000	1,762.0000	6.723	0	0	0
15/01/2009	£ / R 2009/09/14	15.90	Call	Currency Future	1,384.0000	1,289.0000	(6.864)	0	0	0
15/01/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,610.0000	1,508.0000	(6.335)	0	0	0
15/01/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,706.0000	1,588.0000	(6.917)	0	0	0
15/01/2009	£ / R 2009/09/14	14.40	Call	Currency Future	2,093.0000	1,949.0000	(6.880)	0	0	0
15/01/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,458.0000	1,571.0000	7.750	0	0	0
15/01/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,148.0000	1,231.0000	7.230	0	0	0
15/01/2009	£ / R 2009/09/14	14.40	Put	Currency Future	859.0000	923.0000	7.451	0	0	0
15/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,276.0000	1,382.0000	8.307	0	0	0
15/01/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,172.0000	1,262.0000	7.679	0	0	0
15/01/2009	£ / R 2009/09/14	14.55	Call	Currency Future	2,005.0000	1,864.0000	(7.032)	0	0	0
15/01/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,455.0000	1,363.0000	(6.323)	0	0	0
15/01/2009	£ / R 2009/09/14	14.45	Call	Currency Future	2,063.0000	1,920.0000	(6.932)	0	0	0
15/01/2009	£ / R 2009/09/14	14.55	Put	Currency Future	922.0000	988.0000	7.158	0	0	0
15/01/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,521.0000	1,637.0000	7.627	0	0	0
15/01/2009	£ / R 2009/09/14	14.35	Put	Currency Future	839.0000	901.0000	7.390	0	0	0
15/01/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,124.0000	1,201.0000	6.851	0	0	0
15/01/2009	£ / R 2009/09/14	14.25	Put	Currency Future	800.0000	860.0000	7.500	0	0	0
15/01/2009	£ / R 2009/09/14	14.25	Call	Currency Future	2,183.0000	2,036.0000	(6.734)	0	0	0
15/01/2009	£ / R 2009/09/14	14.15	Call	Currency Future	2,245.0000	2,096.0000	(6.637)	0	0	0
15/01/2009	£ / R 2009/09/14	13.95	Call	Currency Future	2,372.0000	2,218.0000	(6.492)	0	0	0
15/01/2009	£ / R 2009/09/14	14.45	Put	Currency Future	880.0000	944.0000	7.273	0	0	0
15/01/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,865.0000	1,730.0000	(7.239)	0	0	0
15/01/2009	£ / R 2009/09/14	13.95	Put	Currency Future	688.0000	742.0000	7.849	0	0	0
15/01/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,396.0000	1,507.0000	7.951	0	0	0
15/01/2009	£ / R 2009/09/14	14.05	Call	Currency Future	2,308.0000	2,156.0000	(6.586)	0	0	0
15/01/2009	£ / R 2009/09/14	14.05	Put	Currency Future	724.0000	780.0000	7.735	0	0	0
15/01/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,530.0000	1,433.0000	(6.340)	0	0	0
15/01/2009	£ / R 2009/09/14	14.15	Put	Currency Future	761.0000	819.0000	7.622	0	0	0
15/01/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,757.0000	1,627.0000	(7.399)	0	0	0
15/01/2009	£ / R 2009/09/14	14.35	Call	Currency Future	2,123.0000	1,978.0000	(6.830)	0	0	0
15/01/2009	£ / R 2009/09/14	14.60	Put	Currency Future	943.0000	1,011.0000	7.211	0	0	0
15/01/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,976.0000	1,837.0000	(7.034)	0	0	0
15/01/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,306.0000	1,413.0000	8.193	0	0	0
15/01/2009	£ / R 2009/09/14	14.20	Call	Currency Future	2,214.0000	2,066.0000	(6.685)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	£ / R 2009/09/14	14.20	Put	Currency Future	781.0000	839.0000	7.426	0	0	0
15/01/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,590.0000	1,489.0000	(6.352)	0	0	0
15/01/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,473.0000	1,380.0000	(6.314)	0	0	0
15/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	2,153.0000	2,007.0000	(6.781)	0	0	0
15/01/2009	£ / R 2009/09/14	14.50	Call	Currency Future	2,034.0000	1,892.0000	(6.981)	0	0	0
15/01/2009	£ / R 2009/09/14	14.50	Put	Currency Future	901.0000	966.0000	7.214	0	0	0
15/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	819.0000	880.0000	7.448	0	0	0
15/01/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,031.0000	1,103.0000	6.984	0	0	0
15/01/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,419.0000	1,329.0000	(6.342)	0	0	0
15/01/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,490.0000	1,604.0000	7.651	0	0	0
15/01/2009	£ / R 2009/09/14	14.10	Put	Currency Future	743.0000	800.0000	7.672	0	0	0
15/01/2009	£ / R 2009/09/14	14.10	Call	Currency Future	2,276.0000	2,126.0000	(6.591)	0	0	0
15/01/2009	£ / R 2009/09/14	14.30	Call	Currency Future	2,153.0000	2,007.0000	(6.781)	0	0	0
15/01/2009	£ / R 2009/09/14	14.30	Put	Currency Future	819.0000	880.0000	7.448	0	0	0
15/01/2009	£ / R 2009/09/14	16.05	Call	Currency Future	0.0000	1,229.0000	100.000	0	0	0
15/01/2009	£ / R 2009/09/14	15.95	Put	Currency Future	0.0000	1,792.0000	100.000	0	0	0
15/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,336.0000	1,444.0000	8.084	0	0	0
15/01/2009	£ / R 2009/09/14	15.95	Call	Currency Future	0.0000	1,268.0000	100.000	0	0	0
15/01/2009	£ / R 2009/09/14	14.00	Call	Currency Future	2,340.0000	2,187.0000	(6.538)	0	0	0
15/01/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,892.0000	1,756.0000	(7.188)	0	0	0
15/01/2009	£ / R 2009/09/14	16.05	Put	Currency Future	0.0000	1,853.0000	100.000	0	0	0
15/01/2009	£ / R 2009/09/14	14.00	Put	Currency Future	706.0000	761.0000	7.790	0	0	0
15/01/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,569.0000	1,470.0000	(6.310)	0	0	0
15/01/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,276.0000	1,382.0000	8.307	0	0	0
15/01/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,585.0000	1,703.0000	7.445	0	0	0
15/01/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,221.0000	1,321.0000	8.190	0	0	0
15/01/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,811.0000	1,678.0000	(7.344)	0	0	0
15/01/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,077.0000	1,151.0000	6.871	0	0	0
15/01/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,655.0000	1,547.0000	(6.526)	0	0	0
15/01/2009	£ / R 2009/09/14	14.65	Put	Currency Future	965.0000	1,033.0000	7.047	0	0	0
15/01/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,948.0000	1,810.0000	(7.084)	0	0	0
15/01/2009	£ / R 2009/09/14	15.85	Put	Currency Future	0.0000	1,733.0000	100.000	0	0	0
15/01/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,336.0000	1,444.0000	8.084	0	0	0
15/01/2009	£ / R 2009/09/14	15.55	Put	Currency Future	0.0000	1,539.0000	100.000	0	0	0
15/01/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,553.0000	1,670.0000	7.534	0	0	0
15/01/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,437.0000	1,346.0000	(6.333)	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
15/01/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,427.0000	1,539.0000	7.849	0	0	0
15/01/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,031.0000	1,103.0000	6.984	0	0	0
15/01/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,148.0000	1,231.0000	7.230	0	0	0
15/01/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,731.0000	1,607.0000	(7.163)	0	0	0
15/01/2009	£ / R	2009/09/14	16.10	Put	Currency Future	1,780.0000	1,884.0000	5.843	0	0	0
15/01/2009	£ / R	2009/09/14	15.85	Call	Currency Future	0.0000	1,309.0000	100.000	0	0	0
15/01/2009	£ / R	2009/09/14	16.10	Call	Currency Future	1,314.0000	1,210.0000	(7.915)	0	0	0
15/01/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,865.0000	1,730.0000	(7.239)	0	0	0
15/01/2009	£ / R	2009/09/14	16.00	Call	Currency Future	1,351.0000	1,249.0000	(7.550)	0	0	0
15/01/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,610.0000	1,508.0000	(6.335)	0	0	0
15/01/2009	£ / R	2009/09/14	15.55	Call	Currency Future	0.0000	1,415.0000	100.000	0	0	0
15/01/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,920.0000	1,783.0000	(7.135)	0	0	0
15/01/2009	£ / R	2009/09/14	15.40	Call	Currency Future	1,569.0000	1,470.0000	(6.310)	0	0	0
15/01/2009	£ / R	2009/09/14	15.80	Call	Currency Future	1,419.0000	1,329.0000	(6.342)	0	0	0
15/01/2009	£ / R	2009/09/14	15.80	Put	Currency Future	1,585.0000	1,703.0000	7.445	0	0	0
15/01/2009	£ / R	2009/09/14	16.00	Put	Currency Future	1,717.0000	1,823.0000	6.174	0	0	0
15/01/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,366.0000	1,475.0000	7.980	0	0	0
15/01/2009	£ / R	2009/09/14	14.70	Put	Currency Future	987.0000	1,056.0000	6.991	0	0	0
15/01/2009	£ / R	2009/09/14	15.45	Call	Currency Future	1,549.0000	1,451.0000	(6.327)	0	0	0
15/01/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,247.0000	1,351.0000	8.340	0	0	0
15/01/2009	£ / R	2009/09/14	15.25	Call	Currency Future	1,630.0000	1,528.0000	(6.258)	0	0	0
15/01/2009	£ / R	2009/09/14	15.90	Put	Currency Future	1,651.0000	1,762.0000	6.723	0	0	0
15/01/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,100.0000	1,176.0000	6.909	0	0	0
15/01/2009	£ / R	2009/09/14	15.90	Call	Currency Future	1,384.0000	1,289.0000	(6.864)	0	0	0
15/01/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,590.0000	1,489.0000	(6.352)	0	0	0
15/01/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,511.0000	1,415.0000	(6.353)	0	0	0
15/01/2009	£ / R	2009/09/14	15.15	Call	Currency Future	1,680.0000	1,568.0000	(6.667)	0	0	0
15/01/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,306.0000	1,413.0000	8.193	0	0	0
15/01/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,054.0000	1,127.0000	6.926	0	0	0
15/01/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,009.0000	1,080.0000	7.037	0	0	0
15/01/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,197.0000	1,291.0000	7.853	0	0	0
15/01/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,837.0000	1,703.0000	(7.295)	0	0	0
15/01/2009	£ / R	2009/09/14	14.95	Call	Currency Future	1,784.0000	1,652.0000	(7.399)	0	0	0
15/01/2009	€ / R	2009/03/16			Currency Future	13.5540	13.4222	(0.972)	13.6300	13.4100	4,613
15/01/2009	€ / R	2009/03/16	11.85	Call	Currency Future	1,791.0000	1,660.0000	(7.314)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,566.0000	3,441.0000	(3.505)	0	0	0
15/01/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,429.0000	2,534.0000	4.323	0	0	0
15/01/2009	€ / R 2009/03/16	11.75	Put	Currency Future	78.0000	77.0000	(1.282)	0	0	0
15/01/2009	€ / R 2009/03/16	10.70	Put	Currency Future	28.0000	36.0000	28.571	0	0	0
15/01/2009	€ / R 2009/03/16	10.95	Put	Currency Future	32.0000	43.0000	34.375	0	0	0
15/01/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,184.0000	1,266.0000	6.926	0	0	0
15/01/2009	€ / R 2009/03/16	14.45	Call	Currency Future	440.0000	395.0000	(10.227)	0	0	0
15/01/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,882.0000	1,749.0000	(7.067)	0	0	0
15/01/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,038.0000	1,116.0000	7.514	0	0	0
15/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,564.0000	2,670.0000	4.134	0	0	0
15/01/2009	€ / R 2009/03/16	14.95	Call	Currency Future	343.0000	307.0000	(10.496)	0	0	0
15/01/2009	€ / R 2009/03/16	15.05	Put	Currency Future	1,823.0000	1,920.0000	5.321	0	0	0
15/01/2009	€ / R 2009/03/16	14.40	Call	Currency Future	451.0000	405.0000	(10.200)	0	0	0
15/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
15/01/2009	€ / R 2009/03/16	14.05	Call	Currency Future	542.0000	488.0000	(9.963)	0	0	0
15/01/2009	€ / R 2009/03/16	16.70	Call	Currency Future	151.0000	128.0000	(15.232)	0	0	0
15/01/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,636.0000	2,515.0000	(4.590)	0	0	0
15/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,252.0000	2,129.0000	(5.462)	0	0	0
15/01/2009	€ / R 2009/03/16	15.05	Call	Currency Future	327.0000	292.0000	(10.703)	0	0	0
15/01/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,336.0000	1,423.0000	6.512	0	0	0
15/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	223.0000	197.0000	(11.659)	0	0	0
15/01/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,702.0000	1,578.0000	(7.286)	0	0	0
15/01/2009	€ / R 2009/03/16	11.10	Call	Currency Future	2,490.0000	2,370.0000	(4.819)	0	0	0
15/01/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,270.0000	4,388.0000	2.763	0	0	0
15/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,079.0000	2,179.0000	4.810	0	0	0
15/01/2009	€ / R 2009/03/16	11.05	Put	Currency Future	35.0000	46.0000	31.429	0	0	0
15/01/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,297.0000	1,383.0000	6.631	0	0	0
15/01/2009	€ / R 2009/03/16	11.95	Put	Currency Future	98.0000	105.0000	7.143	0	0	0
15/01/2009	€ / R 2009/03/16	12.90	Put	Currency Future	367.0000	408.0000	11.172	0	0	0
15/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
15/01/2009	€ / R 2009/03/16	17.35	Put	Currency Future	3,894.0000	4,009.0000	2.953	0	0	0
15/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	283.0000	251.0000	(11.307)	0	0	0
15/01/2009	€ / R 2009/03/16	16.20	Put	Currency Future	2,835.0000	2,943.0000	3.810	0	0	0
15/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,973.0000	1,843.0000	(6.589)	0	0	0
15/01/2009	€ / R 2009/03/16	12.90	Call	Currency Future	1,021.0000	931.0000	(8.815)	0	0	0
15/01/2009	€ / R 2009/03/16	13.10	Call	Currency Future	914.0000	830.0000	(9.190)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,274.0000	3,150.0000	(3.787)	0	0	0
15/01/2009	€ / R 2009/03/16	15.75	Call	Currency Future	233.0000	207.0000	(11.159)	0	0	0
15/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,790.0000	2,897.0000	3.835	0	0	0
15/01/2009	€ / R 2009/03/16	10.25	Call	Currency Future	3,323.0000	3,199.0000	(3.732)	0	0	0
15/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,519.0000	2,624.0000	4.168	0	0	0
15/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	116.0000	125.0000	7.759	0	0	0
15/01/2009	€ / R 2009/03/16	11.10	Put	Currency Future	36.0000	48.0000	33.333	0	0	0
15/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
15/01/2009	€ / R 2009/03/16	10.25	Put	Currency Future	19.0000	27.0000	42.105	0	0	0
15/01/2009	€ / R 2009/03/16	15.60	Call	Currency Future	250.0000	222.0000	(11.200)	0	0	0
15/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,620.0000	1,497.0000	(7.593)	0	0	0
15/01/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,297.0000	3,406.0000	3.306	0	0	0
15/01/2009	€ / R 2009/03/16	10.15	Call	Currency Future	3,419.0000	3,296.0000	(3.598)	0	0	0
15/01/2009	€ / R 2009/03/16	11.05	Call	Currency Future	2,539.0000	2,418.0000	(4.766)	0	0	0
15/01/2009	€ / R 2009/03/16	15.00	Put	Currency Future	1,781.0000	1,878.0000	5.446	0	0	0
15/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,110.0000	1,190.0000	7.207	0	0	0
15/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	87.0000	88.0000	1.149	0	0	0
15/01/2009	€ / R 2009/03/16	12.95	Put	Currency Future	389.0000	432.0000	11.054	0	0	0
15/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	475.0000	427.0000	(10.105)	0	0	0
15/01/2009	€ / R 2009/03/16	16.55	Call	Currency Future	161.0000	140.0000	(13.043)	0	0	0
15/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
15/01/2009	€ / R 2009/03/16	14.25	Call	Currency Future	488.0000	438.0000	(10.246)	0	0	0
15/01/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,296.0000	2,400.0000	4.530	0	0	0
15/01/2009	€ / R 2009/03/16	11.55	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
15/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	514.0000	462.0000	(10.117)	0	0	0
15/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	738.0000	803.0000	8.808	0	0	0
15/01/2009	€ / R 2009/03/16	15.10	Call	Currency Future	320.0000	285.0000	(10.938)	0	0	0
15/01/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,341.0000	2,444.0000	4.400	0	0	0
15/01/2009	€ / R 2009/03/16	15.00	Call	Currency Future	335.0000	300.0000	(10.448)	0	0	0
15/01/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,110.0000	1,190.0000	7.207	0	0	0
15/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	673.0000	608.0000	(9.658)	0	0	0
15/01/2009	€ / R 2009/03/16	10.00	Put	Currency Future	12.0000	19.0000	58.333	0	0	0
15/01/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,739.0000	1,835.0000	5.520	0	0	0
15/01/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,385.0000	2,489.0000	4.361	0	0	0
15/01/2009	€ / R 2009/03/16	16.05	Call	Currency Future	203.0000	178.0000	(12.315)	0	0	0
15/01/2009	€ / R 2009/03/16	13.90	Put	Currency Future	934.0000	1,007.0000	7.816	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	170.0000	186.0000	9.412	0	0	0
15/01/2009	€ / R 2009/03/16	13.20	Call	Currency Future	864.0000	784.0000	(9.259)	0	0	0
15/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	218.0000	192.0000	(11.927)	0	0	0
15/01/2009	€ / R 2009/03/16	10.15	Put	Currency Future	15.0000	24.0000	60.000	0	0	0
15/01/2009	€ / R 2009/03/16	14.85	Put	Currency Future	1,656.0000	1,751.0000	5.737	0	0	0
15/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
15/01/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,494.0000	1,584.0000	6.024	0	0	0
15/01/2009	€ / R 2009/03/16	12.45	Put	Currency Future	209.0000	230.0000	10.048	0	0	0
15/01/2009	€ / R 2009/03/16	13.20	Put	Currency Future	510.0000	562.0000	10.196	0	0	0
15/01/2009	€ / R 2009/03/16	15.10	Put	Currency Future	1,866.0000	1,963.0000	5.198	0	0	0
15/01/2009	€ / R 2009/03/16	17.35	Call	Currency Future	98.0000	81.0000	(17.347)	0	0	0
15/01/2009	€ / R 2009/03/16	18.10	Put	Currency Future	4,604.0000	4,724.0000	2.606	0	0	0
15/01/2009	€ / R 2009/03/16	10.40	Call	Currency Future	3,177.0000	3,052.0000	(3.935)	0	0	0
15/01/2009	€ / R 2009/03/16	13.60	Put	Currency Future	738.0000	803.0000	8.808	0	0	0
15/01/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,065.0000	3,175.0000	3.589	0	0	0
15/01/2009	€ / R 2009/03/16	14.55	Call	Currency Future	418.0000	375.0000	(10.287)	0	0	0
15/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	692.0000	625.0000	(9.682)	0	0	0
15/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,221.0000	1,305.0000	6.880	0	0	0
15/01/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,157.0000	3,268.0000	3.516	0	0	0
15/01/2009	€ / R 2009/03/16	10.40	Put	Currency Future	23.0000	30.0000	30.435	0	0	0
15/01/2009	€ / R 2009/03/16	13.60	Call	Currency Future	692.0000	625.0000	(9.682)	0	0	0
15/01/2009	€ / R 2009/03/16	15.25	Call	Currency Future	297.0000	264.0000	(11.111)	0	0	0
15/01/2009	€ / R 2009/03/16	12.45	Call	Currency Future	1,313.0000	1,202.0000	(8.454)	0	0	0
15/01/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,783.0000	2,661.0000	(4.384)	0	0	0
15/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,454.0000	1,543.0000	6.121	0	0	0
15/01/2009	€ / R 2009/03/16	16.95	Call	Currency Future	129.0000	107.0000	(17.054)	0	0	0
15/01/2009	€ / R 2009/03/16	11.20	Call	Currency Future	2,393.0000	2,273.0000	(5.015)	0	0	0
15/01/2009	€ / R 2009/03/16	16.20	Call	Currency Future	189.0000	166.0000	(12.169)	0	0	0
15/01/2009	€ / R 2009/03/16	13.90	Call	Currency Future	588.0000	529.0000	(10.034)	0	0	0
15/01/2009	€ / R 2009/03/16	15.25	Put	Currency Future	1,993.0000	2,092.0000	4.967	0	0	0
15/01/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,414.0000	1,503.0000	6.294	0	0	0
15/01/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,615.0000	1,709.0000	5.820	0	0	0
15/01/2009	€ / R 2009/03/16	18.10	Call	Currency Future	58.0000	46.0000	(20.690)	0	0	0
15/01/2009	€ / R 2009/03/16	11.20	Put	Currency Future	39.0000	51.0000	30.769	0	0	0
15/01/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,389.0000	3,497.0000	3.187	0	0	0
15/01/2009	€ / R 2009/03/16	13.25	Call	Currency Future	841.0000	762.0000	(9.394)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	1,050.0000	957.0000	(8.857)	0	0	0
15/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
15/01/2009	€ / R 2009/03/16	12.95	Call	Currency Future	993.0000	904.0000	(8.963)	0	0	0
15/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,349.0000	1,237.0000	(8.302)	0	0	0
15/01/2009	€ / R 2009/03/16	17.00	Put	Currency Future	3,571.0000	3,682.0000	3.108	0	0	0
15/01/2009	€ / R 2009/03/16	17.30	Put	Currency Future	3,848.0000	3,961.0000	2.937	0	0	0
15/01/2009	€ / R 2009/03/16	13.10	Put	Currency Future	460.0000	508.0000	10.435	0	0	0
15/01/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,344.0000	3,451.0000	3.200	0	0	0
15/01/2009	€ / R 2009/03/16	17.30	Call	Currency Future	102.0000	84.0000	(17.647)	0	0	0
15/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,434.0000	3,543.0000	3.174	0	0	0
15/01/2009	€ / R 2009/03/16	14.15	Call	Currency Future	514.0000	462.0000	(10.117)	0	0	0
15/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	346.0000	385.0000	11.272	0	0	0
15/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,747.0000	1,618.0000	(7.384)	0	0	0
15/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	769.0000	835.0000	8.583	0	0	0
15/01/2009	€ / R 2009/03/16	16.75	Call	Currency Future	148.0000	124.0000	(16.216)	0	0	0
15/01/2009	€ / R 2009/03/16	17.00	Call	Currency Future	125.0000	104.0000	(16.800)	0	0	0
15/01/2009	€ / R 2009/03/16	15.70	Call	Currency Future	239.0000	212.0000	(11.297)	0	0	0
15/01/2009	€ / R 2009/03/16	16.80	Call	Currency Future	143.0000	119.0000	(16.783)	0	0	0
15/01/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,609.0000	2,715.0000	4.063	0	0	0
15/01/2009	€ / R 2009/03/16	15.40	Call	Currency Future	276.0000	245.0000	(11.232)	0	0	0
15/01/2009	€ / R 2009/03/16	16.50	Call	Currency Future	165.0000	144.0000	(12.727)	0	0	0
15/01/2009	€ / R 2009/03/16	16.05	Put	Currency Future	2,699.0000	2,806.0000	3.964	0	0	0
15/01/2009	€ / R 2009/03/16	14.65	Call	Currency Future	398.0000	356.0000	(10.553)	0	0	0
15/01/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,122.0000	2,223.0000	4.760	0	0	0
15/01/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,111.0000	3,221.0000	3.536	0	0	0
15/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	138.0000	115.0000	(16.667)	0	0	0
15/01/2009	€ / R 2009/03/16	16.45	Call	Currency Future	169.0000	147.0000	(13.018)	0	0	0
15/01/2009	€ / R 2009/03/16	12.30	Put	Currency Future	170.0000	186.0000	9.412	0	0	0
15/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,208.0000	1,103.0000	(8.692)	0	0	0
15/01/2009	€ / R 2009/03/16	15.20	Call	Currency Future	305.0000	271.0000	(11.148)	0	0	0
15/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	254.0000	281.0000	10.630	0	0	0
15/01/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,525.0000	3,635.0000	3.121	0	0	0
15/01/2009	€ / R 2009/03/16	15.20	Put	Currency Future	1,951.0000	2,049.0000	5.023	0	0	0
15/01/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,698.0000	1,793.0000	5.595	0	0	0
15/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	1,079.0000	985.0000	(8.712)	0	0	0
15/01/2009	€ / R 2009/03/16	10.45	Put	Currency Future	24.0000	31.0000	29.167	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	11.40	Put	Currency Future	51.0000	59.0000	15.686	0	0	0
15/01/2009	€ / R 2009/03/16	16.00	Call	Currency Future	208.0000	183.0000	(12.019)	0	0	0
15/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,158.0000	2,034.0000	(5.746)	0	0	0
15/01/2009	€ / R 2009/03/16	13.25	Put	Currency Future	537.0000	590.0000	9.870	0	0	0
15/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,386.0000	1,272.0000	(8.225)	0	0	0
15/01/2009	€ / R 2009/03/16	14.90	Call	Currency Future	352.0000	315.0000	(10.511)	0	0	0
15/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	711.0000	643.0000	(9.564)	0	0	0
15/01/2009	€ / R 2009/03/16	10.45	Call	Currency Future	3,128.0000	3,003.0000	(3.996)	0	0	0
15/01/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,734.0000	2,612.0000	(4.462)	0	0	0
15/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	182.0000	200.0000	9.890	0	0	0
15/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	707.0000	770.0000	8.911	0	0	0
15/01/2009	€ / R 2009/03/16	10.85	Put	Currency Future	30.0000	40.0000	33.333	0	0	0
15/01/2009	€ / R 2009/03/16	13.00	Put	Currency Future	412.0000	457.0000	10.922	0	0	0
15/01/2009	€ / R 2009/03/16	15.95	Call	Currency Future	213.0000	187.0000	(12.207)	0	0	0
15/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,980.0000	2,856.0000	(4.161)	0	0	0
15/01/2009	€ / R 2009/03/16	14.85	Call	Currency Future	360.0000	323.0000	(10.278)	0	0	0
15/01/2009	€ / R 2009/03/16	13.55	Call	Currency Future	711.0000	643.0000	(9.564)	0	0	0
15/01/2009	€ / R 2009/03/16	13.00	Call	Currency Future	966.0000	879.0000	(9.006)	0	0	0
15/01/2009	€ / R 2009/03/16	10.80	Put	Currency Future	29.0000	39.0000	34.483	0	0	0
15/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
15/01/2009	€ / R 2009/03/16	10.05	Put	Currency Future	13.0000	20.0000	53.846	0	0	0
15/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,424.0000	1,308.0000	(8.146)	0	0	0
15/01/2009	€ / R 2009/03/16	15.15	Put	Currency Future	1,908.0000	2,006.0000	5.136	0	0	0
15/01/2009	€ / R 2009/03/16	11.40	Call	Currency Future	2,205.0000	2,081.0000	(5.624)	0	0	0
15/01/2009	€ / R 2009/03/16	10.05	Call	Currency Future	3,517.0000	3,392.0000	(3.554)	0	0	0
15/01/2009	€ / R 2009/03/16	13.55	Put	Currency Future	707.0000	770.0000	8.911	0	0	0
15/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	604.0000	544.0000	(9.934)	0	0	0
15/01/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,259.0000	1,344.0000	6.751	0	0	0
15/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	408.0000	366.0000	(10.294)	0	0	0
15/01/2009	€ / R 2009/03/16	15.85	Call	Currency Future	223.0000	197.0000	(11.659)	0	0	0
15/01/2009	€ / R 2009/03/16	12.25	Call	Currency Future	1,462.0000	1,345.0000	(8.003)	0	0	0
15/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	900.0000	972.0000	8.000	0	0	0
15/01/2009	€ / R 2009/03/16	16.40	Call	Currency Future	173.0000	151.0000	(12.717)	0	0	0
15/01/2009	€ / R 2009/03/16	17.75	Call	Currency Future	74.0000	60.0000	(18.919)	0	0	0
15/01/2009	€ / R 2009/03/16	16.00	Put	Currency Future	2,654.0000	2,760.0000	3.994	0	0	0
15/01/2009	€ / R 2009/03/16	12.25	Put	Currency Future	158.0000	172.0000	8.861	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	528.0000	475.0000	(10.038)	0	0	0
15/01/2009	€ / R 2009/03/16	14.80	Call	Currency Future	369.0000	331.0000	(10.298)	0	0	0
15/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,468.0000	3,344.0000	(3.576)	0	0	0
15/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,074.0000	1,153.0000	7.356	0	0	0
15/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	195.0000	215.0000	10.256	0	0	0
15/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	14.0000	22.0000	57.143	0	0	0
15/01/2009	€ / R 2009/03/16	11.60	Call	Currency Future	2,019.0000	1,891.0000	(6.340)	0	0	0
15/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	325.0000	363.0000	11.692	0	0	0
15/01/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,019.0000	3,128.0000	3.610	0	0	0
15/01/2009	€ / R 2009/03/16	15.65	Call	Currency Future	245.0000	217.0000	(11.429)	0	0	0
15/01/2009	€ / R 2009/03/16	11.60	Put	Currency Future	65.0000	69.0000	6.154	0	0	0
15/01/2009	€ / R 2009/03/16	10.35	Call	Currency Future	3,226.0000	3,101.0000	(3.875)	0	0	0
15/01/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,519.0000	2,624.0000	4.168	0	0	0
15/01/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,927.0000	1,796.0000	(6.798)	0	0	0
15/01/2009	€ / R 2009/03/16	10.35	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
15/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	563.0000	618.0000	9.769	0	0	0
15/01/2009	€ / R 2009/03/16	11.70	Put	Currency Future	73.0000	74.0000	1.370	0	0	0
15/01/2009	€ / R 2009/03/16	12.80	Call	Currency Future	1,079.0000	985.0000	(8.712)	0	0	0
15/01/2009	€ / R 2009/03/16	14.35	Call	Currency Future	463.0000	416.0000	(10.151)	0	0	0
15/01/2009	€ / R 2009/03/16	17.60	Call	Currency Future	83.0000	67.0000	(19.277)	0	0	0
15/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,836.0000	1,702.0000	(7.298)	0	0	0
15/01/2009	€ / R 2009/03/16	11.15	Put	Currency Future	37.0000	49.0000	32.432	0	0	0
15/01/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,129.0000	4,245.0000	2.809	0	0	0
15/01/2009	€ / R 2009/03/16	11.50	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
15/01/2009	€ / R 2009/03/16	11.15	Call	Currency Future	2,441.0000	2,322.0000	(4.875)	0	0	0
15/01/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,250.0000	3,360.0000	3.385	0	0	0
15/01/2009	€ / R 2009/03/16	12.30	Call	Currency Future	1,424.0000	1,308.0000	(8.146)	0	0	0
15/01/2009	€ / R 2009/03/16	15.15	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
15/01/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,176.0000	4,293.0000	2.802	0	0	0
15/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	82.0000	80.0000	(2.439)	0	0	0
15/01/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,204.0000	3,315.0000	3.464	0	0	0
15/01/2009	€ / R 2009/03/16	16.85	Call	Currency Future	138.0000	115.0000	(16.667)	0	0	0
15/01/2009	€ / R 2009/03/16	11.55	Call	Currency Future	2,065.0000	1,938.0000	(6.150)	0	0	0
15/01/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,147.0000	1,228.0000	7.062	0	0	0
15/01/2009	€ / R 2009/03/16	17.65	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
15/01/2009	€ / R 2009/03/16	11.50	Call	Currency Future	2,111.0000	1,986.0000	(5.921)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,474.0000	2,579.0000	4.244	0	0	0
15/01/2009	€ / R 2009/03/16	17.10	Put	Currency Future	3,663.0000	3,774.0000	3.030	0	0	0
15/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,931.0000	2,807.0000	(4.231)	0	0	0
15/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	817.0000	740.0000	(9.425)	0	0	0
15/01/2009	€ / R 2009/03/16	9.85	Put	Currency Future	9.0000	14.0000	55.556	0	0	0
15/01/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,434.0000	3,543.0000	3.174	0	0	0
15/01/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,661.0000	1,537.0000	(7.465)	0	0	0
15/01/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,713.0000	3,586.0000	(3.420)	0	0	0
15/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,685.0000	2,564.0000	(4.507)	0	0	0
15/01/2009	€ / R 2009/03/16	12.00	Put	Currency Future	107.0000	115.0000	7.477	0	0	0
15/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
15/01/2009	€ / R 2009/03/16	17.10	Call	Currency Future	117.0000	97.0000	(17.094)	0	0	0
15/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	136.0000	148.0000	8.824	0	0	0
15/01/2009	€ / R 2009/03/16	13.70	Call	Currency Future	655.0000	591.0000	(9.771)	0	0	0
15/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	269.0000	239.0000	(11.152)	0	0	0
15/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	31.0000	42.0000	35.484	0	0	0
15/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,540.0000	1,420.0000	(7.792)	0	0	0
15/01/2009	€ / R 2009/03/16	13.70	Put	Currency Future	801.0000	869.0000	8.489	0	0	0
15/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,165.0000	2,267.0000	4.711	0	0	0
15/01/2009	€ / R 2009/03/16	12.40	Put	Currency Future	195.0000	215.0000	10.256	0	0	0
15/01/2009	€ / R 2009/03/16	14.30	Call	Currency Future	475.0000	427.0000	(10.105)	0	0	0
15/01/2009	€ / R 2009/03/16	16.15	Put	Currency Future	2,790.0000	2,897.0000	3.835	0	0	0
15/01/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,221.0000	1,305.0000	6.880	0	0	0
15/01/2009	€ / R 2009/03/16	16.25	Put	Currency Future	2,881.0000	2,989.0000	3.749	0	0	0
15/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	436.0000	482.0000	10.550	0	0	0
15/01/2009	€ / R 2009/03/16	16.25	Call	Currency Future	185.0000	162.0000	(12.432)	0	0	0
15/01/2009	€ / R 2009/03/16	15.45	Call	Currency Future	269.0000	239.0000	(11.152)	0	0	0
15/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,242.0000	1,135.0000	(8.615)	0	0	0
15/01/2009	€ / R 2009/03/16	12.80	Put	Currency Future	325.0000	363.0000	11.692	0	0	0
15/01/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,454.0000	1,543.0000	6.121	0	0	0
15/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	940.0000	854.0000	(9.149)	0	0	0
15/01/2009	€ / R 2009/03/16	14.60	Call	Currency Future	408.0000	366.0000	(10.294)	0	0	0
15/01/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,165.0000	2,267.0000	4.711	0	0	0
15/01/2009	€ / R 2009/03/16	10.60	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
15/01/2009	€ / R 2009/03/16	17.05	Put	Currency Future	3,617.0000	3,728.0000	3.069	0	0	0
15/01/2009	€ / R 2009/03/16	14.00	Call	Currency Future	557.0000	501.0000	(10.054)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,980.0000	2,856.0000	(4.161)	0	0	0
15/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	238.0000	263.0000	10.504	0	0	0
15/01/2009	€ / R 2009/03/16	12.05	Put	Currency Future	116.0000	125.0000	7.759	0	0	0
15/01/2009	€ / R 2009/03/16	15.50	Call	Currency Future	263.0000	233.0000	(11.407)	0	0	0
15/01/2009	€ / R 2009/03/16	17.05	Call	Currency Future	121.0000	100.0000	(17.355)	0	0	0
15/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
15/01/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,620.0000	1,497.0000	(7.593)	0	0	0
15/01/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,534.0000	1,625.0000	5.932	0	0	0
15/01/2009	€ / R 2009/03/16	11.45	Put	Currency Future	54.0000	61.0000	12.963	0	0	0
15/01/2009	€ / R 2009/03/16	14.70	Call	Currency Future	388.0000	348.0000	(10.309)	0	0	0
15/01/2009	€ / R 2009/03/16	11.45	Call	Currency Future	2,158.0000	2,034.0000	(5.746)	0	0	0
15/01/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,003.0000	1,079.0000	7.577	0	0	0
15/01/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,209.0000	2,311.0000	4.617	0	0	0
15/01/2009	€ / R 2009/03/16	10.65	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
15/01/2009	€ / R 2009/03/16	16.15	Call	Currency Future	194.0000	170.0000	(12.371)	0	0	0
15/01/2009	€ / R 2009/03/16	16.30	Call	Currency Future	181.0000	158.0000	(12.707)	0	0	0
15/01/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,079.0000	2,179.0000	4.810	0	0	0
15/01/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,836.0000	1,702.0000	(7.298)	0	0	0
15/01/2009	€ / R 2009/03/16	9.90	Put	Currency Future	10.0000	16.0000	60.000	0	0	0
15/01/2009	€ / R 2009/03/16	15.35	Call	Currency Future	283.0000	251.0000	(11.307)	0	0	0
15/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,174.0000	1,072.0000	(8.688)	0	0	0
15/01/2009	€ / R 2009/03/16	12.20	Call	Currency Future	1,500.0000	1,382.0000	(7.867)	0	0	200
15/01/2009	€ / R 2009/03/16	9.80	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
15/01/2009	€ / R 2009/03/16	11.35	Put	Currency Future	48.0000	57.0000	18.750	0	0	0
15/01/2009	€ / R 2009/03/16	12.40	Call	Currency Future	1,349.0000	1,237.0000	(8.302)	0	0	0
15/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,580.0000	1,458.0000	(7.722)	0	0	0
15/01/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,762.0000	3,635.0000	(3.376)	0	0	0
15/01/2009	€ / R 2009/03/16	11.35	Call	Currency Future	2,252.0000	2,129.0000	(5.462)	0	0	0
15/01/2009	€ / R 2009/03/16	11.80	Put	Currency Future	82.0000	80.0000	(2.439)	0	0	0
15/01/2009	€ / R 2009/03/16	12.85	Put	Currency Future	346.0000	385.0000	11.272	0	0	0
15/01/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,664.0000	3,538.0000	(3.439)	0	0	0
15/01/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,931.0000	2,807.0000	(4.231)	0	0	0
15/01/2009	€ / R 2009/03/16	12.15	Call	Currency Future	1,540.0000	1,420.0000	(7.792)	0	0	0
15/01/2009	€ / R 2009/03/16	16.30	Put	Currency Future	2,927.0000	3,036.0000	3.724	0	0	0
15/01/2009	€ / R 2009/03/16	10.55	Call	Currency Future	3,029.0000	2,905.0000	(4.094)	0	0	0
15/01/2009	€ / R 2009/03/16	16.60	Call	Currency Future	158.0000	137.0000	(13.291)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	10.55	Put	Currency Future	25.0000	33.0000	32.000	0	0	0
15/01/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,860.0000	3,733.0000	(3.290)	0	0	0
15/01/2009	€ / R 2009/03/16	16.65	Call	Currency Future	154.0000	133.0000	(13.636)	0	0	0
15/01/2009	€ / R 2009/03/16	13.45	Call	Currency Future	752.0000	680.0000	(9.574)	0	0	0
15/01/2009	€ / R 2009/03/16	12.50	Call	Currency Future	1,277.0000	1,168.0000	(8.536)	0	0	0
15/01/2009	€ / R 2009/03/16	10.50	Call	Currency Future	3,078.0000	2,954.0000	(4.029)	0	0	0
15/01/2009	€ / R 2009/03/16	10.20	Call	Currency Future	3,371.0000	3,248.0000	(3.649)	0	0	0
15/01/2009	€ / R 2009/03/16	12.50	Put	Currency Future	223.0000	246.0000	10.314	0	0	0
15/01/2009	€ / R 2009/03/16	11.25	Call	Currency Future	2,346.0000	2,225.0000	(5.158)	0	0	0
15/01/2009	€ / R 2009/03/16	13.45	Put	Currency Future	648.0000	708.0000	9.259	0	0	0
15/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	126.0000	136.0000	7.937	0	0	0
15/01/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,074.0000	1,153.0000	7.356	0	0	0
15/01/2009	€ / R 2009/03/16	10.20	Put	Currency Future	17.0000	26.0000	52.941	0	0	0
15/01/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,588.0000	2,467.0000	(4.675)	0	0	0
15/01/2009	€ / R 2009/03/16	13.30	Call	Currency Future	817.0000	740.0000	(9.425)	0	0	0
15/01/2009	€ / R 2009/03/16	11.00	Put	Currency Future	34.0000	44.0000	29.412	0	0	0
15/01/2009	€ / R 2009/03/16	15.80	Call	Currency Future	228.0000	202.0000	(11.404)	0	0	0
15/01/2009	€ / R 2009/03/16	13.30	Put	Currency Future	563.0000	618.0000	9.769	0	0	0
15/01/2009	€ / R 2009/03/16	12.85	Call	Currency Future	1,050.0000	957.0000	(8.857)	0	0	0
15/01/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,882.0000	2,759.0000	(4.268)	0	0	0
15/01/2009	€ / R 2009/03/16	12.20	Put	Currency Future	146.0000	160.0000	9.589	0	0	0
15/01/2009	€ / R 2009/03/16	14.20	Call	Currency Future	501.0000	450.0000	(10.180)	0	0	0
15/01/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,580.0000	1,458.0000	(7.722)	0	0	0
15/01/2009	€ / R 2009/03/16	14.10	Call	Currency Future	528.0000	475.0000	(10.038)	0	0	0
15/01/2009	€ / R 2009/03/16	10.90	Put	Currency Future	31.0000	42.0000	35.484	0	0	0
15/01/2009	€ / R 2009/03/16	13.75	Put	Currency Future	833.0000	903.0000	8.403	0	0	0
15/01/2009	€ / R 2009/03/16	12.10	Put	Currency Future	126.0000	136.0000	7.937	0	0	0
15/01/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,685.0000	2,564.0000	(4.507)	0	0	0
15/01/2009	€ / R 2009/03/16	12.15	Put	Currency Future	136.0000	148.0000	8.824	0	0	0
15/01/2009	€ / R 2009/03/16	10.10	Put	Currency Future	14.0000	22.0000	57.143	0	0	0
15/01/2009	€ / R 2009/03/16	13.40	Put	Currency Future	619.0000	677.0000	9.370	0	0	0
15/01/2009	€ / R 2009/03/16	11.30	Put	Currency Future	45.0000	55.0000	22.222	0	0	0
15/01/2009	€ / R 2009/03/16	13.75	Call	Currency Future	637.0000	575.0000	(9.733)	0	0	0
15/01/2009	€ / R 2009/03/16	13.40	Call	Currency Future	773.0000	699.0000	(9.573)	0	0	0
15/01/2009	€ / R 2009/03/16	11.30	Call	Currency Future	2,299.0000	2,177.0000	(5.307)	0	0	0
15/01/2009	€ / R 2009/03/16	10.50	Put	Currency Future	24.0000	32.0000	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
15/01/2009	€ / R 2009/03/16	14.50	Call	Currency Future	429.0000	385.0000	(10.256)	0	0	0
15/01/2009	€ / R 2009/03/16	13.80	Put	Currency Future	866.0000	937.0000	8.199	0	0	0
15/01/2009	€ / R 2009/03/16	9.70	Put	Currency Future	6.0000	11.0000	83.333	0	0	0
15/01/2009	€ / R 2009/03/16	13.65	Call	Currency Future	673.0000	608.0000	(9.658)	0	0	0
15/01/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,375.0000	1,463.0000	6.400	0	0	0
15/01/2009	€ / R 2009/03/16	13.85	Put	Currency Future	900.0000	972.0000	8.000	0	0	0
15/01/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,036.0000	2,135.0000	4.862	0	0	0
15/01/2009	€ / R 2009/03/16	13.85	Call	Currency Future	604.0000	544.0000	(9.934)	0	0	0
15/01/2009	€ / R 2009/03/16	10.10	Call	Currency Future	3,468.0000	3,344.0000	(3.576)	0	0	0
15/01/2009	€ / R 2009/03/16	13.80	Call	Currency Future	620.0000	559.0000	(9.839)	0	0	0
15/01/2009	€ / R 2009/03/16	16.10	Put	Currency Future	2,744.0000	2,852.0000	3.936	0	0	0
15/01/2009	€ / R 2009/03/16	16.10	Call	Currency Future	198.0000	174.0000	(12.121)	0	0	0
15/01/2009	€ / R 2009/03/16	13.65	Put	Currency Future	769.0000	835.0000	8.583	0	0	0
15/01/2009	€ / R 2009/03/16	15.30	Call	Currency Future	290.0000	257.0000	(11.379)	0	0	0
15/01/2009	€ / R 2009/03/16	11.25	Put	Currency Future	42.0000	53.0000	26.190	0	0	0
15/01/2009	€ / R 2009/03/16	12.55	Call	Currency Future	1,242.0000	1,135.0000	(8.615)	0	0	0
15/01/2009	€ / R 2009/03/16	12.55	Put	Currency Future	238.0000	263.0000	10.504	0	0	0
15/01/2009	€ / R 2009/03/16	12.65	Call	Currency Future	1,174.0000	1,072.0000	(8.688)	0	0	0
15/01/2009	€ / R 2009/03/16	12.65	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
15/01/2009	€ / R 2009/03/16	11.85	Put	Currency Future	87.0000	88.0000	1.149	0	0	0
15/01/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,791.0000	1,660.0000	(7.314)	0	0	0
15/01/2009	€ / R 2009/03/16	11.65	Put	Currency Future	69.0000	71.0000	2.899	0	0	0
15/01/2009	€ / R 2009/03/16	12.35	Call	Currency Future	1,386.0000	1,272.0000	(8.225)	0	0	0
15/01/2009	€ / R 2009/03/16	12.60	Put	Currency Future	254.0000	281.0000	10.630	0	0	0
15/01/2009	€ / R 2009/03/16	12.35	Put	Currency Future	182.0000	200.0000	9.890	0	0	0
15/01/2009	€ / R 2009/03/16	12.75	Call	Currency Future	1,109.0000	1,013.0000	(8.656)	0	0	0
15/01/2009	€ / R 2009/03/16	12.75	Put	Currency Future	305.0000	341.0000	11.803	0	0	0
15/01/2009	€ / R 2009/03/16	12.60	Call	Currency Future	1,208.0000	1,103.0000	(8.692)	0	0	0
15/01/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,973.0000	1,843.0000	(6.589)	0	0	0
15/01/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,564.0000	2,670.0000	4.134	0	0	0
15/01/2009	€ / R 2009/03/16	11.90	Put	Currency Future	93.0000	96.0000	3.226	0	0	0
15/01/2009	€ / R 2009/03/16	9.50	Call	Currency Future	4,058.0000	3,929.0000	(3.179)	0	0	0
15/01/2009	€ / R 2009/03/16	9.50	Put	Currency Future	4.0000	7.0000	75.000	0	0	0
15/01/2009	€ / R 2009/03/16	10.30	Call	Currency Future	3,274.0000	3,150.0000	(3.787)	0	0	0
15/01/2009	€ / R 2009/03/16	15.90	Call	Currency Future	218.0000	192.0000	(11.927)	0	0	0
15/01/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,747.0000	1,618.0000	(7.384)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/03/16	10.30	Put	Currency Future	20.0000	28.0000	40.000	0	0	0
15/01/2009	€ / R 2009/03/16	13.50	Put	Currency Future	677.0000	739.0000	9.158	0	0	0
15/01/2009	€ / R 2009/03/16	13.35	Put	Currency Future	591.0000	647.0000	9.475	0	0	0
15/01/2009	€ / R 2009/03/16	13.05	Put	Currency Future	436.0000	482.0000	10.550	0	0	0
15/01/2009	€ / R 2009/03/16	12.70	Call	Currency Future	1,141.0000	1,042.0000	(8.677)	0	0	0
15/01/2009	€ / R 2009/03/16	12.70	Put	Currency Future	287.0000	320.0000	11.498	0	0	0
15/01/2009	€ / R 2009/03/16	13.35	Call	Currency Future	795.0000	719.0000	(9.560)	0	0	0
15/01/2009	€ / R 2009/03/16	13.05	Call	Currency Future	940.0000	854.0000	(9.149)	0	0	0
15/01/2009	€ / R 2009/03/16	13.50	Call	Currency Future	731.0000	661.0000	(9.576)	0	0	0
15/01/2009	€ / R 2009/06/12			Currency Future	13.7952	13.6562	(1.008)	0.0000	0.0000	2,585
15/01/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,817.0000	1,901.0000	4.623	0	0	0
15/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	921.0000	991.0000	7.600	0	0	0
15/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,583.0000	1,660.0000	4.864	0	0	0
15/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	716.0000	764.0000	6.704	0	0	0
15/01/2009	€ / R 2009/06/12	13.30	Put	Currency Future	783.0000	840.0000	7.280	0	0	0
15/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,067.0000	2,157.0000	4.354	0	0	0
15/01/2009	€ / R 2009/06/12	13.15	Put	Currency Future	716.0000	764.0000	6.704	0	0	0
15/01/2009	€ / R 2009/06/12	14.95	Call	Currency Future	663.0000	608.0000	(8.296)	0	0	0
15/01/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,615.0000	1,694.0000	4.892	0	0	0
15/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	778.0000	716.0000	(7.969)	0	0	0
15/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,361.0000	1,270.0000	(6.686)	0	0	0
15/01/2009	€ / R 2009/06/12	13.30	Call	Currency Future	1,278.0000	1,196.0000	(6.416)	0	0	0
15/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	562.0000	513.0000	(8.719)	0	0	0
15/01/2009	€ / R 2009/06/12	15.05	Call	Currency Future	632.0000	579.0000	(8.386)	0	0	0
15/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,456.0000	1,529.0000	5.014	0	0	0
15/01/2009	€ / R 2009/06/12	13.50	Put	Currency Future	890.0000	961.0000	7.978	0	0	0
15/01/2009	€ / R 2009/06/12	15.40	Call	Currency Future	535.0000	488.0000	(8.785)	0	0	0
15/01/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,749.0000	1,831.0000	4.688	0	0	0
15/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	710.0000	652.0000	(8.169)	0	0	0
15/01/2009	€ / R 2009/06/12	13.45	Call	Currency Future	1,205.0000	1,138.0000	(5.560)	0	0	0
15/01/2009	€ / R 2009/06/12	15.05	Put	Currency Future	1,887.0000	1,973.0000	4.557	0	0	0
15/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,225.0000	1,157.0000	(5.551)	0	0	0
15/01/2009	€ / R 2009/06/12	13.50	Call	Currency Future	1,185.0000	1,118.0000	(5.654)	0	0	0
15/01/2009	€ / R 2009/06/12	14.85	Call	Currency Future	694.0000	637.0000	(8.213)	0	0	0
15/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,715.0000	1,796.0000	4.723	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/06/12	13.45	Put	Currency Future	859.0000	932.0000	8.498	0	0	0
15/01/2009	€ / R 2009/06/12	13.15	Call	Currency Future	1,361.0000	1,270.0000	(6.686)	0	0	0
15/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,166.0000	1,097.0000	(5.918)	0	0	0
15/01/2009	€ / R 2009/06/12	15.00	Put	Currency Future	1,852.0000	1,937.0000	4.590	0	0	0
15/01/2009	€ / R 2009/06/12	14.75	Call	Currency Future	727.0000	668.0000	(8.116)	0	0	0
15/01/2009	€ / R 2009/06/12	14.65	Call	Currency Future	761.0000	700.0000	(8.016)	0	0	0
15/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	830.0000	901.0000	8.554	0	0	0
15/01/2009	€ / R 2009/06/12	13.40	Call	Currency Future	1,225.0000	1,157.0000	(5.551)	0	0	0
15/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,233.0000	1,312.0000	6.407	0	0	0
15/01/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,104.0000	1,179.0000	6.793	0	0	0
15/01/2009	€ / R 2009/06/12	15.10	Put	Currency Future	1,923.0000	2,009.0000	4.472	0	0	0
15/01/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,518.0000	1,594.0000	5.007	0	0	0
15/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,073.0000	1,147.0000	6.897	0	0	0
15/01/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,140.0000	2,232.0000	4.299	0	0	0
15/01/2009	€ / R 2009/06/12	15.10	Call	Currency Future	618.0000	565.0000	(8.576)	0	0	0
15/01/2009	€ / R 2009/06/12	13.35	Put	Currency Future	806.0000	871.0000	8.065	0	0	0
15/01/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,648.0000	1,728.0000	4.854	0	0	0
15/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	851.0000	785.0000	(7.756)	0	0	0
15/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	978.0000	919.0000	(6.033)	0	0	0
15/01/2009	€ / R 2009/06/12	15.50	Call	Currency Future	510.0000	464.0000	(9.020)	0	0	0
15/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	945.0000	879.0000	(6.984)	0	0	0
15/01/2009	€ / R 2009/06/12	15.00	Call	Currency Future	647.0000	593.0000	(8.346)	0	0	0
15/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	2,004.0000	1,894.0000	(5.489)	0	0	0
15/01/2009	€ / R 2009/06/12	13.90	Call	Currency Future	1,031.0000	968.0000	(6.111)	0	0	0
15/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,394.0000	1,466.0000	5.165	0	0	0
15/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	678.0000	622.0000	(8.260)	0	0	0
15/01/2009	€ / R 2009/06/12	15.60	Call	Currency Future	486.0000	442.0000	(9.053)	0	0	0
15/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,300.0000	1,373.0000	5.615	0	0	0
15/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	889.0000	822.0000	(7.537)	0	0	0
15/01/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,136.0000	1,212.0000	6.690	0	0	0
15/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,663.0000	1,562.0000	(6.073)	0	0	0
15/01/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,291.0000	2,385.0000	4.103	0	0	0
15/01/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,682.0000	1,762.0000	4.756	0	0	0
15/01/2009	€ / R 2009/06/12	14.50	Call	Currency Future	814.0000	750.0000	(7.862)	0	0	0
15/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,068.0000	1,003.0000	(6.086)	0	0	0
15/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	518.0000	556.0000	7.336	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/06/12	13.35	Call	Currency Future	1,251.0000	1,177.0000	(5.915)	0	0	0
15/01/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,067.0000	2,157.0000	4.354	0	0	0
15/01/2009	€ / R 2009/06/12	13.40	Put	Currency Future	830.0000	901.0000	8.554	0	0	0
15/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	982.0000	1,052.0000	7.128	0	0	0
15/01/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,550.0000	1,627.0000	4.968	0	0	0
15/01/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,425.0000	1,497.0000	5.053	0	0	0
15/01/2009	€ / R 2009/06/12	14.30	Call	Currency Future	889.0000	822.0000	(7.537)	0	0	0
15/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	2,077.0000	1,965.0000	(5.392)	0	0	0
15/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,783.0000	1,866.0000	4.655	0	0	0
15/01/2009	€ / R 2009/06/12	14.90	Call	Currency Future	678.0000	622.0000	(8.260)	0	0	0
15/01/2009	€ / R 2009/06/12	14.55	Call	Currency Future	796.0000	733.0000	(7.915)	0	0	0
15/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	961.0000	899.0000	(6.452)	0	0	0
15/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,127.0000	1,058.0000	(6.122)	0	0	0
15/01/2009	€ / R 2009/06/12	13.85	Call	Currency Future	1,049.0000	985.0000	(6.101)	0	0	0
15/01/2009	€ / R 2009/06/12	14.60	Call	Currency Future	778.0000	716.0000	(7.969)	0	0	0
15/01/2009	€ / R 2009/06/12	12.50	Put	Currency Future	466.0000	501.0000	7.511	0	0	0
15/01/2009	€ / R 2009/06/12	13.25	Call	Currency Future	1,305.0000	1,217.0000	(6.743)	0	0	0
15/01/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,042.0000	1,115.0000	7.006	0	0	0
15/01/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,487.0000	1,561.0000	4.976	0	0	0
15/01/2009	€ / R 2009/06/12	13.60	Put	Currency Future	952.0000	1,021.0000	7.248	0	0	0
15/01/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,761.0000	1,657.0000	(5.906)	0	0	0
15/01/2009	€ / R 2009/06/12	13.25	Put	Currency Future	760.0000	810.0000	6.579	0	0	0
15/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	434.0000	467.0000	7.604	0	0	0
15/01/2009	€ / R 2009/06/12	14.05	Call	Currency Future	978.0000	919.0000	(6.033)	0	0	0
15/01/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,364.0000	1,434.0000	5.132	0	0	0
15/01/2009	€ / R 2009/06/12	13.60	Call	Currency Future	1,147.0000	1,078.0000	(6.016)	0	0	0
15/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,266.0000	1,342.0000	6.003	0	0	0
15/01/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,233.0000	1,312.0000	6.407	0	0	0
15/01/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,715.0000	1,796.0000	4.723	0	0	0
15/01/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,215.0000	2,308.0000	4.199	0	0	0
15/01/2009	€ / R 2009/06/12	14.25	Call	Currency Future	909.0000	840.0000	(7.591)	0	0	0
15/01/2009	€ / R 2009/06/12	14.35	Call	Currency Future	870.0000	803.0000	(7.701)	0	0	0
15/01/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,456.0000	1,529.0000	5.014	0	0	0
15/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,863.0000	1,757.0000	(5.690)	0	0	0
15/01/2009	€ / R 2009/06/12	15.20	Put	Currency Future	1,994.0000	2,082.0000	4.413	0	0	0
15/01/2009	€ / R 2009/06/12	14.15	Call	Currency Future	945.0000	879.0000	(6.984)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/06/12	14.80	Call	Currency Future	710.0000	652.0000	(8.169)	0	0	0
15/01/2009	€ / R 2009/06/12	14.45	Call	Currency Future	832.0000	768.0000	(7.692)	0	0	0
15/01/2009	€ / R 2009/06/12	14.70	Call	Currency Future	744.0000	684.0000	(8.065)	0	0	0
15/01/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,583.0000	1,660.0000	4.864	0	0	0
15/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	418.0000	450.0000	7.656	0	0	0
15/01/2009	€ / R 2009/06/12	14.40	Call	Currency Future	851.0000	785.0000	(7.756)	0	0	0
15/01/2009	€ / R 2009/06/12	15.30	Call	Currency Future	562.0000	513.0000	(8.719)	0	0	0
15/01/2009	€ / R 2009/06/12	12.05	Call	Currency Future	2,077.0000	1,965.0000	(5.392)	0	0	0
15/01/2009	€ / R 2009/06/12	15.20	Call	Currency Future	589.0000	538.0000	(8.659)	0	0	0
15/01/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,300.0000	1,373.0000	5.615	0	0	0
15/01/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,783.0000	1,866.0000	4.655	0	0	0
15/01/2009	€ / R 2009/06/12	11.75	Call	Currency Future	2,304.0000	2,187.0000	(5.078)	0	0	0
15/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,728.0000	1,625.0000	(5.961)	0	0	0
15/01/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,394.0000	1,466.0000	5.165	0	0	0
15/01/2009	€ / R 2009/06/12	12.00	Call	Currency Future	2,114.0000	2,001.0000	(5.345)	0	0	0
15/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	332.0000	359.0000	8.133	0	0	0
15/01/2009	€ / R 2009/06/12	11.90	Put	Currency Future	294.0000	318.0000	8.163	0	0	0
15/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,568.0000	1,470.0000	(6.250)	0	0	0
15/01/2009	€ / R 2009/06/12	12.05	Put	Currency Future	332.0000	359.0000	8.133	0	0	0
15/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	483.0000	519.0000	7.453	0	0	0
15/01/2009	€ / R 2009/06/12	11.80	Put	Currency Future	270.0000	293.0000	8.519	0	0	0
15/01/2009	€ / R 2009/06/12	12.40	Put	Currency Future	434.0000	467.0000	7.604	0	0	0
15/01/2009	€ / R 2009/06/12	11.90	Call	Currency Future	2,189.0000	2,074.0000	(5.254)	0	0	0
15/01/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,795.0000	1,690.0000	(5.850)	0	0	0
15/01/2009	€ / R 2009/06/12	12.15	Call	Currency Future	2,004.0000	1,894.0000	(5.489)	0	0	0
15/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,829.0000	1,723.0000	(5.796)	0	0	0
15/01/2009	€ / R 2009/06/12	13.20	Call	Currency Future	1,333.0000	1,243.0000	(6.752)	0	0	0
15/01/2009	€ / R 2009/06/12	12.85	Call	Currency Future	1,537.0000	1,440.0000	(6.311)	0	0	0
15/01/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,829.0000	1,723.0000	(5.796)	0	0	0
15/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	359.0000	388.0000	8.078	0	0	0
15/01/2009	€ / R 2009/06/12	11.75	Put	Currency Future	259.0000	281.0000	8.494	0	0	0
15/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,507.0000	1,411.0000	(6.370)	0	0	0
15/01/2009	€ / R 2009/06/12	12.00	Put	Currency Future	319.0000	345.0000	8.150	0	0	0
15/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	573.0000	614.0000	7.155	0	0	0
15/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	592.0000	634.0000	7.095	0	0	0
15/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,418.0000	1,325.0000	(6.559)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/06/12	11.65	Put	Currency Future	237.0000	258.0000	8.861	0	0	0
15/01/2009	€ / R 2009/06/12	13.05	Put	Currency Future	673.0000	719.0000	6.835	0	0	0
15/01/2009	€ / R 2009/06/12	11.65	Call	Currency Future	2,382.0000	2,264.0000	(4.954)	0	0	0
15/01/2009	€ / R 2009/06/12	13.75	Call	Currency Future	1,087.0000	1,021.0000	(6.072)	0	0	0
15/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	282.0000	305.0000	8.156	0	0	0
15/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	612.0000	655.0000	7.026	0	0	0
15/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,227.0000	2,112.0000	(5.164)	0	0	0
15/01/2009	€ / R 2009/06/12	11.70	Call	Currency Future	2,343.0000	2,225.0000	(5.036)	0	0	0
15/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	403.0000	434.0000	7.692	0	0	0
15/01/2009	€ / R 2009/06/12	11.85	Call	Currency Future	2,227.0000	2,112.0000	(5.164)	0	0	0
15/01/2009	€ / R 2009/06/12	12.45	Put	Currency Future	450.0000	484.0000	7.556	0	0	0
15/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,898.0000	1,790.0000	(5.690)	0	0	0
15/01/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,631.0000	1,531.0000	(6.131)	0	0	0
15/01/2009	€ / R 2009/06/12	13.00	Put	Currency Future	652.0000	697.0000	6.902	0	0	0
15/01/2009	€ / R 2009/06/12	11.95	Call	Currency Future	2,151.0000	2,038.0000	(5.253)	0	0	0
15/01/2009	€ / R 2009/06/12	13.20	Put	Currency Future	738.0000	787.0000	6.640	0	0	0
15/01/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,968.0000	1,859.0000	(5.539)	0	0	0
15/01/2009	€ / R 2009/06/12	12.20	Put	Currency Future	373.0000	403.0000	8.043	0	0	0
15/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,334.0000	1,403.0000	5.172	0	0	0
15/01/2009	€ / R 2009/06/12	12.15	Put	Currency Future	359.0000	388.0000	8.078	0	0	0
15/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,389.0000	1,297.0000	(6.623)	0	0	0
15/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	2,040.0000	1,929.0000	(5.441)	0	0	0
15/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	345.0000	373.0000	8.116	0	0	0
15/01/2009	€ / R 2009/06/12	12.10	Put	Currency Future	345.0000	373.0000	8.116	0	0	0
15/01/2009	€ / R 2009/06/12	12.10	Call	Currency Future	2,040.0000	1,929.0000	(5.441)	0	0	0
15/01/2009	€ / R 2009/06/12	13.00	Call	Currency Future	1,447.0000	1,353.0000	(6.496)	0	0	0
15/01/2009	€ / R 2009/06/12	11.70	Put	Currency Future	248.0000	269.0000	8.468	0	0	0
15/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	500.0000	537.0000	7.400	0	0	0
15/01/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,933.0000	1,824.0000	(5.639)	0	0	0
15/01/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,695.0000	1,593.0000	(6.018)	0	0	0
15/01/2009	€ / R 2009/06/12	12.25	Put	Currency Future	388.0000	418.0000	7.732	0	0	0
15/01/2009	€ / R 2009/06/12	11.85	Put	Currency Future	282.0000	305.0000	8.156	0	0	0
15/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	929.0000	859.0000	(7.535)	0	0	0
15/01/2009	€ / R 2009/06/12	11.95	Put	Currency Future	306.0000	331.0000	8.170	0	0	0
15/01/2009	€ / R 2009/06/12	14.20	Call	Currency Future	929.0000	859.0000	(7.535)	0	0	0
15/01/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,728.0000	1,625.0000	(5.961)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/06/12	12.55	Put	Currency Future	483.0000	519.0000	7.453	0	0	0
15/01/2009	€ / R 2009/06/12	12.35	Put	Currency Future	418.0000	450.0000	7.656	0	0	0
15/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	694.0000	741.0000	6.772	0	0	0
15/01/2009	€ / R 2009/06/12	12.70	Put	Currency Future	536.0000	575.0000	7.276	0	0	0
15/01/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,863.0000	1,757.0000	(5.690)	0	0	0
15/01/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,334.0000	1,403.0000	5.172	0	0	0
15/01/2009	€ / R 2009/06/12	11.80	Call	Currency Future	2,265.0000	2,149.0000	(5.121)	0	0	0
15/01/2009	€ / R 2009/06/12	12.75	Call	Currency Future	1,599.0000	1,500.0000	(6.191)	0	0	0
15/01/2009	€ / R 2009/06/12	13.10	Call	Currency Future	1,389.0000	1,297.0000	(6.623)	0	0	0
15/01/2009	€ / R 2009/06/12	13.55	Put	Currency Future	921.0000	991.0000	7.600	0	0	0
15/01/2009	€ / R 2009/06/12	13.10	Put	Currency Future	694.0000	741.0000	6.772	0	0	0
15/01/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,266.0000	1,342.0000	6.003	0	0	0
15/01/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,200.0000	1,279.0000	6.583	0	0	0
15/01/2009	€ / R 2009/06/12	12.75	Put	Currency Future	554.0000	594.0000	7.220	0	0	0
15/01/2009	€ / R 2009/06/12	14.10	Call	Currency Future	961.0000	899.0000	(6.452)	0	0	0
15/01/2009	€ / R 2009/06/12	12.90	Put	Currency Future	612.0000	655.0000	7.026	0	0	0
15/01/2009	€ / R 2009/06/12	12.30	Put	Currency Future	403.0000	434.0000	7.692	0	0	0
15/01/2009	€ / R 2009/06/12	13.55	Call	Currency Future	1,166.0000	1,097.0000	(5.918)	0	0	0
15/01/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,898.0000	1,790.0000	(5.690)	0	0	0
15/01/2009	€ / R 2009/06/12	13.70	Call	Currency Future	1,107.0000	1,039.0000	(6.143)	0	0	0
15/01/2009	€ / R 2009/06/12	12.90	Call	Currency Future	1,507.0000	1,411.0000	(6.370)	0	0	0
15/01/2009	€ / R 2009/06/12	13.95	Call	Currency Future	1,013.0000	951.0000	(6.120)	0	0	0
15/01/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,168.0000	1,245.0000	6.592	0	0	0
15/01/2009	€ / R 2009/06/12	14.00	Call	Currency Future	995.0000	935.0000	(6.030)	0	0	0
15/01/2009	€ / R 2009/06/12	13.80	Call	Currency Future	1,068.0000	1,003.0000	(6.086)	0	0	0
15/01/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,011.0000	1,083.0000	7.122	0	0	0
15/01/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,073.0000	1,147.0000	6.897	0	0	0
15/01/2009	€ / R 2009/06/12	13.65	Call	Currency Future	1,127.0000	1,058.0000	(6.122)	0	0	0
15/01/2009	€ / R 2009/06/12	13.65	Put	Currency Future	982.0000	1,052.0000	7.128	0	0	0
15/01/2009	€ / R 2009/06/12	12.65	Put	Currency Future	518.0000	556.0000	7.336	0	0	0
15/01/2009	€ / R 2009/06/12	12.85	Put	Currency Future	592.0000	634.0000	7.095	0	0	0
15/01/2009	€ / R 2009/06/12	12.60	Put	Currency Future	500.0000	537.0000	7.400	0	0	0
15/01/2009	€ / R 2009/06/12	12.80	Call	Currency Future	1,568.0000	1,470.0000	(6.250)	0	0	0
15/01/2009	€ / R 2009/06/12	12.80	Put	Currency Future	573.0000	614.0000	7.155	0	0	0
15/01/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,663.0000	1,562.0000	(6.073)	0	0	0
15/01/2009	€ / R 2009/06/12	13.05	Call	Currency Future	1,418.0000	1,325.0000	(6.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R	2009/06/12	13.05	Put	Currency Future	673.0000	719.0000	6.835	0	0	0
15/01/2009	€ / R	2009/06/12	12.60	Call	Currency Future	1,695.0000	1,593.0000	(6.018)	0	0	0
15/01/2009	€ / R	2009/06/12	12.85	Call	Currency Future	1,537.0000	1,440.0000	(6.311)	0	0	0
15/01/2009	€ / R	2009/06/12	13.60	Put	Currency Future	952.0000	1,021.0000	7.248	0	0	0
15/01/2009	€ / R	2009/06/12	13.90	Put	Currency Future	1,136.0000	1,212.0000	6.690	0	0	0
15/01/2009	€ / R	2009/06/12	13.90	Call	Currency Future	1,031.0000	968.0000	(6.111)	0	0	0
15/01/2009	€ / R	2009/06/12	13.70	Call	Currency Future	1,107.0000	1,039.0000	(6.143)	0	0	0
15/01/2009	€ / R	2009/06/12	13.60	Call	Currency Future	1,147.0000	1,078.0000	(6.016)	0	0	0
15/01/2009	€ / R	2009/06/12	13.70	Put	Currency Future	1,011.0000	1,083.0000	7.122	0	0	0
15/01/2009	€ / R	2009/06/12	13.30	Put	Currency Future	783.0000	840.0000	7.280	0	0	0
15/01/2009	€ / R	2009/06/12	13.30	Call	Currency Future	1,278.0000	1,196.0000	(6.416)	0	0	0
15/01/2009	€ / R	2009/06/12	12.95	Call	Currency Future	1,477.0000	1,382.0000	(6.432)	0	0	0
15/01/2009	€ / R	2009/06/12	12.95	Put	Currency Future	632.0000	676.0000	6.962	0	0	0
15/01/2009	€ / R	2009/09/14			Currency Future	14.0289	13.8840	(1.033)	0.0000	0.0000	0
15/01/2009	€ / R	2009/09/14	13.80	Call	Currency Future	1,443.0000	1,374.0000	(4.782)	0	0	0
15/01/2009	€ / R	2009/09/14	14.10	Put	Currency Future	1,400.0000	1,482.0000	5.857	0	0	0
15/01/2009	€ / R	2009/09/14	14.10	Call	Currency Future	1,328.0000	1,266.0000	(4.669)	0	0	0
15/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,597.0000	1,676.0000	4.947	0	0	0
15/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,226.0000	1,160.0000	(5.383)	0	0	0
15/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,530.0000	1,616.0000	5.621	0	0	0
15/01/2009	€ / R	2009/09/14	14.60	Call	Currency Future	1,146.0000	1,084.0000	(5.410)	0	0	0
15/01/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,717.0000	1,800.0000	4.834	0	0	0
15/01/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,214.0000	1,290.0000	6.260	0	0	0
15/01/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,657.0000	1,737.0000	4.828	0	0	0
15/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,259.0000	1,200.0000	(4.686)	0	0	0
15/01/2009	€ / R	2009/09/14	14.50	Call	Currency Future	1,185.0000	1,121.0000	(5.401)	0	0	0
15/01/2009	€ / R	2009/09/14	14.40	Call	Currency Future	1,226.0000	1,160.0000	(5.383)	0	0	0
15/01/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,530.0000	1,616.0000	5.621	0	0	0
15/01/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,597.0000	1,676.0000	4.947	0	0	0
15/01/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,092.0000	1,170.0000	7.143	0	0	0
15/01/2009	€ / R	2009/09/14	14.30	Call	Currency Future	1,259.0000	1,200.0000	(4.686)	0	0	0
15/01/2009	€ / R	2009/09/14	13.60	Call	Currency Future	1,520.0000	1,454.0000	(4.342)	0	0	0
15/01/2009	€ / R	2009/09/14	13.70	Call	Currency Future	1,483.0000	1,413.0000	(4.720)	0	0	0
15/01/2009	€ / R	2009/09/14	13.70	Put	Currency Future	1,154.0000	1,229.0000	6.499	0	0	0
15/01/2009	€ / R	2009/09/14	14.20	Put	Currency Future	1,464.0000	1,548.0000	5.738	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	€ / R 2009/09/14	14.20	Call	Currency Future	1,293.0000	1,232.0000	(4.718)	0	0	0
15/01/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,336.0000	1,417.0000	6.063	0	0	0
15/01/2009	€ / R 2009/09/14	14.85	Call	Currency Future	1,052.0000	994.0000	(5.513)	0	0	0
15/01/2009	€ / R 2009/09/14	14.00	Call	Currency Future	1,365.0000	1,301.0000	(4.689)	0	0	0
15/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,274.0000	1,353.0000	6.201	0	0	0
15/01/2009	€ / R 2009/09/14	14.85	Put	Currency Future	1,874.0000	1,960.0000	4.589	0	0	0
15/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,403.0000	1,337.0000	(4.704)	0	0	0
15/01/2009	€ / R 2009/09/14	13.00	Put	Currency Future	818.0000	876.0000	7.090	0	0	0
15/01/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,092.0000	1,170.0000	7.143	0	0	0
15/01/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,520.0000	1,454.0000	(4.342)	0	0	0
15/01/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,846.0000	1,760.0000	(4.659)	0	0	0
15/01/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,733.0000	1,650.0000	(4.789)	0	0	0
15/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	949.0000	1,013.0000	6.744	0	0	0
15/01/2009	€ / R 2009/09/14	12.70	Put	Currency Future	698.0000	751.0000	7.593	0	0	0
15/01/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,965.0000	1,875.0000	(4.580)	0	0	0
15/01/2009	€ / R 2009/09/14	12.80	Put	Currency Future	736.0000	791.0000	7.473	0	0	0
15/01/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,905.0000	1,817.0000	(4.619)	0	0	0
15/01/2009	€ / R 2009/09/14	12.90	Put	Currency Future	776.0000	833.0000	7.345	0	0	0
15/01/2009	€ / R 2009/09/14	12.70	Call	Currency Future	2,027.0000	1,935.0000	(4.539)	0	0	0
15/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,678.0000	1,597.0000	(4.827)	0	0	0
15/01/2009	€ / R 2009/09/14	13.30	Put	Currency Future	949.0000	1,013.0000	6.744	0	0	0
15/01/2009	€ / R 2009/09/14	13.20	Put	Currency Future	904.0000	966.0000	6.858	0	0	0
15/01/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,624.0000	1,545.0000	(4.865)	0	0	0
15/01/2009	€ / R 2009/09/14	13.40	Put	Currency Future	995.0000	1,061.0000	6.633	0	0	0
15/01/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,678.0000	1,597.0000	(4.827)	0	0	0
15/01/2009	€ / R 2009/09/14	13.10	Put	Currency Future	860.0000	920.0000	6.977	0	0	0
15/01/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,789.0000	1,704.0000	(4.751)	0	0	0
15/01/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,274.0000	1,353.0000	6.201	0	0	0
15/01/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,400.0000	1,482.0000	5.857	0	0	0
15/01/2009	€ / R 2009/09/14	13.90	Call	Currency Future	1,403.0000	1,337.0000	(4.704)	0	0	0
15/01/2009	€ / R 2009/09/14	14.10	Call	Currency Future	1,328.0000	1,266.0000	(4.669)	0	0	0
15/01/2009	€ / R 2009/09/14	13.80	Call	Currency Future	1,443.0000	1,374.0000	(4.782)	0	0	0
15/01/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,572.0000	1,494.0000	(4.962)	0	0	0
15/01/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,043.0000	1,110.0000	6.424	0	0	0
15/01/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,214.0000	1,290.0000	6.260	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ALBI	2009/02/05			Index Future	292.8740	293.4830	0.208	293.4400	293.4400	604
15/01/2009	ALBI	2009/05/07			Index Future	300.9070	301.5330	0.208	0.0000	0.0000	0
15/01/2009	ALBI	2009/08/06			Index Future	307.7640	308.3520	0.191	0.0000	0.0000	0
15/01/2009	CRD1	2009/02/05			Index Future	123.2980	123.6520	0.287	0.0000	0.0000	0
15/01/2009	CRD1	2009/05/07			Index Future	126.6610	127.0260	0.288	0.0000	0.0000	0
15/01/2009	CRD1	2009/08/06			Index Future	129.7470	130.1220	0.289	0.0000	0.0000	2
15/01/2009	GOVI	2009/02/05			jGovi	294.5735	295.2095	0.216	0.0000	0.0000	507
15/01/2009	GOVI	2009/05/07			jGovi	302.6080	303.2640	0.217	0.0000	0.0000	0
15/01/2009	GOVI	2009/08/06			jGovi	309.9795	310.6565	0.218	0.0000	0.0000	0
15/01/2009	ILBI	2009/02/05			Index Future	336.7790	336.7790	-	0.0000	0.0000	2
15/01/2009	ILBI	2009/05/07			Index Future	346.6560	346.6560	-	0.0000	0.0000	0
15/01/2009	J153	2010/08/31			jSwap	9.3730	9.2940	(0.843)	0.0000	0.0000	0
15/01/2009	J157	2015/09/15			jSwap	8.7830	8.6550	(1.457)	0.0000	0.0000	0
15/01/2009	J186	2026/12/21			jSwap	7.8920	7.7730	(1.508)	0.0000	0.0000	0
15/01/2009	J201	2014/12/22			jSwap	8.6060	8.4620	(1.673)	0.0000	0.0000	0
15/01/2009	J203	2017/09/15			jSwap	8.7280	8.6170	(1.272)	0.0000	0.0000	0
15/01/2009	J204	2018/12/21			jSwap	8.5280	8.4100	(1.384)	0.0000	0.0000	0
15/01/2009	J207	2020/01/15			jSwap	8.7050	8.7870	0.942	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
15/01/2009	JBAR 2005/12/21			jBar	11.4080	11.4080	-	0.0000	0.0000	0
15/01/2009	JFRA 2009/02/05			jFra	10.8700	10.9070	0.340	0.0000	0.0000	0
15/01/2009	JFRA 2009/05/07			jFra	9.1670	9.0900	(0.840)	0.0000	0.0000	0
15/01/2009	JFRA 2009/08/06			jFra	7.7930	7.6820	(1.424)	0.0000	0.0000	0
15/01/2009	JFRA 2009/11/05			jFra	7.4330	7.2600	(2.327)	0.0000	0.0000	0
15/01/2009	JN02 2009/02/05			jNote	8.2770	8.1690	(1.305)	0.0000	0.0000	0
15/01/2009	JN02 2009/05/07			jNote	7.9140	7.7820	(1.668)	0.0000	0.0000	0
15/01/2009	JN02 2009/08/06			jNote	7.7890	7.6480	(1.810)	0.0000	0.0000	0
15/01/2009	JN05 2009/02/05			jNote	8.4160	8.2650	(1.794)	0.0000	0.0000	0
15/01/2009	JN05 2009/05/07			jNote	8.2720	8.1120	(1.934)	0.0000	0.0000	0
15/01/2009	JN05 2009/08/06			jNote	8.2320	8.0700	(1.968)	0.0000	0.0000	0
15/01/2009	JN10 2009/02/05			jNote	8.3750	8.2600	(1.373)	0.0000	0.0000	0
15/01/2009	JN10 2009/05/07			jNote	8.2670	8.1480	(1.439)	0.0000	0.0000	0
15/01/2009	JN10 2009/08/06			jNote	8.2180	8.0990	(1.448)	0.0000	0.0000	0
15/01/2009	JROD 2009/01/30			jRod	11.5140	11.5130	(0.009)	0.0000	0.0000	0
15/01/2009	JROD 2009/02/27			jRod	11.4210	11.4220	0.009	0.0000	0.0000	0
15/01/2009	JROD 2009/03/31			jRod	11.4160	11.4190	0.026	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	JROD	2009/04/30			jRod	11.4240	11.4230	(0.009)	0.0000	0.0000	0
15/01/2009	JROD	2009/05/29			jRod	11.2090	11.2020	(0.062)	0.0000	0.0000	0
15/01/2009	JROD	2009/06/30			jRod	10.9260	10.9090	(0.156)	0.0000	0.0000	0
15/01/2009	OTH1	2009/02/05			Index Future	283.7010	284.1830	0.170	0.0000	0.0000	0
15/01/2009	OTH1	2009/05/07			Index Future	291.4390	291.9360	0.171	0.0000	0.0000	0
15/01/2009	OTH1	2009/08/06			Index Future	298.5380	299.0530	0.173	0.0000	0.0000	3
15/01/2009	R153	2009/02/05			Bond Future	7.4800	7.3520	(1.711)	7.3500	7.3500	8,514
15/01/2009	R153	2009/02/05	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R153	2009/02/05	10.00	Call	Option on Bond Future	3,731.0000	3,926.0000	5.226	0	0	0
15/01/2009	R153	2009/05/07			Bond Future	6.8730	6.7160	(2.284)	6.9400	6.9400	3,804
15/01/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	253.0000	219.0000	(13.439)	0	0	0
15/01/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,266.0000	3,436.0000	5.205	0	0	0
15/01/2009	R153	2009/08/06			Bond Future	6.2550	6.0570	(3.165)	0.0000	0.0000	0
15/01/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,470.0000	4,633.0000	3.647	0	0	0
15/01/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	627.0000	581.0000	(7.337)	0	0	0
15/01/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	686.0000	637.0000	(7.143)	0	0	0
15/01/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,279.0000	4,439.0000	3.739	0	0	0
15/01/2009	R153	2009/11/05			Bond Future	5.4620	5.1990	(4.815)	0.0000	0.0000	0
15/01/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	1,544.0000	1,451.0000	(6.023)	0	0	0
15/01/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	2,386.0000	2,509.0000	5.155	0	0	0
15/01/2009	R157	2009/02/05			Bond Future	7.7380	7.6590	(1.021)	7.7100	7.7100	16,308
15/01/2009	R157	2009/02/05	8.25	Call	Option on Bond Future	3,587.0000	3,937.0000	9.757	0	0	1,350
15/01/2009	R157	2009/02/05	8.25	Put	Option on Bond Future	555.0000	429.0000	(22.703)	0	0	0
15/01/2009	R157	2009/02/05	8.75	Put	Option on Bond Future	144.0000	100.0000	(30.556)	0	0	0
15/01/2009	R157	2009/02/05	8.75	Call	Option on Bond Future	6,048.0000	6,481.0000	7.159	0	0	600
15/01/2009	R157	2009/02/05	9.50	Call	Option on Bond Future	10,066.0000	10,537.0000	4.679	0	0	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	R157	2009/02/05	10.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
15/01/2009	R157	2009/02/05	9.50	Put	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
15/01/2009	R157	2009/02/05	9.25	Call	Option on Bond Future	8,720.0000	9,185.0000	5.333	0	0	0
15/01/2009	R157	2009/02/05	10.00	Call	Option on Bond Future	12,721.0000	13,197.0000	3.742	0	0	0
15/01/2009	R157	2009/02/05	9.25	Put	Option on Bond Future	28.0000	17.0000	(39.286)	0	0	850
15/01/2009	R157	2009/05/07			Bond Future	7.5910	7.5080	(1.093)	0.0000	0.0000	1,727
15/01/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,728.0000	4,437.0000	(6.155)	0	0	0
15/01/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	2,709.0000	2,906.0000	7.272	0	0	386
15/01/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	1,257.0000	1,368.0000	8.831	0	0	0
15/01/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	8,902.0000	9,293.0000	4.392	0	0	0
15/01/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	7,861.0000	7,485.0000	(4.783)	0	0	0
15/01/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	975.0000	878.0000	(9.949)	0	0	0
15/01/2009	R157	2009/08/06			Bond Future	7.4950	7.4060	(1.187)	0.0000	0.0000	5,000
15/01/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	46.0000	35.0000	(23.913)	0	0	0
15/01/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,534.0000	10,029.0000	5.192	0	0	0
15/01/2009	R157	2009/11/05			Bond Future	7.4230	7.3290	(1.266)	0.0000	0.0000	0
15/01/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	2,553.0000	2,836.0000	11.085	0	0	0
15/01/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	2,131.0000	1,897.0000	(10.981)	0	0	0
15/01/2009	R186	2009/02/05			Bond Future	7.9050	7.9060	0.013	0.0000	0.0000	9,161
15/01/2009	R186	2009/02/05	9.25	Put	Option on Bond Future	104.0000	91.0000	(12.500)	0	0	0
15/01/2009	R186	2009/02/05	9.25	Call	Option on Bond Future	13,888.0000	13,865.0000	(0.166)	0	0	0
15/01/2009	R186	2009/05/07			Bond Future	7.8130	7.8140	0.013	0.0000	0.0000	0
15/01/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,052.0000	6,026.0000	(0.430)	0	0	0
15/01/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	14,813.0000	14,780.0000	(0.223)	0	0	0
15/01/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,468.0000	2,446.0000	(0.891)	0	0	0
15/01/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	8,126.0000	8,089.0000	(0.455)	0	0	2,500
15/01/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	18,054.0000	18,041.0000	(0.072)	0	0	0
15/01/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	1,935.0000	1,911.0000	(1.240)	0	0	97
15/01/2009	R186	2009/08/06			Bond Future	7.7620	7.7630	0.013	0.0000	0.0000	2,500
15/01/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	4,778.0000	4,760.0000	(0.377)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	17,599.0000	17,570.0000	(0.165)	0	0	0
15/01/2009	R186	2009/11/05			Bond Future	7.7170	7.7180	0.013	0.0000	0.0000	0
15/01/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	11,036.0000	11,010.0000	(0.236)	25	25	5,000
15/01/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	19,711.0000	19,685.0000	(0.132)	0	0	0
15/01/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	13,497.0000	13,482.0000	(0.111)	0	0	0
15/01/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	6,488.0000	6,472.0000	(0.247)	0	0	5,000
15/01/2009	R196	2009/02/05			Bond Future	11.3990	11.3890	(0.088)	0.0000	0.0000	0
15/01/2009	R196	2009/02/05	10.75	Call	Option on Bond Future	495.0000	483.0000	(2.424)	0	0	0
15/01/2009	R196	2009/02/05	10.75	Put	Option on Bond Future	528.0000	516.0000	(2.273)	0	0	0
15/01/2009	R196	2009/05/07			Bond Future	11.8740	11.8640	(0.084)	0.0000	0.0000	0
15/01/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	279.0000	276.0000	(1.075)	0	0	0
15/01/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	21.0000	21.0000	-	0	0	0
15/01/2009	R201	2009/02/05			Bond Future	7.8000	7.7210	(1.013)	0.0000	0.0000	2
15/01/2009	R201	2009/02/05	9.25	Call	Option on Bond Future	6,627.0000	7,004.0000	5.689	0	0	0
15/01/2009	R201	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R201	2009/05/07			Bond Future	7.6080	7.5250	(1.091)	0.0000	0.0000	0
15/01/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
15/01/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,296.0000	7,680.0000	5.263	0	0	0
15/01/2009	R201	2009/08/06			Bond Future	7.4890	7.4010	(1.175)	0.0000	0.0000	0
15/01/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,597.0000	7,985.0000	5.107	0	0	0
15/01/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	36.0000	27.0000	(25.000)	0	0	0
15/01/2009	R201	2009/11/05			Bond Future	7.3760	7.2820	(1.274)	0.0000	0.0000	0
15/01/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	2,233.0000	2,462.0000	10.255	0	0	0
15/01/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	1,696.0000	1,516.0000	(10.613)	0	0	0
15/01/2009	R203	2009/02/05			Bond Future	7.9330	7.8750	(0.731)	0.0000	0.0000	38
15/01/2009	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R203	2009/02/05	9.25	Call	Option on Bond Future	7,789.0000	8,151.0000	4.648	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	R203	2009/05/07			Bond Future	7.7970	7.7350	(0.795)	0.0000	0.0000	0
15/01/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
15/01/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	7,083.0000	7,464.0000	5.379	0	0	0
15/01/2009	R203	2009/08/06			Bond Future	7.7160	7.6510	(0.842)	0.0000	0.0000	0
15/01/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,797.0000	9,188.0000	4.445	0	0	0
15/01/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
15/01/2009	R203	2009/11/05			Bond Future	7.6460	7.5790	(0.876)	0.0000	0.0000	0
15/01/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	1,482.0000	1,660.0000	12.011	0	0	0
15/01/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	2,355.0000	2,133.0000	(9.427)	0	0	0
15/01/2009	R204	2009/02/05			Bond Future	7.9370	7.8780	(0.743)	0.0000	0.0000	9
15/01/2009	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R204	2009/02/05	9.25	Call	Option on Bond Future	8,401.0000	8,801.0000	4.761	0	0	0
15/01/2009	R204	2009/05/07			Bond Future	7.8150	7.7540	(0.781)	0.0000	0.0000	0
15/01/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	7,582.0000	7,992.0000	5.408	0	0	0
15/01/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/01/2009	R204	2009/08/06			Bond Future	7.7450	7.6820	(0.813)	0.0000	0.0000	0
15/01/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,400.0000	9,818.0000	4.447	0	0	0
15/01/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
15/01/2009	R204	2009/11/05			Bond Future	7.6830	7.6160	(0.872)	0.0000	0.0000	0
15/01/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	2,561.0000	2,306.0000	(9.957)	0	0	0
15/01/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	1,353.0000	1,537.0000	13.599	0	0	0
15/01/2009	R206	2009/02/05			Bond Future	7.8350	7.7570	(0.996)	0.0000	0.0000	1,730
15/01/2009	R206	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R206	2009/02/05	9.25	Call	Option on Bond Future	5,456.0000	5,768.0000	5.718	0	0	0
15/01/2009	R206	2009/05/07			Bond Future	7.6240	7.5400	(1.102)	0.0000	0.0000	0
15/01/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,181.0000	5,497.0000	6.099	0	0	0
15/01/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	34.0000	24.0000	(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
15/01/2009	R206	2009/08/06			Bond Future	7.4890	7.3990	(1.202)	0.0000	0.0000	0
15/01/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,343.0000	6,665.0000	5.076	0	0	0
15/01/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	63.0000	50.0000	(20.635)	0	0	0
15/01/2009	R206	2009/11/05			Bond Future	7.3550	7.2590	(1.305)	0.0000	0.0000	0
15/01/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	2,109.0000	2,300.0000	9.056	0	0	0
15/01/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	1,595.0000	1,444.0000	(9.467)	0	0	0
15/01/2009	R207	2009/02/05			Bond Future	7.9710	7.9220	(0.615)	0.0000	0.0000	0
15/01/2009	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R207	2009/02/05	9.25	Call	Option on Bond Future	8,379.0000	8,721.0000	4.082	0	0	0
15/01/2009	R207	2009/05/07			Bond Future	7.8620	7.8110	(0.649)	0.0000	0.0000	0
15/01/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
15/01/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	7,485.0000	7,839.0000	4.729	0	0	0
15/01/2009	R207	2009/08/06			Bond Future	7.8000	7.7480	(0.667)	0.0000	0.0000	0
15/01/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,327.0000	9,684.0000	3.828	0	0	0
15/01/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/01/2009	R207	2009/11/05			Bond Future	7.7440	7.6890	(0.710)	0.0000	0.0000	0
15/01/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	2,751.0000	2,515.0000	(8.579)	0	0	0
15/01/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	1,073.0000	1,212.0000	12.954	0	0	0
15/01/2009	R208	2009/02/05			Bond Future	8.0130	7.9870	(0.324)	0.0000	0.0000	0
15/01/2009	R208	2009/02/05	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R208	2009/02/05	8.75	Call	Option on Bond Future	5,086.0000	5,273.0000	3.677	0	0	0
15/01/2009	R208	2009/05/07			Bond Future	7.9080	7.8810	(0.341)	0.0000	0.0000	0
15/01/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
15/01/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,789.0000	5,980.0000	3.299	0	0	0
15/01/2009	R208	2009/08/06			Bond Future	7.8520	7.8240	(0.357)	0.0000	0.0000	0
15/01/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/01/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,287.0000	9,486.0000	2.143	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	R208	2009/11/05			Bond Future	7.8570	7.8310	(0.331)	0.0000	0.0000	0
15/01/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	2,071.0000	1,967.0000	(5.022)	0	0	0
15/01/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	1,315.0000	1,394.0000	6.008	0	0	0
15/01/2009	R209	2009/02/05			Bond Future	7.5490	7.5900	0.543	0.0000	0.0000	5,545
15/01/2009	R209	2009/02/05	9.00	Call	Option on Bond Future	12,851.0000	12,438.0000	(3.214)	0	0	0
15/01/2009	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R209	2009/05/07			Bond Future	7.4730	7.5140	0.549	0.0000	0.0000	0
15/01/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	13,603.0000	13,185.0000	(3.073)	0	0	0
15/01/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R209	2009/08/06			Bond Future	7.4270	7.4690	0.566	0.0000	0.0000	0
15/01/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	12,078.0000	11,648.0000	(3.560)	0	0	0
15/01/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/01/2009	R209	2009/11/05			Bond Future	7.3870	7.4300	0.582	0.0000	0.0000	0
15/01/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	968.0000	812.0000	(16.116)	0	0	0
15/01/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	2,403.0000	2,690.0000	11.943	0	0	0
15/01/2009	TRT1	2009/02/05			Index Future	290.8220	291.4480	0.215	0.0000	0.0000	0
15/01/2009	TRT1	2009/05/07			Index Future	298.7540	299.3990	0.216	0.0000	0.0000	0
15/01/2009	TRT1	2009/08/06			Index Future	306.0310	306.6970	0.218	0.0000	0.0000	100
15/01/2009	ZAAD	2009/03/16			Currency Future	6.8333	6.7503	(1.215)	0.0000	0.0000	8,548
15/01/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	152.0000	173.0000	13.816	0	0	0
15/01/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	922.0000	982.0000	6.508	0	0	0
15/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	379.0000	329.0000	(13.193)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	433.0000	479.0000	10.624	0	0	0
15/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	246.0000	279.0000	13.415	0	0	0
15/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	366.0000	408.0000	11.475	0	0	0
15/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	299.0000	258.0000	(13.712)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	266.0000	229.0000	(13.910)	0	0	0

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15/01/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	299.0000	258.0000	(13.712)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	334.0000	374.0000	11.976	0	0	0
15/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	219.0000	250.0000	14.155	0	0	0
15/01/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,223.0000	1,292.0000	5.642	0	0	0
15/01/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	485.0000	423.0000	(12.784)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	399.0000	443.0000	11.028	0	0	0
15/01/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	318.0000	274.0000	(13.836)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	403.0000	350.0000	(13.151)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	403.0000	350.0000	(13.151)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	105.0000	82.0000	(21.905)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	468.0000	516.0000	10.256	0	0	0
15/01/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	399.0000	443.0000	11.028	0	0	0
15/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	212.0000	178.0000	(16.038)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	219.0000	250.0000	14.155	0	0	0
15/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	282.0000	243.0000	(13.830)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	579.0000	628.0000	8.463	0	0	0
15/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	195.0000	222.0000	13.846	0	0	0
15/01/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	366.0000	408.0000	11.475	0	0	0
15/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	337.0000	291.0000	(13.650)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	304.0000	341.0000	12.171	0	0	0
15/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	504.0000	554.0000	9.921	0	0	0
15/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	186.0000	152.0000	(18.280)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	429.0000	373.0000	(13.054)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	135.0000	108.0000	(20.000)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	274.0000	310.0000	13.139	0	0	0
15/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	159.0000	128.0000	(19.497)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	841.0000	898.0000	6.778	0	0	0
15/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	133.0000	151.0000	13.534	0	0	0
15/01/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	358.0000	310.0000	(13.408)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	237.0000	204.0000	(13.924)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	726.0000	778.0000	7.163	0	0	0
15/01/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	56.0000	42.0000	(25.000)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	764.0000	817.0000	6.937	0	0	0
15/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	653.0000	701.0000	7.351	0	0	0
15/01/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	147.0000	117.0000	(20.408)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	802.0000	857.0000	6.858	0	0	0

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15/01/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	468.0000	516.0000	10.256	0	0	0
15/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,135.0000	1,201.0000	5.815	0	0	0
15/01/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	379.0000	329.0000	(13.193)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,179.0000	1,246.0000	5.683	0	0	0
15/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	246.0000	279.0000	13.415	0	0	0
15/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	517.0000	451.0000	(12.766)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
15/01/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	785.0000	706.0000	(10.064)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	125.0000	98.0000	(21.600)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	653.0000	701.0000	7.351	0	0	0
15/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	172.0000	196.0000	13.953	0	0	0
15/01/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	212.0000	178.0000	(16.038)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	172.0000	139.0000	(19.186)	0	0	0
15/01/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	115.0000	90.0000	(21.739)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	429.0000	373.0000	(13.054)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	118.0000	132.0000	11.864	0	0	0
15/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	456.0000	397.0000	(12.939)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	159.0000	128.0000	(19.497)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	617.0000	664.0000	7.618	0	0	0
15/01/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,135.0000	1,201.0000	5.815	0	0	0
15/01/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	195.0000	222.0000	13.846	0	0	0
15/01/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	81.0000	62.0000	(23.457)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	552.0000	482.0000	(12.681)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	726.0000	778.0000	7.163	0	0	0
15/01/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	201.0000	164.0000	(18.408)	0	0	0
15/01/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,268.0000	1,338.0000	5.521	0	0	0
15/01/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	963.0000	1,025.0000	6.438	0	0	0
15/01/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,048.0000	1,112.0000	6.107	0	0	0
15/01/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	251.0000	216.0000	(13.944)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	744.0000	666.0000	(10.484)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,091.0000	1,156.0000	5.958	0	0	0
15/01/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	186.0000	152.0000	(18.280)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	579.0000	628.0000	8.463	0	0	0

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15/01/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	456.0000	397.0000	(12.939)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	689.0000	739.0000	7.257	0	0	0
15/01/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	282.0000	243.0000	(13.830)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	92.0000	100.0000	8.696	0	0	0
15/01/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	625.0000	550.0000	(12.000)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	52.0000	56.0000	7.692	0	0	0
15/01/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	172.0000	196.0000	13.953	0	0	0
15/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	541.0000	593.0000	9.612	0	0	0
15/01/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	74.0000	56.0000	(24.324)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	224.0000	193.0000	(13.839)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,005.0000	1,068.0000	6.269	0	0	0
15/01/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	47.0000	34.0000	(27.660)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	541.0000	593.0000	9.612	0	0	0
15/01/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,313.0000	1,384.0000	5.407	0	0	0
15/01/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	337.0000	291.0000	(13.650)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	552.0000	482.0000	(12.681)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	80.0000	87.0000	8.750	0	0	0
15/01/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	118.0000	132.0000	11.864	0	0	0
15/01/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	133.0000	151.0000	13.534	0	0	0
15/01/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,405.0000	1,478.0000	5.196	0	0	0
15/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	703.0000	626.0000	(10.953)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	517.0000	451.0000	(12.766)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	89.0000	68.0000	(23.596)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	70.0000	76.0000	8.571	0	0	0
15/01/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	237.0000	204.0000	(13.924)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	304.0000	341.0000	12.171	0	0	0
15/01/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	881.0000	940.0000	6.697	0	0	0
15/01/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	224.0000	193.0000	(13.839)	0	0	0
15/01/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	504.0000	554.0000	9.921	0	0	0
15/01/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	104.0000	114.0000	9.615	0	0	0
15/01/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	97.0000	75.0000	(22.680)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	588.0000	514.0000	(12.585)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	664.0000	587.0000	(11.596)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	38.0000	40.0000	5.263	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
15/01/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	960.0000	879.0000	(8.438)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	871.0000	791.0000	(9.185)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
15/01/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	744.0000	666.0000	(10.484)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
15/01/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	828.0000	748.0000	(9.662)	0	0	0
15/01/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
15/01/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	915.0000	834.0000	(8.852)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	703.0000	626.0000	(10.953)	0	0	0
15/01/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	70.0000	76.0000	8.571	0	0	0
15/01/2009	ZAAD	2009/06/12			Currency Future	6.9347	6.8485	(1.243)	0.0000	0.0000	920
15/01/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	367.0000	332.0000	(9.537)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	722.0000	661.0000	(8.449)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	547.0000	508.0000	(7.130)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	489.0000	453.0000	(7.362)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	444.0000	490.0000	10.360	0	0	0
15/01/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	782.0000	833.0000	6.522	0	0	0
15/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	237.0000	262.0000	10.549	0	0	0
15/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	588.0000	547.0000	(6.973)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,101.0000	1,162.0000	5.540	0	0	0
15/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	508.0000	471.0000	(7.283)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	505.0000	555.0000	9.901	0	0	0
15/01/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	849.0000	902.0000	6.243	0	0	0
15/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	302.0000	272.0000	(9.934)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	528.0000	489.0000	(7.386)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	236.0000	211.0000	(10.593)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	603.0000	658.0000	9.121	0	0	0
15/01/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	333.0000	301.0000	(9.610)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	918.0000	974.0000	6.100	0	0	0
15/01/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	300.0000	340.0000	13.333	0	0	0
15/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	412.0000	459.0000	11.408	0	0	0
15/01/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	528.0000	489.0000	(7.386)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	382.0000	429.0000	12.304	0	0	0
15/01/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	953.0000	1,010.0000	5.981	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	454.0000	421.0000	(7.269)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	505.0000	555.0000	9.901	0	0	0
15/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,420.0000	1,488.0000	4.789	0	0	0
15/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	353.0000	398.0000	12.748	0	0	0
15/01/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,420.0000	1,488.0000	4.789	0	0	0
15/01/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	634.0000	588.0000	(7.256)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,178.0000	1,241.0000	5.348	0	0	0
15/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	637.0000	693.0000	8.791	0	0	0
15/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	155.0000	137.0000	(11.613)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	422.0000	392.0000	(7.109)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	489.0000	453.0000	(7.362)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	318.0000	286.0000	(10.063)	0	0	0
15/01/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	155.0000	137.0000	(11.613)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	444.0000	490.0000	10.360	0	0	0
15/01/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	508.0000	471.0000	(7.283)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	288.0000	259.0000	(10.069)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	438.0000	406.0000	(7.306)	0	0	0
15/01/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	172.0000	153.0000	(11.047)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	567.0000	528.0000	(6.878)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	569.0000	623.0000	9.490	0	0	0
15/01/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,338.0000	1,404.0000	4.933	0	0	0
15/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	350.0000	316.0000	(9.714)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	474.0000	522.0000	10.127	0	0	0
15/01/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	474.0000	522.0000	10.127	0	0	0
15/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	815.0000	867.0000	6.380	0	0	0
15/01/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	255.0000	287.0000	12.549	0	0	0
15/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	929.0000	860.0000	(7.427)	0	0	0
15/01/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,504.0000	1,574.0000	4.654	0	0	0
15/01/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	412.0000	459.0000	11.408	0	0	0
15/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	326.0000	368.0000	12.883	0	0	0
15/01/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	1,005.0000	934.0000	(7.065)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	407.0000	378.0000	(7.125)	0	0	0
15/01/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	139.0000	122.0000	(12.230)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	213.0000	189.0000	(11.268)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	187.0000	208.0000	11.230	0	0	0
15/01/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	454.0000	421.0000	(7.269)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	219.0000	243.0000	10.959	0	0	0
15/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	145.0000	162.0000	11.724	0	0	0
15/01/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	883.0000	938.0000	6.229	0	0	0
15/01/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	637.0000	693.0000	8.791	0	0	0
15/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	610.0000	567.0000	(7.049)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	547.0000	508.0000	(7.130)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	690.0000	635.0000	(7.971)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	422.0000	392.0000	(7.109)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	261.0000	234.0000	(10.345)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	569.0000	623.0000	9.490	0	0	0
15/01/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	326.0000	368.0000	12.883	0	0	0
15/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	659.0000	611.0000	(7.284)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	537.0000	588.0000	9.497	0	0	0
15/01/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	610.0000	567.0000	(7.049)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	350.0000	316.0000	(9.714)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	379.0000	348.0000	(8.179)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	353.0000	398.0000	12.748	0	0	0
15/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	822.0000	757.0000	(7.908)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	754.0000	692.0000	(8.223)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	815.0000	867.0000	6.380	0	0	0
15/01/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	471.0000	437.0000	(7.219)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	275.0000	312.0000	13.455	0	0	0
15/01/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	929.0000	860.0000	(7.427)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	120.0000	135.0000	12.500	0	0	0
15/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	673.0000	730.0000	8.470	0	0	0
15/01/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	145.0000	162.0000	11.724	0	0	0
15/01/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	857.0000	790.0000	(7.818)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	379.0000	348.0000	(8.179)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	788.0000	724.0000	(8.122)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	745.0000	800.0000	7.383	0	0	0
15/01/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	754.0000	692.0000	(8.223)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	172.0000	192.0000	11.628	0	0	0
15/01/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	745.0000	800.0000	7.383	0	0	0
15/01/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	203.0000	225.0000	10.837	0	0	0
15/01/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	261.0000	234.0000	(10.345)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	673.0000	730.0000	8.470	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	588.0000	547.0000	(6.973)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,026.0000	1,085.0000	5.750	0	0	0
15/01/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	393.0000	365.0000	(7.125)	0	0	0
15/01/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	192.0000	170.0000	(11.458)	0	0	0
15/01/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,257.0000	1,322.0000	5.171	0	0	0
15/01/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,026.0000	1,085.0000	5.750	0	0	0
15/01/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	302.0000	272.0000	(9.934)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	918.0000	974.0000	6.100	0	0	0
15/01/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	989.0000	1,047.0000	5.865	0	0	0
15/01/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	407.0000	378.0000	(7.125)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	236.0000	211.0000	(10.593)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	219.0000	243.0000	10.959	0	0	0
15/01/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	274.0000	246.0000	(10.219)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	275.0000	312.0000	13.455	0	0	0
15/01/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,101.0000	1,162.0000	5.540	0	0	0
15/01/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	659.0000	611.0000	(7.284)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	213.0000	189.0000	(11.268)	0	0	0
15/01/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,178.0000	1,241.0000	5.348	0	0	0
15/01/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	708.0000	767.0000	8.333	0	0	0
15/01/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	237.0000	262.0000	10.549	0	0	0
15/01/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	722.0000	661.0000	(8.449)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	187.0000	208.0000	11.230	0	0	0
15/01/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	109.0000	123.0000	12.844	0	0	0
15/01/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	1,044.0000	972.0000	(6.897)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	822.0000	757.0000	(7.908)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	132.0000	148.0000	12.121	0	0	0
15/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	893.0000	825.0000	(7.615)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
15/01/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	967.0000	897.0000	(7.239)	0	0	0
15/01/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	158.0000	176.0000	11.392	0	0	0
15/01/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	893.0000	825.0000	(7.615)	0	0	0
15/01/2009	ZAAD	2009/09/14			Currency Future	7.0267	6.9394	(1.242)	0.0000	0.0000	51
15/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	755.0000	716.0000	(5.166)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	917.0000	972.0000	5.998	0	0	0
15/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	716.0000	678.0000	(5.307)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	493.0000	462.0000	(6.288)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	489.0000	538.0000	10.020	0	0	0
15/01/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	849.0000	907.0000	6.832	0	0	0
15/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	582.0000	631.0000	8.419	0	0	0
15/01/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	373.0000	416.0000	11.528	0	0	0
15/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	622.0000	586.0000	(5.788)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	333.0000	367.0000	10.210	0	0	0
15/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	645.0000	697.0000	8.062	0	0	0
15/01/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	859.0000	806.0000	(6.170)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	459.0000	429.0000	(6.536)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	645.0000	697.0000	8.062	0	0	0
15/01/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	353.0000	388.0000	9.915	0	0	0
15/01/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	800.0000	756.0000	(5.500)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	525.0000	497.0000	(5.333)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	587.0000	554.0000	(5.622)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	778.0000	835.0000	7.326	0	0	0
15/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	429.0000	477.0000	11.189	0	0	0
15/01/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	982.0000	1,040.0000	5.906	0	0	0
15/01/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	520.0000	569.0000	9.423	0	0	0
15/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	890.0000	836.0000	(6.067)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	799.0000	7.392	0	0	0
15/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	540.0000	510.0000	(5.556)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	622.0000	586.0000	(5.788)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	555.0000	524.0000	(5.586)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	813.0000	871.0000	7.134	0	0	0
15/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	710.0000	765.0000	7.746	0	0	0
15/01/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	829.0000	777.0000	(6.273)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	571.0000	539.0000	(5.604)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	552.0000	600.0000	8.696	0	0	0
15/01/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	697.0000	658.0000	(5.595)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	710.0000	765.0000	7.746	0	0	0
15/01/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	429.0000	477.0000	11.189	0	0	0
15/01/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	640.0000	603.0000	(5.781)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	659.0000	621.0000	(5.766)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	582.0000	631.0000	8.419	0	0	0
15/01/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	755.0000	716.0000	(5.166)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
15/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	677.0000	730.0000	7.829	0	0	0
15/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	777.0000	735.0000	(5.405)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	571.0000	539.0000	(5.604)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	401.0000	446.0000	11.222	0	0	0
15/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	679.0000	639.0000	(5.891)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	677.0000	730.0000	7.829	0	0	0
15/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	313.0000	346.0000	10.543	0	0	0
15/01/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	744.0000	799.0000	7.392	0	0	0
15/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	604.0000	570.0000	(5.629)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	587.0000	554.0000	(5.622)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	476.0000	445.0000	(6.513)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	613.0000	664.0000	8.320	0	0	0
15/01/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	659.0000	621.0000	(5.766)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	885.0000	940.0000	6.215	0	0	0
15/01/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	716.0000	678.0000	(5.307)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	552.0000	600.0000	8.696	0	0	0
15/01/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	777.0000	735.0000	(5.405)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	540.0000	510.0000	(5.556)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	604.0000	570.0000	(5.629)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	954.0000	897.0000	(5.975)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	890.0000	836.0000	(6.067)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	511.0000	479.0000	(6.262)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	313.0000	346.0000	10.543	0	0	0
15/01/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	813.0000	871.0000	7.134	0	0	0
15/01/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	401.0000	446.0000	11.222	0	0	0
15/01/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	489.0000	538.0000	10.020	0	0	0
15/01/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	277.0000	307.0000	10.830	0	0	0
15/01/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	511.0000	479.0000	(6.262)	0	0	0
15/01/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	949.0000	1,006.0000	6.006	0	0	0
15/01/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	885.0000	940.0000	6.215	0	0	0
15/01/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	679.0000	639.0000	(5.891)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	735.0000	698.0000	(5.034)	0	0	0
15/01/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	458.0000	508.0000	10.917	0	0	0

Grand Total:

380,326