



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/02/2009

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
20/02/2009	\$ / R 2009/03/16			Currency Future	10.0562	10.2065	1.495	10.3000	10.2200	171,815
20/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	119.0000	149.0000	25.210	0	0	0
20/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	813.0000	693.0000	(14.760)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,560.0000	1,709.0000	9.551	0	0	0
20/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	392.0000	303.0000	(22.704)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	572.0000	466.0000	(18.531)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	215.0000	153.0000	(28.837)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,807.0000	1,957.0000	8.301	0	0	0
20/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	217.0000	271.0000	24.885	0	0	0
20/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	248.0000	309.0000	24.597	0	0	0
20/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	178.0000	222.0000	24.719	0	0	10,000
20/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	296.0000	220.0000	(25.676)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	461.0000	365.0000	(20.824)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,580.0000	1,439.0000	(8.924)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,268.0000	1,415.0000	11.593	0	0	0
20/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,708.0000	1,858.0000	8.782	0	0	0
20/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	303.0000	376.0000	24.092	0	0	0
20/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	456.0000	558.0000	22.368	0	0	0
20/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	268.0000	196.0000	(26.866)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,364.0000	1,513.0000	10.924	0	0	0
20/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	149.0000	102.0000	(31.544)	0	0	2,550

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	359.0000	274.0000	(23.677)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	10.0000	7.0000	(30.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,907.0000	2,057.0000	7.866	0	0	0
20/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	534.0000	431.0000	(19.288)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	771.0000	653.0000	(15.305)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,316.0000	1,464.0000	11.246	0	0	0
20/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,007.0000	2,157.0000	7.474	0	0	0
20/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	942.0000	817.0000	(13.270)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	190.0000	238.0000	25.263	0	0	0
20/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	127.0000	159.0000	25.197	0	0	0
20/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	48.0000	59.0000	22.917	0	0	0
20/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	87.0000	108.0000	24.138	0	0	2,500
20/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	232.0000	290.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,031.0000	902.0000	(12.512)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,442.0000	1,303.0000	(9.639)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	72.0000	53.0000	(26.389)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	728.0000	859.0000	17.995	0	0	0
20/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	426.0000	333.0000	(21.831)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	397.0000	490.0000	23.426	0	0	0
20/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	155.0000	194.0000	25.161	0	0	0
20/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,396.0000	1,258.0000	(9.885)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	191.0000	134.0000	(29.843)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	649.0000	538.0000	(17.103)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,413.0000	1,562.0000	10.545	0	0	0
20/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	190.0000	238.0000	25.263	0	0	0
20/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,220.0000	1,367.0000	12.049	0	0	0
20/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	566.0000	683.0000	20.671	0	0	0
20/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	110.0000	77.0000	(30.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	52.0000	65.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	900.0000	1,041.0000	15.667	0	0	0
20/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,126.0000	1,272.0000	12.966	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,056.0000	2,207.0000	7.344	0	0	0
20/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	72.0000	53.0000	(26.389)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	303.0000	376.0000	24.092	0	0	0
20/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	20.0000	15.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	135.0000	93.0000	(31.111)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	497.0000	398.0000	(19.920)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	346.0000	430.0000	24.277	0	0	0
20/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	296.0000	220.0000	(25.676)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	265.0000	330.0000	24.528	0	0	0
20/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	728.0000	859.0000	17.995	0	0	0
20/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,957.0000	2,107.0000	7.665	0	0	0
20/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,758.0000	1,908.0000	8.532	0	0	0
20/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	689.0000	575.0000	(16.546)	0	0	0
20/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	9.0000	11.0000	22.222	0	0	0
20/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	166.0000	208.0000	25.301	0	0	10,000
20/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	110.0000	77.0000	(30.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	105.0000	131.0000	24.762	0	0	0
20/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,156.0000	2,307.0000	7.004	0	0	0
20/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,461.0000	1,611.0000	10.267	0	0	0
20/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	491.0000	599.0000	21.996	0	0	0
20/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	240.0000	173.0000	(27.917)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	98.0000	123.0000	25.510	0	0	3,500
20/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	248.0000	309.0000	24.597	0	0	0
20/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	610.0000	501.0000	(17.869)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	371.0000	459.0000	23.720	0	0	0
20/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	730.0000	614.0000	(15.890)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,220.0000	1,367.0000	12.049	0	0	0
20/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	24.0000	18.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	392.0000	303.0000	(22.704)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	461.0000	365.0000	(20.824)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	89.0000	64.0000	(28.090)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	566.0000	683.0000	20.671	0	0	0
20/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,609.0000	1,759.0000	9.323	0	0	0
20/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,080.0000	1,225.0000	13.426	0	0	0
20/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	204.0000	254.0000	24.510	0	0	5,000
20/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	145.0000	182.0000	25.517	0	0	2,500
20/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	57.0000	44.0000	(22.807)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,609.0000	1,759.0000	9.323	0	0	0
20/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,708.0000	1,858.0000	8.782	0	0	0
20/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	856.0000	733.0000	(14.369)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,268.0000	1,415.0000	11.593	0	0	0
20/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	77.0000	96.0000	24.675	0	0	2,500
20/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	497.0000	398.0000	(19.920)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	136.0000	170.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	98.0000	123.0000	25.510	0	0	0
20/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,658.0000	1,808.0000	9.047	0	0	0
20/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,957.0000	2,107.0000	7.665	0	0	0
20/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	99.0000	70.0000	(29.293)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	942.0000	817.0000	(13.270)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,857.0000	2,007.0000	8.078	0	0	0
20/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	989.0000	1,132.0000	14.459	0	0	0
20/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	645.0000	770.0000	19.380	0	0	0
20/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	605.0000	726.0000	20.000	0	0	0
20/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,166.0000	1,034.0000	(11.321)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,252.0000	2,104.0000	(6.572)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	204.0000	254.0000	24.510	0	0	0
20/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	72.0000	90.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,857.0000	2,007.0000	8.078	0	0	0
20/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	397.0000	490.0000	23.426	0	0	0
20/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	324.0000	402.0000	24.074	0	0	0
20/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,173.0000	1,319.0000	12.447	0	0	0
20/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	371.0000	459.0000	23.720	0	0	0
20/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,461.0000	1,611.0000	10.267	0	0	0
20/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,364.0000	1,513.0000	10.924	0	0	0
20/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	359.0000	274.0000	(23.677)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	191.0000	134.0000	(29.843)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	899.0000	775.0000	(13.793)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,758.0000	1,908.0000	8.532	0	0	0
20/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	44.0000	34.0000	(22.727)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	33.0000	25.0000	(24.242)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	770.0000	904.0000	17.403	0	0	0
20/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	986.0000	859.0000	(12.880)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	12.0000	9.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	215.0000	153.0000	(28.837)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,121.0000	989.0000	(11.775)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,510.0000	1,660.0000	9.934	0	0	0
20/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,510.0000	1,660.0000	9.934	0	0	0
20/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	900.0000	1,041.0000	15.667	0	0	0
20/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	64.0000	48.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	92.0000	115.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,075.0000	945.0000	(12.093)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	17.0000	13.0000	(23.529)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	80.0000	58.0000	(27.500)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	534.0000	431.0000	(19.288)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	112.0000	140.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	989.0000	1,132.0000	14.459	0	0	0
20/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	686.0000	814.0000	18.659	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	265.0000	330.0000	24.528	0	0	0
20/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,173.0000	1,319.0000	12.447	0	0	0
20/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	145.0000	182.0000	25.517	0	0	0
20/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	491.0000	599.0000	21.996	0	0	0
20/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	346.0000	430.0000	24.277	0	0	0
20/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	283.0000	352.0000	24.382	0	0	0
20/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	61.0000	75.0000	22.951	0	0	0
20/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
20/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	135.0000	93.0000	(31.111)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,075.0000	945.0000	(12.093)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	813.0000	950.0000	16.851	0	0	0
20/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	240.0000	173.0000	(27.917)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	327.0000	246.0000	(24.771)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	57.0000	44.0000	(22.807)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	72.0000	90.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	426.0000	524.0000	23.005	0	0	0
20/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	136.0000	170.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	813.0000	950.0000	16.851	0	0	0
20/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	169.0000	117.0000	(30.769)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,304.0000	1,169.0000	(10.353)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	689.0000	575.0000	(16.546)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	155.0000	194.0000	25.161	0	0	0
20/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	64.0000	80.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	217.0000	271.0000	24.885	0	0	1,500
20/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	44.0000	54.0000	22.727	0	0	0
20/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	730.0000	614.0000	(15.890)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,166.0000	1,034.0000	(11.321)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,007.0000	2,157.0000	7.474	0	0	0
20/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	283.0000	352.0000	24.382	0	0	0
20/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,487.0000	1,348.0000	(9.348)	0	0	0
20/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	649.0000	538.0000	(17.103)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,258.0000	1,123.0000	(10.731)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,907.0000	2,057.0000	7.866	0	0	0
20/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	327.0000	246.0000	(24.771)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,864.0000	1,719.0000	(7.779)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	944.0000	1,086.0000	15.042	0	0	0
20/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	770.0000	904.0000	17.403	0	0	0
20/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	38.0000	30.0000	(21.053)	0	0	0
20/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,413.0000	1,562.0000	10.545	0	0	0
20/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	82.0000	102.0000	24.390	0	0	0
20/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	57.0000	71.0000	24.561	0	0	0
20/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	40.0000	49.0000	22.500	0	0	0
20/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	64.0000	48.0000	(25.000)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	686.0000	814.0000	18.659	0	0	0
20/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	80.0000	58.0000	(27.500)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,351.0000	1,214.0000	(10.141)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	605.0000	726.0000	20.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	51.0000	40.0000	(21.569)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	99.0000	70.0000	(29.293)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
20/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,627.0000	1,484.0000	(8.789)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	33.0000	41.0000	24.242	0	0	0
20/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,533.0000	1,393.0000	(9.132)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,768.0000	1,624.0000	(8.145)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	857.0000	996.0000	16.219	0	0	0
20/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	27.0000	34.0000	25.926	0	0	0
20/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	22.0000	28.0000	27.273	0	0	0
20/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,816.0000	1,671.0000	(7.985)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,721.0000	1,577.0000	(8.367)	0	0	0
20/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	426.0000	524.0000	23.005	0	0	0
20/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	169.0000	117.0000	(30.769)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	0.0000	71.0000	100.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	528.0000	641.0000	21.402	0	0	0
20/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	0.0000	1,214.0000	100.000	0	0	0
20/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	122.0000	84.0000	(31.148)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,580.0000	1,439.0000	(8.924)	0	0	0
20/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	36.0000	45.0000	25.000	0	0	0
20/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
20/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,960.0000	1,814.0000	(7.449)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R	2009/03/16	11.30	Put	Currency Future	1,304.0000	1,169.0000	(10.353)	0	0	0
20/02/2009	\$ / R	2009/03/16	11.90	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
20/02/2009	\$ / R	2009/03/16	11.80	Call	Currency Future	25.0000	31.0000	24.000	0	0	0
20/02/2009	\$ / R	2009/03/16	11.80	Put	Currency Future	1,768.0000	1,624.0000	(8.145)	0	0	0
20/02/2009	\$ / R	2009/03/16	11.70	Call	Currency Future	30.0000	37.0000	23.333	0	0	0
20/02/2009	\$ / R	2009/03/16	11.70	Put	Currency Future	1,674.0000	1,531.0000	(8.542)	0	0	0
20/02/2009	\$ / R	2009/03/16	11.30	Call	Currency Future	61.0000	75.0000	22.951	0	0	0
20/02/2009	\$ / R	2009/03/16	11.20	Call	Currency Future	68.0000	85.0000	25.000	0	0	0
20/02/2009	\$ / R	2009/03/16	11.20	Put	Currency Future	1,212.0000	1,078.0000	(11.056)	0	0	0
20/02/2009	\$ / R	2009/03/16	10.80	Call	Currency Future	112.0000	140.0000	25.000	0	0	0
20/02/2009	\$ / R	2009/03/16	10.80	Put	Currency Future	856.0000	733.0000	(14.369)	0	0	0
20/02/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	105.0000	131.0000	24.762	0	0	0
20/02/2009	\$ / R	2009/03/16	10.85	Put	Currency Future	899.0000	775.0000	(13.793)	0	0	0
20/02/2009	\$ / R	2009/03/16	11.10	Call	Currency Future	77.0000	96.0000	24.675	0	0	0
20/02/2009	\$ / R	2009/03/16	11.10	Put	Currency Future	1,121.0000	989.0000	(11.775)	0	0	0
20/02/2009	\$ / R	2009/03/16	9.65	Call	Currency Future	528.0000	641.0000	21.402	0	0	0
20/02/2009	\$ / R	2009/03/16	9.65	Put	Currency Future	122.0000	84.0000	(31.148)	0	0	0
20/02/2009	\$ / R	2009/06/12			Currency Future	10.2224	10.3752	1.495	10.4200	10.3900	16,948
20/02/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	608.0000	681.0000	12.007	0	0	0
20/02/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	736.0000	656.0000	(10.870)	0	0	0
20/02/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	389.0000	334.0000	(14.139)	0	0	0
20/02/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	52.0000	41.0000	(21.154)	0	0	0
20/02/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,412.0000	1,539.0000	8.994	0	0	0
20/02/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	150.0000	123.0000	(18.000)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	1,699.0000	1,579.0000	(7.063)	0	0	0
20/02/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	139.0000	114.0000	(17.986)	0	0	0
20/02/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	1,372.0000	1,498.0000	9.184	0	0	0
20/02/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	861.0000	959.0000	11.382	0	0	0
20/02/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	1,295.0000	1,418.0000	9.498	0	0	0
20/02/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	1,822.0000	1,699.0000	(6.751)	0	0	0
20/02/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	549.0000	479.0000	(12.750)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	195.0000	224.0000	14.872	0	0	0
20/02/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,412.0000	1,539.0000	8.994	0	0	0
20/02/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	172.0000	142.0000	(17.442)	0	0	0
20/02/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	591.0000	662.0000	12.014	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	870.0000	783.0000	(10.000)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	422.0000	477.0000	13.033	0	0	0
20/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,424.0000	1,312.0000	(7.865)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	129.0000	106.0000	(17.829)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	768.0000	687.0000	(10.547)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	222.0000	254.0000	14.414	0	0	0
20/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,452.0000	1,581.0000	8.884	0	0	0
20/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	642.0000	566.0000	(11.838)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	543.0000	608.0000	11.971	0	0	0
20/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,076.0000	1,189.0000	10.502	0	0	0
20/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,493.0000	1,623.0000	8.707	0	0	0
20/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	68.0000	54.0000	(20.588)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	224.0000	188.0000	(16.071)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	664.0000	741.0000	11.596	0	0	0
20/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	736.0000	656.0000	(10.870)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	296.0000	338.0000	14.189	0	0	0
20/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	120.0000	98.0000	(18.333)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	197.0000	164.0000	(16.751)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	574.0000	644.0000	12.195	0	0	0
20/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	509.0000	571.0000	12.181	0	0	0
20/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	43.0000	34.0000	(20.930)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,970.0000	2,112.0000	7.208	0	0	0
20/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	626.0000	701.0000	11.981	0	0	0
20/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	936.0000	846.0000	(9.615)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	721.0000	804.0000	11.512	0	0	0
20/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	943.0000	1,049.0000	11.241	0	0	0
20/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,879.0000	2,020.0000	7.504	0	0	0
20/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,703.0000	1,840.0000	8.045	0	0	0
20/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	702.0000	782.0000	11.396	0	0	0
20/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	682.0000	761.0000	11.584	0	0	0
20/02/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,659.0000	1,540.0000	(7.173)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	139.0000	114.0000	(17.986)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	88.0000	70.0000	(20.455)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,617.0000	1,752.0000	8.349	0	0	0
20/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	802.0000	718.0000	(10.474)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	704.0000	626.0000	(11.080)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	231.0000	265.0000	14.719	0	0	0
20/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	321.0000	273.0000	(14.953)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,790.0000	1,929.0000	7.765	0	0	0
20/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	81.0000	65.0000	(19.753)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	768.0000	687.0000	(10.547)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	968.0000	876.0000	(9.504)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	334.0000	380.0000	13.772	0	0	0
20/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	413.0000	356.0000	(13.801)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	95.0000	77.0000	(18.947)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	591.0000	662.0000	12.014	0	0	0
20/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	558.0000	626.0000	12.186	0	0	0
20/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	610.0000	536.0000	(12.131)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	491.0000	551.0000	12.220	0	0	0
20/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	439.0000	494.0000	12.528	0	0	0
20/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	835.0000	931.0000	11.497	0	0	0
20/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,066.0000	969.0000	(9.099)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,016.0000	2,159.0000	7.093	0	0	0
20/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	836.0000	750.0000	(10.287)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	721.0000	804.0000	11.512	0	0	0
20/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
20/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,134.0000	1,034.0000	(8.818)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,534.0000	1,665.0000	8.540	0	0	0
20/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,108.0000	2,253.0000	6.879	0	0	0
20/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	549.0000	479.0000	(12.750)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,312.0000	1,205.0000	(8.155)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	35.0000	27.0000	(22.857)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	439.0000	494.0000	12.528	0	0	0
20/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,703.0000	1,840.0000	8.045	0	0	0
20/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,747.0000	1,884.0000	7.842	0	0	0
20/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	608.0000	681.0000	12.007	0	0	0
20/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,066.0000	969.0000	(9.099)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	406.0000	459.0000	13.054	0	0	0
20/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	81.0000	65.0000	(19.753)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	74.0000	59.0000	(20.270)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	303.0000	258.0000	(14.851)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	888.0000	988.0000	11.261	0	0	0
20/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	455.0000	513.0000	12.747	0	0	0
20/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	422.0000	477.0000	13.033	0	0	0
20/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,201.0000	2,347.0000	6.633	0	0	0
20/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,534.0000	1,665.0000	8.540	0	0	0
20/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	579.0000	507.0000	(12.435)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,033.0000	938.0000	(9.197)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,295.0000	1,418.0000	9.498	0	0	0
20/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	610.0000	536.0000	(12.131)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	682.0000	761.0000	11.584	0	0	0
20/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	509.0000	571.0000	12.181	0	0	0
20/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	365.0000	313.0000	(14.247)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	95.0000	77.0000	(18.947)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,660.0000	1,796.0000	8.193	0	0	0
20/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	464.0000	401.0000	(13.578)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	936.0000	846.0000	(9.615)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,617.0000	1,752.0000	8.349	0	0	0
20/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,924.0000	2,066.0000	7.380	0	0	0
20/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,147.0000	1,263.0000	10.113	0	0	0
20/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	786.0000	876.0000	11.450	0	0	0
20/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,276.0000	1,169.0000	(8.386)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	62.0000	49.0000	(20.968)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	254.0000	214.0000	(15.748)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,204.0000	1,101.0000	(8.555)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	362.0000	410.0000	13.260	0	0	0
20/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	111.0000	90.0000	(18.919)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	88.0000	70.0000	(20.455)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	704.0000	626.0000	(11.080)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	473.0000	532.0000	12.474	0	0	0
20/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,660.0000	1,796.0000	8.193	0	0	0
20/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	111.0000	90.0000	(18.919)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	702.0000	782.0000	11.396	0	0	0
20/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,000.0000	907.0000	(9.300)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,076.0000	1,189.0000	10.502	0	0	0
20/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	348.0000	395.0000	13.506	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,835.0000	1,974.0000	7.575	0	0	0
20/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	905.0000	817.0000	(9.724)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,169.0000	1,067.0000	(8.725)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	103.0000	83.0000	(19.417)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	172.0000	142.0000	(17.442)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	645.0000	721.0000	11.783	0	0	0
20/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,100.0000	1,001.0000	(9.000)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	528.0000	592.0000	12.121	0	0	0
20/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	348.0000	395.0000	13.506	0	0	0
20/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	391.0000	442.0000	13.043	0	0	0
20/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	47.0000	37.0000	(21.277)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	626.0000	701.0000	11.981	0	0	0
20/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,619.0000	1,501.0000	(7.288)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	835.0000	931.0000	11.497	0	0	0
20/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,575.0000	1,708.0000	8.444	0	0	0
20/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,219.0000	1,339.0000	9.844	0	0	0
20/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	672.0000	595.0000	(11.458)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	241.0000	276.0000	14.523	0	0	0
20/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,033.0000	938.0000	(9.197)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	464.0000	401.0000	(13.578)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	251.0000	288.0000	14.741	0	0	0
20/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	184.0000	153.0000	(16.848)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	491.0000	426.0000	(13.238)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	262.0000	299.0000	14.122	0	0	0
20/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	413.0000	356.0000	(13.801)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,100.0000	1,001.0000	(9.000)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	321.0000	365.0000	13.707	0	0	0
20/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	254.0000	214.0000	(15.748)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	251.0000	288.0000	14.741	0	0	0
20/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	62.0000	49.0000	(20.968)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	197.0000	164.0000	(16.751)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	343.0000	293.0000	(14.577)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	810.0000	903.0000	11.481	0	0	0
20/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,462.0000	1,349.0000	(7.729)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,579.0000	1,462.0000	(7.410)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	528.0000	592.0000	12.121	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
20/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,276.0000	1,169.0000	(8.386)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	786.0000	876.0000	11.450	0	0	0
20/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,501.0000	1,387.0000	(7.595)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	365.0000	313.0000	(14.247)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	915.0000	1,018.0000	11.257	0	0	0
20/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	285.0000	325.0000	14.035	0	0	0
20/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,386.0000	1,276.0000	(7.937)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,349.0000	1,240.0000	(8.080)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	273.0000	312.0000	14.286	0	0	0
20/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,257.0000	1,378.0000	9.626	0	0	0
20/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	888.0000	988.0000	11.261	0	0	0
20/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	285.0000	325.0000	14.035	0	0	0
20/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	543.0000	608.0000	11.971	0	0	0
20/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	161.0000	133.0000	(17.391)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	309.0000	351.0000	13.592	0	0	0
20/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	309.0000	351.0000	13.592	0	0	0
20/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	905.0000	817.0000	(9.724)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,239.0000	1,135.0000	(8.394)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,333.0000	1,458.0000	9.377	0	0	0
20/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	975.0000	1,083.0000	11.077	0	0	0
20/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	438.0000	378.0000	(13.699)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,386.0000	1,276.0000	(7.937)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,462.0000	1,349.0000	(7.729)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	870.0000	783.0000	(10.000)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,579.0000	1,462.0000	(7.410)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,835.0000	1,974.0000	7.575	0	0	0
20/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	224.0000	188.0000	(16.071)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,991.0000	1,864.0000	(6.379)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	286.0000	242.0000	(15.385)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,747.0000	1,884.0000	7.842	0	0	0
20/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	943.0000	1,049.0000	11.241	0	0	0
20/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	164.0000	189.0000	15.244	0	0	0
20/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	455.0000	513.0000	12.747	0	0	0
20/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,008.0000	1,118.0000	10.913	0	0	0
20/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	74.0000	59.0000	(20.270)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,147.0000	1,263.0000	10.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	642.0000	566.0000	(11.838)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	321.0000	273.0000	(14.953)	0	0	0
20/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	664.0000	741.0000	11.596	0	0	0
20/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	212.0000	244.0000	15.094	0	0	0
20/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	179.0000	206.0000	15.084	0	0	0
20/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,164.0000	2,033.0000	(6.054)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	39.0000	30.0000	(23.077)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	137.0000	158.0000	15.328	0	0	0
20/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,062.0000	2,206.0000	6.984	0	0	0
20/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	491.0000	426.0000	(13.238)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,077.0000	1,948.0000	(6.211)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	150.0000	173.0000	15.333	0	0	0
20/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,219.0000	1,339.0000	9.844	0	0	0
20/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	763.0000	851.0000	11.533	0	0	0
20/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,991.0000	1,864.0000	(6.379)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,879.0000	2,020.0000	7.504	0	0	0
20/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,740.0000	1,619.0000	(6.954)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,906.0000	1,781.0000	(6.558)	0	0	0
20/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	129.0000	106.0000	(17.829)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	164.0000	189.0000	15.244	0	0	0
20/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,452.0000	1,581.0000	8.884	0	0	0
20/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,781.0000	1,659.0000	(6.850)	0	0	0
20/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	187.0000	215.0000	14.973	0	0	0
20/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	203.0000	234.0000	15.271	0	0	0
20/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,864.0000	1,740.0000	(6.652)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,949.0000	1,822.0000	(6.516)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,042.0000	1,153.0000	10.653	0	0	0
20/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	156.0000	181.0000	16.026	0	0	0
20/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	239.0000	201.0000	(15.900)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	171.0000	197.0000	15.205	0	0	0
20/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	270.0000	228.0000	(15.556)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	303.0000	258.0000	(14.851)	0	0	0
20/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,034.0000	1,906.0000	(6.293)	0	0	0
20/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	975.0000	1,083.0000	11.077	0	0	0
20/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,111.0000	1,226.0000	10.351	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	915.0000	1,018.0000	11.257	0	0	0
20/02/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	343.0000	293.0000	(14.577)	0	0	0
20/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	810.0000	903.0000	11.481	0	0	0
20/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	438.0000	378.0000	(13.699)	0	0	0
20/02/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	763.0000	851.0000	11.533	0	0	0
20/02/2009	\$ / R	2009/06/12	10.10	Put	Currency Future	579.0000	507.0000	(12.435)	0	0	0
20/02/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	742.0000	827.0000	11.456	0	0	0
20/02/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	519.0000	452.0000	(12.909)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	1,540.0000	1,424.0000	(7.532)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,239.0000	1,135.0000	(8.394)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	362.0000	410.0000	13.260	0	0	0
20/02/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,424.0000	1,312.0000	(7.865)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	376.0000	426.0000	13.298	0	0	0
20/02/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,204.0000	1,101.0000	(8.555)	0	0	0
20/02/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	296.0000	338.0000	14.189	0	0	0
20/02/2009	\$ / R	2009/09/14			Currency Future	10.3618	10.5166	1.494	10.5600	10.5600	267
20/02/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	796.0000	867.0000	8.920	0	0	0
20/02/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,084.0000	1,000.0000	(7.749)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,035.0000	1,122.0000	8.406	0	0	0
20/02/2009	\$ / R	2009/09/14	10.75	Call	Currency Future	765.0000	833.0000	8.889	0	0	0
20/02/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,153.0000	1,066.0000	(7.546)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,017.0000	936.0000	(7.965)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.60	Put	Currency Future	1,050.0000	968.0000	(7.810)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	673.0000	605.0000	(10.104)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	812.0000	885.0000	8.990	0	0	0
20/02/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	829.0000	903.0000	8.926	0	0	0
20/02/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	900.0000	980.0000	8.889	0	0	0
20/02/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,511.0000	1,411.0000	(6.618)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	889.0000	813.0000	(8.549)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	952.0000	874.0000	(8.193)	0	0	0
20/02/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	572.0000	627.0000	9.615	0	0	0
20/02/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	812.0000	885.0000	8.990	0	0	0
20/02/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,214.0000	1,126.0000	(7.249)	0	0	0
20/02/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	958.0000	1,038.0000	8.351	0	0	0
20/02/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	796.0000	722.0000	(9.296)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	726.0000	792.0000	9.091	0	0	0
20/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,050.0000	968.0000	(7.810)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	920.0000	1,000.0000	8.696	0	0	0
20/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	939.0000	1,020.0000	8.626	0	0	0
20/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,077.0000	1,168.0000	8.449	0	0	0
20/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	827.0000	753.0000	(8.948)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	829.0000	903.0000	8.926	0	0	0
20/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	846.0000	921.0000	8.865	0	0	0
20/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	984.0000	905.0000	(8.028)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,017.0000	936.0000	(7.965)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	858.0000	783.0000	(8.741)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,214.0000	1,126.0000	(7.249)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	726.0000	792.0000	9.091	0	0	0
20/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,100.0000	1,193.0000	8.455	0	0	0
20/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	864.0000	940.0000	8.796	0	0	0
20/02/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	588.0000	526.0000	(10.544)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	616.0000	552.0000	(10.390)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	995.0000	1,078.0000	8.342	0	0	0
20/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,056.0000	1,145.0000	8.428	0	0	0
20/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	733.0000	662.0000	(9.686)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	977.0000	1,058.0000	8.291	0	0	0
20/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	765.0000	691.0000	(9.673)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,297.0000	1,402.0000	8.096	0	0	0
20/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	436.0000	385.0000	(11.697)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	900.0000	980.0000	8.889	0	0	0
20/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	889.0000	813.0000	(8.549)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	977.0000	1,058.0000	8.291	0	0	0
20/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	702.0000	633.0000	(9.829)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,235.0000	1,337.0000	8.259	0	0	0
20/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	745.0000	812.0000	8.993	0	0	0
20/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	708.0000	772.0000	9.040	0	0	0
20/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,278.0000	1,186.0000	(7.199)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	708.0000	772.0000	9.040	0	0	0
20/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	689.0000	753.0000	9.289	0	0	0
20/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	637.0000	697.0000	9.419	0	0	0
20/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,014.0000	1,099.0000	8.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,375.0000	1,280.0000	(6.909)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,246.0000	1,156.0000	(7.223)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	882.0000	960.0000	8.844	0	0	0
20/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	672.0000	734.0000	9.226	0	0	0
20/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,146.0000	1,243.0000	8.464	0	0	0
20/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,310.0000	1,217.0000	(7.099)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	534.0000	476.0000	(10.861)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	702.0000	633.0000	(9.829)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	920.0000	843.0000	(8.370)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,183.0000	1,096.0000	(7.354)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	882.0000	960.0000	8.844	0	0	0
20/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	920.0000	843.0000	(8.370)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	858.0000	783.0000	(8.741)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	561.0000	501.0000	(10.695)	0	0	0
20/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	620.0000	679.0000	9.516	0	0	0
20/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	920.0000	1,000.0000	8.696	0	0	0
20/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	958.0000	1,038.0000	8.351	0	0	0
20/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,342.0000	1,249.0000	(6.930)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,123.0000	1,218.0000	8.459	0	0	0
20/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,266.0000	1,369.0000	8.136	0	0	0
20/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,409.0000	1,312.0000	(6.884)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,175.0000	1,274.0000	8.426	0	0	0
20/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	454.0000	402.0000	(11.454)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	493.0000	438.0000	(11.156)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	796.0000	722.0000	(9.296)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	514.0000	457.0000	(11.089)	0	0	0
20/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	654.0000	715.0000	9.327	0	0	0
20/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	644.0000	578.0000	(10.248)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,205.0000	1,305.0000	8.299	0	0	0
20/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	514.0000	457.0000	(11.089)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	474.0000	420.0000	(11.392)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,175.0000	1,274.0000	8.426	0	0	0
20/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,014.0000	1,099.0000	8.383	0	0	0
20/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,246.0000	1,156.0000	(7.223)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	765.0000	691.0000	(9.673)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,183.0000	1,096.0000	(7.354)	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
20/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,077.0000	1,168.0000	8.449	0	0	0
20/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	995.0000	1,078.0000	8.342	0	0	0
20/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	616.0000	552.0000	(10.390)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	733.0000	662.0000	(9.686)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	561.0000	501.0000	(10.695)	0	0	0
20/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,118.0000	1,033.0000	(7.603)	0	0	0
20/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,123.0000	1,218.0000	8.459	0	0	0
20/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	780.0000	850.0000	8.974	0	0	0
20/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	745.0000	812.0000	8.993	0	0	0
20/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,476.0000	1,378.0000	(6.640)	0	0	0
20/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	588.0000	644.0000	9.524	0	0	0
20/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	654.0000	715.0000	9.327	0	0	0
20/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,342.0000	1,249.0000	(6.930)	0	0	0
20/02/2009	\$ / R 2009/12/14			Currency Future	10.4853	10.6405	1.480	0.0000	0.0000	0
20/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,097.0000	1,021.0000	(6.928)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	843.0000	774.0000	(8.185)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	836.0000	898.0000	7.416	0	0	0
20/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,228.0000	1,315.0000	7.085	0	0	0
20/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,651.0000	1,557.0000	(5.694)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	949.0000	1,019.0000	7.376	0	0	0
20/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	862.0000	926.0000	7.425	0	0	0
20/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,364.0000	1,278.0000	(6.305)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,577.0000	1,486.0000	(5.770)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,083.0000	1,161.0000	7.202	0	0	0
20/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,249.0000	1,336.0000	6.966	0	0	0
20/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	625.0000	672.0000	7.520	0	0	10,100
20/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	813.0000	745.0000	(8.364)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,162.0000	1,083.0000	(6.799)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,064.0000	988.0000	(7.143)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,505.0000	1,415.0000	(5.980)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,047.0000	1,123.0000	7.259	0	0	0
20/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,541.0000	1,450.0000	(5.905)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,440.0000	2,331.0000	(4.467)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	919.0000	986.0000	7.291	0	0	0
20/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,434.0000	1,346.0000	(6.137)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,031.0000	957.0000	(7.177)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	890.0000	956.0000	7.416	0	0	0
20/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,117.0000	1,197.0000	7.162	0	0	0
20/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,100.0000	1,179.0000	7.182	0	0	0
20/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,134.0000	1,216.0000	7.231	0	0	0
20/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	876.0000	941.0000	7.420	0	0	0
20/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	999.0000	925.0000	(7.407)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,261.0000	1,179.0000	(6.503)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,129.0000	1,052.0000	(6.820)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	784.0000	717.0000	(8.546)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	996.0000	1,069.0000	7.329	0	0	0
20/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,065.0000	1,142.0000	7.230	0	0	9,530
20/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,295.0000	1,212.0000	(6.409)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,032.0000	2,915.0000	(3.859)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	904.0000	833.0000	(7.854)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	517.0000	556.0000	7.544	0	0	9,530
20/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,801.0000	1,704.0000	(5.386)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	787.0000	845.0000	7.370	0	0	0
20/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,030.0000	1,105.0000	7.282	0	0	0
20/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,440.0000	2,331.0000	(4.467)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,195.0000	1,115.0000	(6.695)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	980.0000	1,052.0000	7.347	0	0	0
20/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	625.0000	672.0000	7.520	0	0	84
20/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	764.0000	820.0000	7.330	0	0	0
20/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,312.0000	1,402.0000	6.860	0	0	10,184
20/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,013.0000	1,087.0000	7.305	0	0	0
20/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,878.0000	1,780.0000	(5.218)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,228.0000	1,147.0000	(6.596)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,269.0000	1,357.0000	6.935	0	0	0
20/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	727.0000	662.0000	(8.941)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	980.0000	1,052.0000	7.347	0	0	0
20/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,295.0000	1,212.0000	(6.409)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,152.0000	1,234.0000	7.118	0	0	0
20/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,189.0000	1,274.0000	7.149	0	0	0
20/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	843.0000	774.0000	(8.185)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	741.0000	796.0000	7.422	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,956.0000	1,856.0000	(5.112)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	363.0000	324.0000	(10.744)	0	0	0
20/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	71.0000	61.0000	(14.085)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	967.0000	894.0000	(7.549)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	661.0000	710.0000	7.413	0	0	0
20/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	126.0000	110.0000	(12.698)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,382.0000	1,477.0000	6.874	0	0	0
20/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,619.0000	1,730.0000	6.856	0	0	0
20/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	646.0000	587.0000	(9.133)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,511.0000	2,650.0000	5.536	0	0	0
20/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,807.0000	3,683.0000	(3.257)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	934.0000	1,002.0000	7.281	0	0	0
20/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	434.0000	389.0000	(10.369)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,680.0000	3,557.0000	(3.342)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,398.0000	1,312.0000	(6.152)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	392.0000	423.0000	7.908	0	0	0
20/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	775.0000	832.0000	7.355	0	0	0
20/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,554.0000	2,694.0000	5.482	0	0	0
20/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	380.0000	340.0000	(10.526)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,715.0000	1,830.0000	6.706	0	0	0
20/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	98.0000	85.0000	(13.265)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	209.0000	184.0000	(11.962)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	720.0000	773.0000	7.361	0	0	0
20/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	415.0000	447.0000	7.711	0	0	0
20/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,144.0000	2,275.0000	6.110	0	0	0
20/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	270.0000	240.0000	(11.111)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,648.0000	2,536.0000	(4.230)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	524.0000	563.0000	7.443	0	0	0
20/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	583.0000	627.0000	7.547	0	0	0
20/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,988.0000	2,873.0000	(3.849)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	547.0000	494.0000	(9.689)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,840.0000	1,742.0000	(5.326)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	448.0000	482.0000	7.589	0	0	0
20/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,209.0000	1,294.0000	7.031	0	0	0
20/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,906.0000	3,051.0000	4.990	0	0	0
20/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	75.0000	65.0000	(13.333)	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
20/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,512.0000	3,391.0000	(3.445)	0	0	0
20/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,640.0000	2,781.0000	5.341	0	0	0
20/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,861.0000	3,006.0000	5.068	0	0	0
20/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,427.0000	2,564.0000	5.645	0	0	0
20/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	823.0000	884.0000	7.412	0	0	0
20/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	836.0000	898.0000	7.416	0	0	0
20/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,688.0000	1,594.0000	(5.569)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,074.0000	1,972.0000	(4.918)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,955.0000	2,080.0000	6.394	0	0	0
20/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	652.0000	700.0000	7.362	0	0	0
20/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,614.0000	1,521.0000	(5.762)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	142.0000	124.0000	(12.676)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,154.0000	2,050.0000	(4.828)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,316.0000	2,209.0000	(4.620)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,066.0000	2,195.0000	6.244	0	0	0
20/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	689.0000	740.0000	7.402	0	0	0
20/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	485.0000	522.0000	7.629	0	0	0
20/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	231.0000	205.0000	(11.255)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,482.0000	1,584.0000	6.883	0	0	0
20/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,651.0000	1,763.0000	6.784	0	0	0
20/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,861.0000	3,006.0000	5.068	0	0	0
20/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,344.0000	2,480.0000	5.802	0	0	0
20/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,385.0000	2,522.0000	5.744	0	0	0
20/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	142.0000	124.0000	(12.676)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,114.0000	2,011.0000	(4.872)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	159.0000	139.0000	(12.579)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	150.0000	131.0000	(12.667)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,427.0000	2,564.0000	5.645	0	0	0
20/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	75.0000	65.0000	(13.333)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	849.0000	912.0000	7.420	0	0	0
20/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	159.0000	139.0000	(12.579)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,902.0000	2,788.0000	(3.928)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	500.0000	450.0000	(10.000)	0	0	0
20/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,683.0000	2,825.0000	5.293	0	0	0
20/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,535.0000	1,641.0000	6.906	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	284.0000	253.0000	(10.915)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,481.0000	2,372.0000	(4.393)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	699.0000	751.0000	7.439	0	0	0
20/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,250.0000	3,131.0000	(3.662)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,920.0000	2,043.0000	6.406	0	0	0
20/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	538.0000	578.0000	7.435	0	0	0
20/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	299.0000	266.0000	(11.037)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	710.0000	762.0000	7.324	0	0	0
20/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	634.0000	681.0000	7.413	0	0	0
20/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,884.0000	2,007.0000	6.529	0	0	0
20/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	415.0000	372.0000	(10.361)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,335.0000	1,427.0000	6.891	0	0	0
20/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,344.0000	2,480.0000	5.802	0	0	0
20/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	699.0000	636.0000	(9.013)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	397.0000	356.0000	(10.327)	0	0	1,000
20/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	904.0000	971.0000	7.412	0	0	0
20/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,683.0000	1,796.0000	6.714	0	0	0
20/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,469.0000	1,380.0000	(6.059)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,399.0000	2,290.0000	(4.544)	0	0	0
20/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	104.0000	91.0000	(12.500)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,917.0000	1,817.0000	(5.216)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	752.0000	808.0000	7.447	0	0	0
20/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	617.0000	662.0000	7.293	0	0	0
20/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	314.0000	280.0000	(10.828)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,035.0000	1,933.0000	(5.012)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	873.0000	803.0000	(8.018)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	730.0000	785.0000	7.534	0	0	0
20/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	168.0000	148.0000	(11.905)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,357.0000	2,250.0000	(4.540)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	643.0000	690.0000	7.309	0	0	0
20/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	545.0000	586.0000	7.523	0	0	0
20/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	467.0000	503.0000	7.709	0	0	0
20/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,859.0000	2,745.0000	(3.987)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	661.0000	710.0000	7.413	0	0	0
20/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	673.0000	611.0000	(9.212)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,358.0000	1,452.0000	6.922	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,275.0000	2,169.0000	(4.659)	0	0	0
20/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,228.0000	1,315.0000	7.085	0	0	0
20/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	220.0000	194.0000	(11.818)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	531.0000	570.0000	7.345	0	0	0
20/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	621.0000	563.0000	(9.340)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,945.0000	2,830.0000	(3.905)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,406.0000	1,503.0000	6.899	0	0	0
20/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	456.0000	491.0000	7.675	0	0	0
20/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,275.0000	2,169.0000	(4.659)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,471.0000	3,350.0000	(3.486)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	479.0000	515.0000	7.516	0	0	0
20/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,105.0000	2,235.0000	6.176	0	0	0
20/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,294.0000	3,175.0000	(3.613)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,382.0000	3,262.0000	(3.548)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,263.0000	2,397.0000	5.921	0	0	0
20/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,995.0000	1,894.0000	(5.063)	0	0	0
20/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,951.0000	3,097.0000	4.947	0	0	0
20/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,456.0000	1,557.0000	6.937	0	0	0
20/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,748.0000	1,865.0000	6.693	0	0	0
20/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	66.0000	57.0000	(13.636)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	363.0000	324.0000	(10.744)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	133.0000	117.0000	(12.030)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,992.0000	2,118.0000	6.325	0	0	0
20/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	330.0000	294.0000	(10.909)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	256.0000	228.0000	(10.938)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,849.0000	1,970.0000	6.544	0	0	0
20/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	178.0000	156.0000	(12.360)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	455.0000	409.0000	(10.110)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,651.0000	1,557.0000	(5.694)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,815.0000	1,935.0000	6.612	0	0	0
20/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,591.0000	1,699.0000	6.788	0	0	0
20/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	397.0000	356.0000	(10.327)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	571.0000	516.0000	(9.632)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	755.0000	689.0000	(8.742)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,683.0000	1,796.0000	6.714	0	0	0
20/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,748.0000	1,865.0000	6.693	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,290.0000	1,380.0000	6.977	0	0	0
20/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,183.0000	2,315.0000	6.047	0	0	0
20/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	111.0000	97.0000	(12.613)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,859.0000	2,745.0000	(3.987)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	545.0000	586.0000	7.523	0	0	0
20/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	434.0000	389.0000	(10.369)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	491.0000	528.0000	7.536	0	0	0
20/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,303.0000	2,438.0000	5.862	0	0	0
20/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,206.0000	3,088.0000	(3.681)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,596.0000	2,737.0000	5.431	0	0	0
20/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	699.0000	751.0000	7.439	0	0	0
20/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,114.0000	2,011.0000	(4.872)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,118.0000	3,001.0000	(3.752)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	198.0000	175.0000	(11.616)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
20/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	560.0000	602.0000	7.500	0	0	0
20/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,774.0000	2,661.0000	(4.074)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	608.0000	653.0000	7.401	0	0	0
20/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,189.0000	1,274.0000	7.149	0	0	0
20/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	811.0000	871.0000	7.398	0	0	0
20/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	591.0000	635.0000	7.445	0	0	0
20/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	523.0000	472.0000	(9.751)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,508.0000	1,612.0000	6.897	0	0	0
20/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,606.0000	2,495.0000	(4.259)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	504.0000	542.0000	7.540	0	0	0
20/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,118.0000	3,001.0000	(3.752)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	423.0000	456.0000	7.801	0	0	0
20/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,619.0000	1,730.0000	6.856	0	0	0
20/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	299.0000	266.0000	(11.037)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	243.0000	216.0000	(11.111)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,638.0000	3,515.0000	(3.381)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,028.0000	2,156.0000	6.312	0	0	0
20/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	904.0000	833.0000	(7.854)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,884.0000	2,007.0000	6.529	0	0	0
20/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,690.0000	2,578.0000	(4.164)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	575.0000	618.0000	7.478	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,726.0000	1,630.0000	(5.562)	0	0	0
20/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,955.0000	2,080.0000	6.394	0	0	0
20/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	270.0000	240.0000	(11.111)	0	0	0
20/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,563.0000	1,670.0000	6.846	0	0	0
20/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	477.0000	429.0000	(10.063)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,554.0000	3,432.0000	(3.433)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	439.0000	473.0000	7.745	0	0	0
20/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	720.0000	773.0000	7.361	0	0	0
20/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,035.0000	1,933.0000	(5.012)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,194.0000	2,090.0000	(4.740)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,523.0000	2,413.0000	(4.360)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	680.0000	730.0000	7.353	0	0	0
20/02/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,564.0000	2,454.0000	(4.290)	0	0	0
20/02/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	599.0000	644.0000	7.513	0	0	0
20/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,074.0000	1,972.0000	(4.918)	0	0	0
20/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	710.0000	762.0000	7.324	0	0	0
20/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,469.0000	2,607.0000	5.589	0	0	0
20/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,920.0000	2,043.0000	6.406	0	0	0
20/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	284.0000	253.0000	(10.915)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,596.0000	3,474.0000	(3.393)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	407.0000	439.0000	7.862	0	0	0
20/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,722.0000	3,599.0000	(3.305)	0	0	0
20/02/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	431.0000	464.0000	7.657	0	0	0
20/02/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	378.0000	408.0000	7.937	0	0	0
20/02/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,893.0000	3,767.0000	(3.237)	0	0	0
20/02/2009	\$ / R 2010/03/15			Currency Future	10.8643	10.9979	1.230	0.0000	0.0000	0
20/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,377.0000	1,444.0000	4.866	0	0	0
20/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,505.0000	1,431.0000	(4.917)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,307.0000	1,238.0000	(5.279)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,157.0000	1,213.0000	4.840	0	0	0
20/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,322.0000	1,386.0000	4.841	0	0	0
20/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,071.0000	1,123.0000	4.855	0	0	0
20/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,643.0000	1,565.0000	(4.747)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,405.0000	1,333.0000	(5.125)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,438.0000	1,365.0000	(5.076)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,130.0000	1,185.0000	4.867	0	0	0
20/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,857.0000	1,775.0000	(4.416)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,220.0000	1,279.0000	4.836	0	0	0
20/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,172.0000	1,229.0000	4.863	0	0	0
20/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,608.0000	1,531.0000	(4.789)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,474.0000	1,546.0000	4.885	0	0	0
20/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,188.0000	1,246.0000	4.882	0	0	0
20/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,060.0000	998.0000	(5.849)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,573.0000	1,498.0000	(4.768)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,706.0000	1,627.0000	(4.631)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,269.0000	1,331.0000	4.886	0	0	0
20/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,340.0000	1,269.0000	(5.299)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,304.0000	1,367.0000	4.831	0	0	0
20/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,157.0000	1,213.0000	4.840	0	0	0
20/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,127.0000	1,182.0000	4.880	0	0	0
20/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,643.0000	1,565.0000	(4.747)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,820.0000	1,740.0000	(4.396)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	723.0000	674.0000	(6.777)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,737.0000	1,822.0000	4.893	0	0	27,500
20/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,349.0000	2,260.0000	(3.789)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,085.0000	1,138.0000	4.885	0	0	0
20/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,252.0000	1,313.0000	4.872	0	0	0
20/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,539.0000	1,464.0000	(4.873)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,213.0000	1,146.0000	(5.523)	0	0	0
20/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	914.0000	958.0000	4.814	0	0	27,500
20/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,204.0000	1,262.0000	4.817	0	0	0
20/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,142.0000	1,198.0000	4.904	0	0	0
20/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,678.0000	1,600.0000	(4.648)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,113.0000	1,167.0000	4.852	0	0	0
20/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,713.0000	1,634.0000	(4.612)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,749.0000	1,669.0000	(4.574)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,372.0000	1,301.0000	(5.175)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,930.0000	1,847.0000	(4.301)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,286.0000	1,349.0000	4.899	0	0	0
20/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,044.0000	1,095.0000	4.885	0	0	0
20/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,099.0000	1,152.0000	4.823	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,784.0000	1,704.0000	(4.484)	0	0	0
20/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	559.0000	586.0000	4.830	0	0	0
20/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,156.0000	2,069.0000	(4.035)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	605.0000	634.0000	4.793	0	0	0
20/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,282.0000	3,182.0000	(3.047)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,967.0000	1,884.0000	(4.220)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	696.0000	729.0000	4.741	0	0	0
20/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,640.0000	3,536.0000	(2.857)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,244.0000	1,176.0000	(5.466)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,000.0000	940.0000	(6.000)	0	0	0
20/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	862.0000	904.0000	4.872	0	0	0
20/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,063.0000	2,161.0000	4.750	0	0	0
20/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,845.0000	3,739.0000	(2.757)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	449.0000	413.0000	(8.018)	0	0	0
20/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,356.0000	2,464.0000	4.584	0	0	0
20/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,548.0000	2,456.0000	(3.611)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,321.0000	3,220.0000	(3.041)	0	0	0
20/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	292.0000	266.0000	(8.904)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,031.0000	1,082.0000	4.947	0	0	0
20/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,091.0000	1,028.0000	(5.775)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,455.0000	1,525.0000	4.811	0	0	0
20/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,152.0000	1,087.0000	(5.642)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,416.0000	1,485.0000	4.873	0	0	0
20/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	685.0000	718.0000	4.818	0	0	0
20/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	469.0000	433.0000	(7.676)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,893.0000	1,811.0000	(4.332)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	2,034.0000	2,130.0000	4.720	0	0	0
20/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,058.0000	1,109.0000	4.820	0	0	0
20/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	648.0000	603.0000	(6.944)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,514.0000	1,588.0000	4.888	0	0	0
20/02/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	0.0000	278.0000	100.000	0	0	0
20/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,813.0000	1,901.0000	4.854	0	0	0
20/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	644.0000	675.0000	4.814	0	0	0
20/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	511.0000	472.0000	(7.632)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,360.0000	3,259.0000	(3.006)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,975.0000	2,070.0000	4.810	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,480.0000	3,377.0000	(2.960)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,919.0000	2,012.0000	4.846	0	0	0
20/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,358.0000	1,424.0000	4.860	0	0	0
20/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	748.0000	784.0000	4.813	0	0	0
20/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,085.0000	1,138.0000	4.885	0	0	0
20/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,820.0000	1,740.0000	(4.396)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,340.0000	1,405.0000	4.851	0	0	0
20/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,084.0000	2,986.0000	(3.178)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,019.0000	1,068.0000	4.809	0	0	0
20/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	555.0000	514.0000	(7.387)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,004.0000	1,920.0000	(4.192)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	941.0000	884.0000	(6.057)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	429.0000	395.0000	(7.925)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,678.0000	1,600.0000	(4.648)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,236.0000	1,296.0000	4.854	0	0	0
20/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,236.0000	1,296.0000	4.854	0	0	0
20/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,142.0000	1,198.0000	4.904	0	0	0
20/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,681.0000	3,577.0000	(2.825)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	884.0000	829.0000	(6.222)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	707.0000	741.0000	4.809	0	0	0
20/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,340.0000	1,269.0000	(5.299)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	595.0000	624.0000	4.874	0	0	0
20/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,243.0000	3,143.0000	(3.084)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,304.0000	1,367.0000	4.831	0	0	0
20/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,340.0000	1,405.0000	4.851	0	0	0
20/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,472.0000	1,398.0000	(5.027)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	664.0000	696.0000	4.819	0	0	0
20/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,276.0000	1,207.0000	(5.408)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,093.0000	2,193.0000	4.778	0	0	0
20/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,472.0000	1,398.0000	(5.027)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,276.0000	1,207.0000	(5.408)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,400.0000	3,298.0000	(3.000)	0	0	0
20/02/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	0.0000	2,426.0000	100.000	0	0	0
20/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,004.0000	2,100.0000	4.790	0	0	0
20/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,155.0000	2,257.0000	4.733	0	0	0
20/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,322.0000	1,386.0000	4.841	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	729.0000	764.0000	4.801	0	0	0
20/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,152.0000	1,087.0000	(5.642)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,204.0000	3,104.0000	(3.121)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,165.0000	3,066.0000	(3.128)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,556.0000	1,631.0000	4.820	0	0	0
20/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,416.0000	1,485.0000	4.873	0	0	0
20/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,396.0000	1,464.0000	4.871	0	0	0
20/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	391.0000	359.0000	(8.184)	0	0	0
20/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	338.0000	309.0000	(8.580)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,307.0000	1,238.0000	(5.279)	0	0	0
20/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,252.0000	2,357.0000	4.663	0	0	0
20/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,690.0000	1,772.0000	4.852	0	0	0
20/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	675.0000	707.0000	4.741	0	0	0
20/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,182.0000	1,116.0000	(5.584)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,019.0000	1,068.0000	4.809	0	0	0
20/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,252.0000	1,313.0000	4.872	0	0	0
20/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	970.0000	1,017.0000	4.845	0	0	0
20/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	490.0000	452.0000	(7.755)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,438.0000	1,365.0000	(5.076)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,080.0000	1,994.0000	(4.135)	0	0	0
20/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	718.0000	752.0000	4.735	0	0	0
20/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	775.0000	724.0000	(6.581)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,643.0000	1,723.0000	4.869	0	0	0
20/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,505.0000	1,431.0000	(4.917)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	994.0000	1,042.0000	4.829	0	0	0
20/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	775.0000	724.0000	(6.581)	0	0	0
20/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,220.0000	1,279.0000	4.836	0	0	0
20/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,599.0000	1,677.0000	4.878	0	0	0
20/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,004.0000	1,920.0000	(4.192)	0	0	0
20/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	829.0000	775.0000	(6.514)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,690.0000	1,772.0000	4.852	0	0	0
20/02/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	0.0000	1,505.0000	100.000	0	0	0
20/02/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,865.0000	1,955.0000	4.826	0	0	0
20/02/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	673.0000	626.0000	(6.984)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	601.0000	557.0000	(7.321)	0	0	0
20/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,787.0000	1,874.0000	4.868	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	624.0000	654.0000	4.808	0	0	0
20/02/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	1,006.0000	1,055.0000	4.871	0	0	0
20/02/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,031.0000	1,082.0000	4.947	0	0	0
20/02/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,967.0000	1,884.0000	(4.220)	0	0	0
20/02/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,608.0000	1,531.0000	(4.789)	0	0	0
20/02/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	2,042.0000	1,957.0000	(4.163)	0	0	0
20/02/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	3,722.0000	3,617.0000	(2.821)	0	0	0
20/02/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	586.0000	615.0000	4.949	0	0	0
20/02/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,172.0000	1,229.0000	4.863	0	0	0
20/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,560.0000	3,456.0000	(2.921)	0	0	0
20/02/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,762.0000	1,848.0000	4.881	0	0	0
20/02/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	698.0000	650.0000	(6.877)	0	0	0
20/02/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	0.0000	1,057.0000	100.000	0	0	0
20/02/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	0.0000	776.0000	100.000	0	0	0
20/02/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	0.0000	1,116.0000	100.000	0	0	0
20/02/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	0.0000	1,464.0000	100.000	0	0	0
20/02/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	0.0000	3,028.0000	100.000	0	0	0
20/02/2009	£ / R	2009/03/16			Currency Future	14.4865	14.5845	0.676	14.6700	14.6700	14,213
20/02/2009	£ / R	2009/03/16	14.85	Call	Currency Future	299.0000	316.0000	5.686	0	0	0
20/02/2009	£ / R	2009/03/16	15.20	Put	Currency Future	928.0000	840.0000	(9.483)	0	0	0
20/02/2009	£ / R	2009/03/16	15.05	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
20/02/2009	£ / R	2009/03/16	19.15	Put	Currency Future	4,664.0000	4,566.0000	(2.101)	0	0	0
20/02/2009	£ / R	2009/03/16	17.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
20/02/2009	£ / R	2009/03/16	15.05	Put	Currency Future	810.0000	726.0000	(10.370)	0	0	0
20/02/2009	£ / R	2009/03/16	15.20	Call	Currency Future	215.0000	225.0000	4.651	0	0	0
20/02/2009	£ / R	2009/03/16	17.85	Put	Currency Future	3,366.0000	3,268.0000	(2.911)	0	0	0
20/02/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,414.0000	1,318.0000	(6.789)	0	0	0
20/02/2009	£ / R	2009/03/16	19.25	Put	Currency Future	4,764.0000	4,666.0000	(2.057)	0	0	0
20/02/2009	£ / R	2009/03/16	17.35	Put	Currency Future	2,871.0000	2,773.0000	(3.413)	0	0	0
20/02/2009	£ / R	2009/03/16	15.95	Call	Currency Future	81.0000	82.0000	1.235	0	0	0
20/02/2009	£ / R	2009/03/16	15.15	Call	Currency Future	225.0000	236.0000	4.889	0	0	0
20/02/2009	£ / R	2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R	2009/03/16	18.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R	2009/03/16	15.40	Put	Currency Future	1,086.0000	995.0000	(8.379)	0	0	0
20/02/2009	£ / R	2009/03/16	18.75	Put	Currency Future	4,264.0000	4,166.0000	(2.298)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
20/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,014.0000	3,916.0000	(2.441)	0	0	0
20/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	662.0000	582.0000	(12.085)	0	0	0
20/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,267.0000	3,169.0000	(3.000)	0	0	0
20/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,238.0000	2,139.0000	(4.424)	0	0	0
20/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,564.0000	4,466.0000	(2.147)	0	0	0
20/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	172.0000	179.0000	4.070	0	0	0
20/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,069.0000	2,970.0000	(3.226)	0	0	0
20/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,501.0000	1,404.0000	(6.462)	0	0	0
20/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,364.0000	4,266.0000	(2.246)	0	0	0
20/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	698.0000	617.0000	(11.605)	0	0	0
20/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	167.0000	128.0000	(23.353)	0	0	0
20/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
20/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,464.0000	4,366.0000	(2.195)	0	0	0
20/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,773.0000	2,674.0000	(3.570)	0	0	0
20/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,589.0000	1,492.0000	(6.104)	0	0	0
20/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
20/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,675.0000	2,576.0000	(3.701)	0	0	0
20/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	810.0000	726.0000	(10.370)	0	0	0
20/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,501.0000	1,404.0000	(6.462)	0	0	0
20/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,168.0000	3,069.0000	(3.125)	0	0	0
20/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	754.0000	812.0000	7.692	0	0	0
20/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
20/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,048.0000	1,949.0000	(4.834)	0	0	0
20/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	247.0000	260.0000	5.263	0	0	0
20/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,678.0000	1,581.0000	(5.781)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	285.0000	301.0000	5.614	0	0	0
20/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	65.0000	65.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,064.0000	3,966.0000	(2.411)	0	0	0
20/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
20/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,205.0000	1,112.0000	(7.718)	0	0	0
20/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	627.0000	548.0000	(12.600)	0	0	0
20/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	205.0000	214.0000	4.390	0	0	0
20/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,564.0000	4,466.0000	(2.147)	0	0	0
20/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,577.0000	2,478.0000	(3.842)	0	0	0
20/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,314.0000	4,216.0000	(2.272)	0	0	0
20/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,480.0000	2,381.0000	(3.992)	0	0	0
20/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	968.0000	880.0000	(9.091)	0	0	0
20/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,464.0000	4,366.0000	(2.195)	0	0	0
20/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,545.0000	1,448.0000	(6.278)	0	0	0
20/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	78.0000	55.0000	(29.487)	0	0	0
20/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	250.0000	200.0000	(20.000)	0	0	0
20/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,143.0000	2,044.0000	(4.620)	0	0	0
20/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	903.0000	970.0000	7.420	0	0	0
20/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,964.0000	3,866.0000	(2.472)	0	0	0
20/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	849.0000	763.0000	(10.130)	0	0	0
20/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,615.0000	3,517.0000	(2.711)	0	0	0
20/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	827.0000	890.0000	7.618	0	0	0
20/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	651.0000	703.0000	7.988	0	0	0
20/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	162.0000	168.0000	3.704	0	0	0
20/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,665.0000	3,567.0000	(2.674)	0	0	0
20/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,287.0000	1,193.0000	(7.304)	0	0	0
20/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,715.0000	3,617.0000	(2.638)	0	0	0
20/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	627.0000	548.0000	(12.600)	0	0	0
20/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	214.0000	168.0000	(21.495)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,466.0000	3,368.0000	(2.827)	0	0	0
20/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	698.0000	617.0000	(11.605)	0	0	0
20/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
20/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
20/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	116.0000	86.0000	(25.862)	0	0	0
20/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	313.0000	333.0000	6.390	0	0	0
20/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,125.0000	1,033.0000	(8.178)	0	0	0
20/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
20/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	888.0000	802.0000	(9.685)	0	0	0
20/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	285.0000	301.0000	5.614	0	0	0
20/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,065.0000	1,140.0000	7.042	0	0	0
20/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	346.0000	284.0000	(17.919)	0	0	0
20/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	270.0000	217.0000	(19.630)	0	0	0
20/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
20/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	888.0000	802.0000	(9.685)	0	0	0
20/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,964.0000	3,866.0000	(2.472)	0	0	0
20/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,954.0000	1,856.0000	(5.015)	0	0	0
20/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	198.0000	154.0000	(22.222)	0	0	0
20/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,364.0000	4,266.0000	(2.246)	0	0	0
20/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
20/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	313.0000	333.0000	6.390	0	0	0
20/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	344.0000	367.0000	6.686	0	0	0
20/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,914.0000	3,816.0000	(2.504)	0	0	0
20/02/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,107.0000	1,184.0000	6.956	0	0	0
20/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	482.0000	519.0000	7.676	0	0	0
20/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
20/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	558.0000	483.0000	(13.441)	0	0	0
20/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,815.0000	3,716.0000	(2.595)	0	0	0
20/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	140.0000	105.0000	(25.000)	0	0	0
20/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	294.0000	238.0000	(19.048)	0	0	0
20/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	556.0000	602.0000	8.273	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,457.0000	1,361.0000	(6.589)	0	0	0
20/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	684.0000	739.0000	8.041	0	0	0
20/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	299.0000	316.0000	5.686	0	0	0
20/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,371.0000	1,276.0000	(6.929)	0	0	0
20/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	982.0000	1,054.0000	7.332	0	0	0
20/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	662.0000	582.0000	(12.085)	0	0	0
20/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,861.0000	1,763.0000	(5.266)	0	0	0
20/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	96.0000	69.0000	(28.125)	0	0	0
20/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,366.0000	3,268.0000	(2.911)	0	0	0
20/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,769.0000	1,671.0000	(5.540)	0	0	0
20/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,114.0000	4,016.0000	(2.382)	0	0	0
20/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,954.0000	1,856.0000	(5.015)	0	0	0
20/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	530.0000	573.0000	8.113	0	0	0
20/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
20/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	772.0000	689.0000	(10.751)	0	0	0
20/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
20/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	827.0000	890.0000	7.618	0	0	0
20/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	461.0000	391.0000	(15.184)	0	0	0
20/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	56.0000	56.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	75.0000	76.0000	1.333	0	0	0
20/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	236.0000	248.0000	5.085	0	0	0
20/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,190.0000	2,092.0000	(4.475)	0	0	0
20/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	460.0000	494.0000	7.391	0	0	0
20/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	398.0000	426.0000	7.035	0	0	0
20/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	259.0000	273.0000	5.405	0	0	0
20/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	140.0000	105.0000	(25.000)	0	0	0
20/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	373.0000	309.0000	(17.158)	0	0	0
20/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	225.0000	236.0000	4.889	0	0	0
20/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	525.0000	451.0000	(14.095)	0	0	0
20/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	70.0000	49.0000	(30.000)	0	0	0
20/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	124.0000	128.0000	3.226	0	0	0
20/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	587.0000	635.0000	8.177	0	0	0
20/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,214.0000	4,116.0000	(2.326)	0	0	0
20/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,565.0000	3,467.0000	(2.749)	0	0	0
20/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,009.0000	920.0000	(8.821)	0	0	0
20/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	319.0000	261.0000	(18.182)	0	0	0
20/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	87.0000	62.0000	(28.736)	0	0	0
20/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	196.0000	204.0000	4.082	0	0	0
20/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,118.0000	3,020.0000	(3.143)	0	0	0
20/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
20/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,287.0000	1,193.0000	(7.304)	0	0	0
20/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	431.0000	363.0000	(15.777)	0	0	0
20/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	373.0000	309.0000	(17.158)	0	0	0
20/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	361.0000	386.0000	6.925	0	0	0
20/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,334.0000	2,236.0000	(4.199)	0	0	0
20/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,023.0000	1,096.0000	7.136	0	0	0
20/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	460.0000	494.0000	7.391	0	0	0
20/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,095.0000	1,997.0000	(4.678)	0	0	0
20/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	651.0000	703.0000	7.988	0	0	0
20/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	379.0000	406.0000	7.124	0	0	0
20/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	505.0000	545.0000	7.921	0	0	0
20/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,001.0000	1,902.0000	(4.948)	0	0	0
20/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,724.0000	2,625.0000	(3.634)	0	0	0
20/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	214.0000	168.0000	(21.495)	0	0	0
20/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	735.0000	652.0000	(11.293)	0	0	0
20/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	418.0000	447.0000	6.938	0	0	0
20/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,414.0000	4,316.0000	(2.220)	0	0	0
20/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	52.0000	51.0000	(1.923)	0	0	0
20/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,815.0000	1,717.0000	(5.399)	0	0	0
20/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,457.0000	1,361.0000	(6.589)	0	0	0
20/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,168.0000	3,069.0000	(3.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	379.0000	406.0000	7.124	0	0	0
20/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	44.0000	44.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	618.0000	668.0000	8.091	0	0	0
20/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	328.0000	349.0000	6.402	0	0	0
20/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,164.0000	4,066.0000	(2.354)	0	0	0
20/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	346.0000	284.0000	(17.919)	0	0	0
20/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,908.0000	1,809.0000	(5.189)	0	0	0
20/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,064.0000	3,966.0000	(2.411)	0	0	0
20/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	482.0000	519.0000	7.676	0	0	0
20/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
20/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,286.0000	2,187.0000	(4.331)	0	0	0
20/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,665.0000	3,567.0000	(2.674)	0	0	0
20/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	60.0000	60.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0
20/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	942.0000	1,012.0000	7.431	0	0	0
20/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	153.0000	116.0000	(24.183)	0	0	0
20/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	361.0000	386.0000	6.925	0	0	0
20/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,383.0000	2,284.0000	(4.154)	0	0	0
20/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,724.0000	1,626.0000	(5.684)	0	0	0
20/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
20/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	106.0000	77.0000	(27.358)	0	0	0
20/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	790.0000	851.0000	7.722	0	0	0
20/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	849.0000	763.0000	(10.130)	0	0	0
20/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,019.0000	2,921.0000	(3.246)	0	0	0
20/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	438.0000	470.0000	7.306	0	0	0
20/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	236.0000	248.0000	5.085	0	0	0
20/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
20/02/2009	£ / R 2009/03/16	13.75	Call	Currency Future	864.0000	930.0000	7.639	0	0	0
20/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	525.0000	451.0000	(14.095)	0	0	0
20/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	402.0000	335.0000	(16.667)	0	0	0
20/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,143.0000	2,044.0000	(4.620)	0	0	0
20/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,383.0000	2,284.0000	(4.154)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	718.0000	775.0000	7.939	0	0	0
20/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	592.0000	515.0000	(13.007)	0	0	0
20/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,431.0000	2,332.0000	(4.072)	0	0	0
20/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	29.0000	29.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	182.0000	141.0000	(22.527)	0	0	0
20/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	108.0000	111.0000	2.778	0	0	0
20/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,678.0000	1,581.0000	(5.781)	0	0	0
20/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
20/02/2009	£ / R 2009/03/16	13.75	Put	Currency Future	128.0000	95.0000	(25.781)	0	0	0
20/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,371.0000	1,276.0000	(6.929)	0	0	0
20/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	65.0000	65.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,164.0000	4,066.0000	(2.354)	0	0	0
20/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,457.0000	1,361.0000	(6.589)	0	0	0
20/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
20/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,589.0000	1,492.0000	(6.104)	0	0	0
20/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	232.0000	184.0000	(20.690)	0	0	0
20/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,095.0000	1,997.0000	(4.678)	0	0	0
20/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,865.0000	3,766.0000	(2.561)	0	0	0
20/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	493.0000	421.0000	(14.604)	0	0	0
20/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	94.0000	96.0000	2.128	0	0	0
20/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	493.0000	421.0000	(14.604)	0	0	0
20/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	505.0000	545.0000	7.921	0	0	0
20/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,865.0000	3,766.0000	(2.561)	0	0	0
20/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,765.0000	3,667.0000	(2.603)	0	0	0
20/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	461.0000	391.0000	(15.184)	0	0	0
20/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	319.0000	261.0000	(18.182)	0	0	0
20/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,908.0000	1,809.0000	(5.189)	0	0	0
20/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	44.0000	44.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	32.0000	31.0000	(3.125)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/03/16	17.00	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
20/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	398.0000	426.0000	7.035	0	0	0
20/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,626.0000	2,527.0000	(3.770)	0	0	0
20/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	271.0000	287.0000	5.904	0	0	0
20/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,317.0000	3,218.0000	(2.985)	0	0	0
20/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,416.0000	3,318.0000	(2.869)	0	0	0
20/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,217.0000	3,119.0000	(3.046)	0	0	0
20/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,921.0000	2,822.0000	(3.389)	0	0	0
20/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,822.0000	2,723.0000	(3.508)	0	0	0
20/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,516.0000	3,417.0000	(2.816)	0	0	0
20/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
20/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,626.0000	2,527.0000	(3.770)	0	0	0
20/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/02/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,528.0000	2,429.0000	(3.916)	0	0	0
20/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,431.0000	2,332.0000	(4.072)	0	0	0
20/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
20/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
20/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
20/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,334.0000	2,236.0000	(4.199)	0	0	0
20/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,118.0000	3,020.0000	(3.143)	0	0	0
20/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	60.0000	60.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,724.0000	1,626.0000	(5.684)	0	0	0
20/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	172.0000	179.0000	4.070	0	0	0
20/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,086.0000	995.0000	(8.379)	0	0	0
20/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	56.0000	56.0000	-	0	0	0
20/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,769.0000	1,671.0000	(5.540)	0	0	0
20/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,047.0000	957.0000	(8.596)	0	0	0
20/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,414.0000	1,318.0000	(6.789)	0	0	0
20/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,633.0000	1,536.0000	(5.940)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
20/02/2009	£ / R	2009/03/16	16.30	Call	Currency Future	48.0000	47.0000	(2.083)	0	0	0
20/02/2009	£ / R	2009/03/16	15.60	Call	Currency Future	132.0000	137.0000	3.788	0	0	0
20/02/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,246.0000	1,152.0000	(7.544)	0	0	0
20/02/2009	£ / R	2009/03/16	15.90	Call	Currency Future	87.0000	89.0000	2.299	0	0	0
20/02/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,501.0000	1,404.0000	(6.462)	0	0	0
20/02/2009	£ / R	2009/03/16	15.35	Call	Currency Future	184.0000	192.0000	4.348	0	0	0
20/02/2009	£ / R	2009/03/16	15.80	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
20/02/2009	£ / R	2009/03/16	16.30	Put	Currency Future	1,861.0000	1,763.0000	(5.266)	0	0	0
20/02/2009	£ / R	2009/03/16	15.50	Call	Currency Future	151.0000	157.0000	3.974	0	0	0
20/02/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,633.0000	1,536.0000	(5.940)	0	0	0
20/02/2009	£ / R	2009/03/16	15.50	Put	Currency Future	1,165.0000	1,072.0000	(7.983)	0	0	0
20/02/2009	£ / R	2009/03/16	15.55	Call	Currency Future	142.0000	147.0000	3.521	0	0	0
20/02/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,205.0000	1,112.0000	(7.718)	0	0	0
20/02/2009	£ / R	2009/03/16	15.70	Call	Currency Future	116.0000	119.0000	2.586	0	0	0
20/02/2009	£ / R	2009/03/16	15.70	Put	Currency Future	1,329.0000	1,234.0000	(7.148)	0	0	0
20/02/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,009.0000	920.0000	(8.821)	0	0	0
20/02/2009	£ / R	2009/03/16	15.30	Call	Currency Future	196.0000	204.0000	4.082	0	0	0
20/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	70.0000	71.0000	1.429	0	0	0
20/02/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,246.0000	1,152.0000	(7.544)	0	0	0
20/02/2009	£ / R	2009/03/16	15.60	Call	Currency Future	132.0000	137.0000	3.788	0	0	0
20/02/2009	£ / R	2009/03/16	15.35	Put	Currency Future	1,047.0000	957.0000	(8.596)	0	0	0
20/02/2009	£ / R	2009/03/16	15.35	Call	Currency Future	184.0000	192.0000	4.348	0	0	0
20/02/2009	£ / R	2009/06/12			Currency Future	14.7217	14.8211	0.675	0.0000	0.0000	404
20/02/2009	£ / R	2009/06/12	13.90	Put	Currency Future	501.0000	454.0000	(9.381)	0	0	0
20/02/2009	£ / R	2009/06/12	15.30	Call	Currency Future	721.0000	748.0000	3.745	0	0	0
20/02/2009	£ / R	2009/06/12	17.95	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
20/02/2009	£ / R	2009/06/12	16.80	Call	Currency Future	315.0000	325.0000	3.175	0	0	0
20/02/2009	£ / R	2009/06/12	15.15	Put	Currency Future	1,195.0000	1,125.0000	(5.858)	0	0	0
20/02/2009	£ / R	2009/06/12	17.45	Put	Currency Future	2,939.0000	2,846.0000	(3.164)	0	0	0
20/02/2009	£ / R	2009/06/12	14.40	Put	Currency Future	724.0000	665.0000	(8.149)	0	0	0
20/02/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,371.0000	1,297.0000	(5.398)	0	0	0
20/02/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,780.0000	1,698.0000	(4.607)	0	0	0
20/02/2009	£ / R	2009/06/12	14.40	Call	Currency Future	1,045.0000	1,086.0000	3.923	0	0	0
20/02/2009	£ / R	2009/06/12	15.40	Call	Currency Future	693.0000	718.0000	3.608	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	89.0000	90.0000	1.124	0	0	0
20/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,381.0000	3,285.0000	(2.839)	0	0	0
20/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,394.0000	2,304.0000	(3.759)	0	0	0
20/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,557.0000	2,467.0000	(3.520)	0	0	0
20/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,638.0000	1,559.0000	(4.823)	0	0	0
20/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,335.0000	1,262.0000	(5.468)	0	0	0
20/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,926.0000	1,842.0000	(4.361)	0	0	0
20/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	279.0000	288.0000	3.226	0	0	0
20/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	560.0000	580.0000	3.571	0	0	0
20/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,767.0000	2,675.0000	(3.325)	0	0	0
20/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	602.0000	549.0000	(8.804)	0	0	0
20/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	448.0000	463.0000	3.348	0	0	0
20/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,495.0000	4,397.0000	(2.180)	0	0	0
20/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,300.0000	1,227.0000	(5.615)	0	0	0
20/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,160.0000	1,091.0000	(5.948)	0	0	0
20/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	501.0000	519.0000	3.593	0	0	0
20/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,173.0000	1,220.0000	4.007	0	0	0
20/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,475.0000	2,385.0000	(3.636)	0	0	0
20/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,116.0000	2,030.0000	(4.064)	0	0	0
20/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,028.0000	962.0000	(6.420)	0	0	0
20/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	239.0000	246.0000	2.929	0	0	0
20/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,078.0000	1,992.0000	(4.139)	0	0	0
20/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	67.0000	68.0000	1.493	0	0	0
20/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,117.0000	1,162.0000	4.029	0	0	0
20/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	782.0000	812.0000	3.836	0	0	0
20/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	355.0000	367.0000	3.380	0	0	0
20/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	435.0000	450.0000	3.448	0	0	0
20/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,323.0000	1,375.0000	3.930	0	0	0
20/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,436.0000	1,360.0000	(5.292)	0	0	0
20/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	707.0000	733.0000	3.678	0	0	0
20/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,117.0000	4,019.0000	(2.380)	0	0	0
20/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,233.0000	2,146.0000	(3.896)	0	0	0
20/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	315.0000	325.0000	3.175	0	0	0
20/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	886.0000	922.0000	4.063	0	0	0
20/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	782.0000	812.0000	3.836	0	0	0
20/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	423.0000	438.0000	3.546	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	964.0000	900.0000	(6.639)	0	0	0
20/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	134.0000	137.0000	2.239	0	0	0
20/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,001.0000	1,916.0000	(4.248)	0	0	0
20/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	607.0000	629.0000	3.624	0	0	0
20/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,964.0000	1,879.0000	(4.328)	0	0	0
20/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	812.0000	750.0000	(7.635)	0	0	0
20/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	849.0000	883.0000	4.005	0	0	0
20/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,562.0000	3,465.0000	(2.723)	0	0	0
20/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	399.0000	413.0000	3.509	0	0	0
20/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,145.0000	1,191.0000	4.017	0	0	0
20/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,708.0000	1,628.0000	(4.684)	0	0	0
20/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	658.0000	682.0000	3.647	0	0	0
20/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	125.0000	128.0000	2.400	0	0	0
20/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
20/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	693.0000	718.0000	3.608	0	0	0
20/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	134.0000	137.0000	2.239	0	0	0
20/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	487.0000	505.0000	3.696	0	0	0
20/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,403.0000	1,329.0000	(5.274)	0	0	0
20/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	297.0000	306.0000	3.030	0	0	0
20/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	645.0000	591.0000	(8.372)	0	0	0
20/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,371.0000	1,297.0000	(5.398)	0	0	0
20/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,471.0000	3,375.0000	(2.766)	0	0	0
20/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	474.0000	491.0000	3.586	0	0	0
20/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	640.0000	664.0000	3.750	0	0	0
20/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,313.0000	2,225.0000	(3.805)	0	0	0
20/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,353.0000	4,254.0000	(2.274)	0	0	0
20/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	429.0000	387.0000	(9.790)	0	0	0
20/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,160.0000	1,091.0000	(5.948)	0	0	0
20/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	766.0000	796.0000	3.916	0	0	0
20/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,562.0000	3,465.0000	(2.723)	0	0	0
20/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,852.0000	1,770.0000	(4.428)	0	0	0
20/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	530.0000	549.0000	3.585	0	0	0
20/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	335.0000	346.0000	3.284	0	0	0
20/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	86.0000	87.0000	1.163	0	0	0
20/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,089.0000	1,133.0000	4.040	0	0	0
20/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	984.0000	1,021.0000	3.760	0	0	0

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20/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	721.0000	748.0000	3.745	0	0	0
20/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,653.0000	3,556.0000	(2.655)	0	0	0
20/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,708.0000	1,628.0000	(4.684)	0	0	0
20/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	560.0000	580.0000	3.571	0	0	0
20/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	225.0000	231.0000	2.667	0	0	0
20/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	388.0000	401.0000	3.351	0	0	0
20/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,300.0000	1,227.0000	(5.615)	0	0	0
20/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	798.0000	829.0000	3.885	0	0	0
20/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,638.0000	1,559.0000	(4.823)	0	0	0
20/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,853.0000	2,760.0000	(3.260)	0	0	0
20/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,232.0000	1,281.0000	3.977	0	0	0
20/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	143.0000	146.0000	2.098	0	0	0
20/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,816.0000	1,734.0000	(4.515)	0	0	0
20/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	675.0000	700.0000	3.704	0	0	0
20/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,195.0000	1,125.0000	(5.858)	0	0	0
20/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	211.0000	217.0000	2.844	0	0	0
20/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	560.0000	510.0000	(8.929)	0	0	0
20/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	560.0000	510.0000	(8.929)	0	0	0
20/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,381.0000	3,285.0000	(2.839)	0	0	0
20/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,744.0000	1,663.0000	(4.644)	0	0	0
20/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	707.0000	733.0000	3.678	0	0	0
20/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,535.0000	1,458.0000	(5.016)	0	0	0
20/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,434.0000	2,345.0000	(3.657)	0	0	0
20/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	153.0000	156.0000	1.961	0	0	0
20/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	766.0000	796.0000	3.916	0	0	0
20/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	306.0000	316.0000	3.268	0	0	0
20/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,233.0000	2,146.0000	(3.896)	0	0	0
20/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	667.0000	612.0000	(8.246)	0	0	0
20/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	520.0000	472.0000	(9.231)	0	0	0
20/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,001.0000	1,916.0000	(4.248)	0	0	0
20/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,837.0000	3,740.0000	(2.528)	0	0	0
20/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	515.0000	534.0000	3.689	0	0	0
20/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,469.0000	1,393.0000	(5.174)	0	0	0
20/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,026.0000	2,932.0000	(3.106)	0	0	0
20/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	355.0000	367.0000	3.380	0	0	0
20/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	95.0000	97.0000	2.105	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	530.0000	549.0000	3.585	0	0	0
20/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,335.0000	1,262.0000	(5.468)	0	0	0
20/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	185.0000	190.0000	2.703	0	0	0
20/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,045.0000	1,086.0000	3.923	0	0	0
20/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,004.0000	1,042.0000	3.785	0	0	0
20/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	423.0000	438.0000	3.546	0	0	0
20/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	461.0000	477.0000	3.471	0	0	0
20/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,164.0000	4,066.0000	(2.354)	0	0	0
20/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,292.0000	1,344.0000	4.025	0	0	0
20/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	783.0000	721.0000	(7.918)	0	0	0
20/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	163.0000	167.0000	2.454	0	0	0
20/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	198.0000	203.0000	2.525	0	0	0
20/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	335.0000	346.0000	3.284	0	0	0
20/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,232.0000	1,281.0000	3.977	0	0	0
20/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,291.0000	3,196.0000	(2.887)	0	0	0
20/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,060.0000	994.0000	(6.226)	0	0	0
20/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,258.0000	4,160.0000	(2.302)	0	0	0
20/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	411.0000	425.0000	3.406	0	0	0
20/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,745.0000	3,648.0000	(2.590)	0	0	0
20/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,354.0000	1,408.0000	3.988	0	0	0
20/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	695.0000	638.0000	(8.201)	0	0	0
20/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	736.0000	764.0000	3.804	0	0	0
20/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,114.0000	3,019.0000	(3.051)	0	0	0
20/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,353.0000	2,264.0000	(3.782)	0	0	0
20/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,229.0000	1,158.0000	(5.777)	0	0	0
20/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,067.0000	1,109.0000	3.936	0	0	0
20/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,264.0000	1,193.0000	(5.617)	0	0	0
20/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	69.0000	70.0000	1.449	0	0	0
20/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,039.0000	1,954.0000	(4.169)	0	0	0
20/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	325.0000	335.0000	3.077	0	0	0
20/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	751.0000	779.0000	3.728	0	0	0
20/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	724.0000	665.0000	(8.149)	0	0	0
20/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	902.0000	841.0000	(6.763)	0	0	0
20/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,889.0000	1,806.0000	(4.394)	0	0	0
20/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	483.0000	437.0000	(9.524)	0	0	0
20/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	623.0000	570.0000	(8.507)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	832.0000	865.0000	3.966	0	0	0
20/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,070.0000	3,972.0000	(2.408)	0	0	0
20/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,273.0000	2,185.0000	(3.872)	0	0	0
20/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,673.0000	1,593.0000	(4.782)	0	0	0
20/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,211.0000	4,113.0000	(2.327)	0	0	0
20/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	117.0000	119.0000	1.709	0	0	0
20/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,418.0000	1,474.0000	3.949	0	0	0
20/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,469.0000	1,393.0000	(5.174)	0	0	0
20/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	545.0000	564.0000	3.486	0	0	0
20/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	964.0000	900.0000	(6.639)	0	0	0
20/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	77.0000	78.0000	1.299	0	0	0
20/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	842.0000	780.0000	(7.363)	0	0	0
20/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	924.0000	962.0000	4.113	0	0	0
20/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,977.0000	3,879.0000	(2.464)	0	0	0
20/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,313.0000	2,225.0000	(3.805)	0	0	0
20/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	447.0000	403.0000	(9.843)	0	0	0
20/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	640.0000	664.0000	3.750	0	0	0
20/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,305.0000	4,207.0000	(2.276)	0	0	0
20/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	92.0000	93.0000	1.087	0	0	0
20/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,641.0000	2,549.0000	(3.484)	0	0	0
20/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	74.0000	75.0000	1.351	0	0	0
20/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,025.0000	1,064.0000	3.805	0	0	0
20/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
20/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	263.0000	271.0000	3.042	0	0	0
20/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	798.0000	829.0000	3.885	0	0	0
20/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,023.0000	3,926.0000	(2.411)	0	0	0
20/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,126.0000	1,058.0000	(6.039)	0	0	0
20/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	867.0000	902.0000	4.037	0	0	0
20/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,475.0000	2,385.0000	(3.636)	0	0	0
20/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	753.0000	693.0000	(7.968)	0	0	0
20/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	95.0000	97.0000	2.105	0	0	0
20/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	995.0000	931.0000	(6.432)	0	0	0
20/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	297.0000	306.0000	3.030	0	0	0
20/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	964.0000	1,001.0000	3.838	0	0	0
20/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	886.0000	922.0000	4.063	0	0	0
20/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,930.0000	3,833.0000	(2.468)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	964.0000	1,001.0000	3.838	0	0	0
20/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,448.0000	4,349.0000	(2.226)	0	0	0
20/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,599.0000	2,508.0000	(3.501)	0	0	0
20/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,323.0000	1,375.0000	3.930	0	0	0
20/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	58.0000	59.0000	1.724	0	0	0
20/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	65.0000	65.0000	-	0	0	0
20/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	113.0000	115.0000	1.770	0	0	0
20/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	530.0000	549.0000	3.585	0	0	0
20/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
20/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,686.0000	4,587.0000	(2.113)	0	0	0
20/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,543.0000	4,444.0000	(2.179)	0	0	0
20/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	271.0000	279.0000	2.952	0	0	0
20/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	109.0000	111.0000	1.835	0	0	0
20/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,591.0000	4,492.0000	(2.156)	0	0	0
20/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	872.0000	810.0000	(7.110)	0	0	0
20/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
20/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	102.0000	104.0000	1.961	0	0	0
20/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	984.0000	1,021.0000	3.760	0	0	0
20/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,400.0000	4,302.0000	(2.227)	0	0	0
20/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,173.0000	1,220.0000	4.007	0	0	0
20/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	168.0000	173.0000	2.976	0	0	0
20/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,451.0000	1,508.0000	3.928	0	0	0
20/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,837.0000	3,740.0000	(2.528)	0	0	0
20/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	62.0000	63.0000	1.613	0	0	0
20/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	602.0000	549.0000	(8.804)	0	0	0
20/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	98.0000	100.0000	2.041	0	0	0
20/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	501.0000	454.0000	(9.381)	0	0	0
20/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,093.0000	1,026.0000	(6.130)	0	0	0
20/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	72.0000	73.0000	1.389	0	0	0
20/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,884.0000	3,786.0000	(2.523)	0	0	0
20/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	204.0000	210.0000	2.941	0	0	0
20/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,262.0000	1,312.0000	3.962	0	0	0
20/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,683.0000	2,591.0000	(3.429)	0	0	0
20/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	812.0000	750.0000	(7.635)	0	0	0
20/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	54.0000	54.0000	-	0	0	0
20/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	105.0000	107.0000	1.905	0	0	0

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20/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,247.0000	3,152.0000	(2.926)	0	0	0
20/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	540.0000	491.0000	(9.074)	0	0	0
20/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	581.0000	529.0000	(8.950)	0	0	0
20/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	904.0000	941.0000	4.093	0	0	0
20/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	50.0000	51.0000	2.000	0	0	0
20/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,116.0000	2,030.0000	(4.064)	0	0	0
20/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,386.0000	1,441.0000	3.968	0	0	0
20/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,202.0000	1,251.0000	4.077	0	0	0
20/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	255.0000	262.0000	2.745	0	0	0
20/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,638.0000	4,540.0000	(2.113)	0	0	0
20/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	944.0000	981.0000	3.919	0	0	0
20/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,791.0000	3,694.0000	(2.559)	0	0	0
20/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	944.0000	981.0000	3.919	0	0	0
20/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,782.0000	4,683.0000	(2.070)	0	0	0
20/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,683.0000	2,591.0000	(3.429)	0	0	0
20/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,126.0000	1,058.0000	(6.039)	0	0	0
20/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,273.0000	2,185.0000	(3.872)	0	0	0
20/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	872.0000	810.0000	(7.110)	0	0	0
20/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	60.0000	61.0000	1.667	0	0	0
20/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	366.0000	378.0000	3.279	0	0	0
20/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	464.0000	420.0000	(9.483)	0	0	0
20/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	842.0000	780.0000	(7.363)	0	0	0
20/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	345.0000	356.0000	3.188	0	0	0
20/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,023.0000	3,926.0000	(2.411)	0	0	0
20/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	80.0000	81.0000	1.250	0	0	0
20/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	345.0000	356.0000	3.188	0	0	0
20/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,708.0000	1,628.0000	(4.684)	0	0	0
20/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	225.0000	231.0000	2.667	0	0	0
20/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,258.0000	4,160.0000	(2.302)	0	0	0
20/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	388.0000	401.0000	3.351	0	0	0
20/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,394.0000	2,304.0000	(3.759)	0	0	0
20/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	461.0000	477.0000	3.471	0	0	0
20/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,889.0000	1,806.0000	(4.394)	0	0	0
20/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,028.0000	962.0000	(6.420)	0	0	0
20/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	255.0000	262.0000	2.745	0	0	0
20/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	815.0000	847.0000	3.926	0	0	0

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20/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,516.0000	2,426.0000	(3.577)	0	0	0
20/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	849.0000	883.0000	4.005	0	0	0
20/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,194.0000	2,107.0000	(3.965)	0	0	0
20/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,983.0000	2,889.0000	(3.151)	0	0	0
20/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	933.0000	870.0000	(6.752)	0	0	0
20/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,026.0000	2,932.0000	(3.106)	0	0	0
20/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	288.0000	297.0000	3.125	0	0	0
20/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,211.0000	4,113.0000	(2.327)	0	0	0
20/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	995.0000	931.0000	(6.432)	0	0	0
20/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,853.0000	2,760.0000	(3.260)	0	0	0
20/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	306.0000	316.0000	3.268	0	0	0
20/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	83.0000	84.0000	1.205	0	0	0
20/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	867.0000	902.0000	4.037	0	0	0
20/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	271.0000	279.0000	2.952	0	0	0
20/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,434.0000	2,345.0000	(3.657)	0	0	0
20/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	218.0000	224.0000	2.752	0	0	0
20/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,599.0000	2,508.0000	(3.501)	0	0	0
20/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	138.0000	141.0000	2.174	0	0	0
20/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,426.0000	3,330.0000	(2.802)	0	0	0
20/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	198.0000	203.0000	2.525	0	0	0
20/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,516.0000	3,420.0000	(2.730)	0	0	0
20/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,400.0000	4,302.0000	(2.227)	0	0	0
20/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,607.0000	3,511.0000	(2.661)	0	0	0
20/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	129.0000	132.0000	2.326	0	0	0
20/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	148.0000	151.0000	2.027	0	0	0
20/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,336.0000	3,240.0000	(2.878)	0	0	0
20/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	158.0000	162.0000	2.532	0	0	0
20/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,896.0000	2,803.0000	(3.211)	0	0	0
20/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	192.0000	197.0000	2.604	0	0	0
20/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,070.0000	2,976.0000	(3.062)	0	0	0
20/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	180.0000	184.0000	2.222	0	0	0
20/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,158.0000	3,063.0000	(3.008)	0	0	0
20/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	56.0000	56.0000	-	0	0	0
20/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,734.0000	4,635.0000	(2.091)	0	0	0
20/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,878.0000	4,779.0000	(2.030)	0	0	0
20/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	263.0000	271.0000	3.042	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R	2009/06/12	17.20	Call	Currency Future	247.0000	254.0000	2.834	0	0	0
20/02/2009	£ / R	2009/06/12	17.40	Put	Currency Future	2,896.0000	2,803.0000	(3.211)	0	0	0
20/02/2009	£ / R	2009/06/12	17.90	Call	Currency Future	158.0000	162.0000	2.532	0	0	0
20/02/2009	£ / R	2009/06/12	17.90	Put	Currency Future	3,336.0000	3,240.0000	(2.878)	0	0	0
20/02/2009	£ / R	2009/06/12	17.10	Put	Currency Future	2,641.0000	2,549.0000	(3.484)	0	0	0
20/02/2009	£ / R	2009/06/12	17.40	Call	Currency Future	218.0000	224.0000	2.752	0	0	0
20/02/2009	£ / R	2009/06/12	17.30	Put	Currency Future	2,810.0000	2,717.0000	(3.310)	0	0	0
20/02/2009	£ / R	2009/06/12	17.20	Put	Currency Future	2,725.0000	2,633.0000	(3.376)	0	0	0
20/02/2009	£ / R	2009/06/12	17.30	Call	Currency Future	232.0000	239.0000	3.017	0	0	0
20/02/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,535.0000	1,458.0000	(5.016)	0	0	0
20/02/2009	£ / R	2009/06/12	16.50	Put	Currency Future	2,155.0000	2,068.0000	(4.037)	0	0	0
20/02/2009	£ / R	2009/06/12	15.65	Call	Currency Future	607.0000	629.0000	3.624	0	0	0
20/02/2009	£ / R	2009/06/12	16.10	Put	Currency Future	1,852.0000	1,770.0000	(4.428)	0	0	0
20/02/2009	£ / R	2009/06/12	15.70	Put	Currency Future	1,569.0000	1,491.0000	(4.971)	0	0	0
20/02/2009	£ / R	2009/06/12	15.70	Call	Currency Future	591.0000	612.0000	3.553	0	0	0
20/02/2009	£ / R	2009/06/12	16.50	Call	Currency Future	377.0000	389.0000	3.183	0	0	0
20/02/2009	£ / R	2009/06/12	15.75	Put	Currency Future	1,603.0000	1,525.0000	(4.866)	0	0	0
20/02/2009	£ / R	2009/06/12	16.40	Call	Currency Future	399.0000	413.0000	3.509	0	0	0
20/02/2009	£ / R	2009/06/12	16.40	Put	Currency Future	2,078.0000	1,992.0000	(4.139)	0	0	0
20/02/2009	£ / R	2009/06/12	16.20	Put	Currency Future	1,926.0000	1,842.0000	(4.361)	0	0	0
20/02/2009	£ / R	2009/06/12	15.85	Put	Currency Future	1,673.0000	1,593.0000	(4.782)	0	0	0
20/02/2009	£ / R	2009/06/12	15.85	Call	Currency Future	545.0000	564.0000	3.486	0	0	0
20/02/2009	£ / R	2009/06/12	16.20	Call	Currency Future	448.0000	463.0000	3.348	0	0	0
20/02/2009	£ / R	2009/06/12	16.10	Call	Currency Future	474.0000	491.0000	3.586	0	0	0
20/02/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,502.0000	1,425.0000	(5.126)	0	0	0
20/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	624.0000	646.0000	3.526	0	0	0
20/02/2009	£ / R	2009/06/12	16.35	Put	Currency Future	2,039.0000	1,954.0000	(4.169)	0	0	0
20/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	624.0000	646.0000	3.526	0	0	0
20/02/2009	£ / R	2009/06/12	16.00	Call	Currency Future	501.0000	519.0000	3.593	0	0	0
20/02/2009	£ / R	2009/06/12	15.75	Call	Currency Future	575.0000	596.0000	3.652	0	0	0
20/02/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,780.0000	1,698.0000	(4.607)	0	0	0
20/02/2009	£ / R	2009/06/12	16.35	Call	Currency Future	411.0000	425.0000	3.406	0	0	0
20/02/2009	£ / R	2009/06/12	15.60	Put	Currency Future	1,502.0000	1,425.0000	(5.126)	0	0	0
20/02/2009	£ / R	2009/09/14			Currency Future	14.9201	15.0200	0.670	0.0000	0.0000	23
20/02/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,525.0000	1,567.0000	2.754	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,580.0000	1,623.0000	2.722	0	0	0
20/02/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,224.0000	1,262.0000	3.105	0	0	0
20/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,000.0000	938.0000	(6.200)	0	0	0
20/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,534.0000	1,468.0000	(4.302)	0	0	0
20/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	952.0000	892.0000	(6.303)	0	0	0
20/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,665.0000	1,711.0000	2.763	0	0	0
20/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	860.0000	803.0000	(6.628)	0	0	0
20/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,472.0000	1,512.0000	2.717	0	0	0
20/02/2009	£ / R 2009/09/14	14.05	Put	Currency Future	795.0000	741.0000	(6.792)	0	0	0
20/02/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,420.0000	1,458.0000	2.676	0	0	0
20/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,608.0000	1,652.0000	2.736	0	0	0
20/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	905.0000	847.0000	(6.409)	0	0	0
20/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,723.0000	1,771.0000	2.786	0	0	0
20/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,180.0000	1,121.0000	(5.000)	0	0	0
20/02/2009	£ / R 2009/09/14	13.95	Put	Currency Future	753.0000	701.0000	(6.906)	0	0	0
20/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,105.0000	1,138.0000	2.986	0	0	0
20/02/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,638.0000	1,569.0000	(4.212)	0	0	0
20/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,089.0000	1,121.0000	2.938	0	0	0
20/02/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,304.0000	1,242.0000	(4.755)	0	0	0
20/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	838.0000	782.0000	(6.683)	0	0	0
20/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,300.0000	1,341.0000	3.154	0	0	0
20/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	883.0000	825.0000	(6.569)	0	0	0
20/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,569.0000	1,501.0000	(4.334)	0	0	0
20/02/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,058.0000	1,089.0000	2.930	0	0	0
20/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,553.0000	1,595.0000	2.704	0	0	0
20/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,030.0000	968.0000	(6.019)	0	0	0
20/02/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,091.0000	1,029.0000	(5.683)	0	0	0
20/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,708.0000	1,638.0000	(4.098)	0	0	0
20/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,400.0000	1,438.0000	2.714	0	0	0
20/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,361.0000	1,399.0000	2.792	0	0	0
20/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,028.0000	1,058.0000	2.918	0	0	0
20/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,739.0000	1,669.0000	(4.025)	0	0	0
20/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,280.0000	1,321.0000	3.203	0	0	0
20/02/2009	£ / R 2009/09/14	15.70	Call	Currency Future	991.0000	1,020.0000	2.926	0	0	0
20/02/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,694.0000	1,740.0000	2.715	0	0	0
20/02/2009	£ / R 2009/09/14	14.00	Put	Currency Future	774.0000	720.0000	(6.977)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,210.0000	1,151.0000	(4.876)	0	0	0
20/02/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,637.0000	1,681.0000	2.688	0	0	0
20/02/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,120.0000	1,060.0000	(5.357)	0	0	0
20/02/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,340.0000	1,380.0000	2.985	0	0	0
20/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,009.0000	1,039.0000	2.973	0	0	0
20/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	905.0000	847.0000	(6.409)	0	0	0
20/02/2009	£ / R 2009/09/14	14.10	Put	Currency Future	816.0000	761.0000	(6.740)	0	0	0
20/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,673.0000	1,603.0000	(4.184)	0	0	0
20/02/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,771.0000	1,700.0000	(4.009)	0	0	0
20/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,043.0000	1,073.0000	2.876	0	0	0
20/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,073.0000	1,105.0000	2.982	0	0	0
20/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,999.0000	1,924.0000	(3.752)	0	0	0
20/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,261.0000	1,301.0000	3.172	0	0	0
20/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	903.0000	929.0000	2.879	0	0	0
20/02/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,171.0000	1,207.0000	3.074	0	0	0
20/02/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,062.0000	998.0000	(6.026)	0	0	0
20/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,933.0000	1,859.0000	(3.828)	0	0	0
20/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,534.0000	1,468.0000	(4.302)	0	0	0
20/02/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,382.0000	1,418.0000	2.605	0	0	0
20/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	937.0000	964.0000	2.882	0	0	0
20/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,835.0000	1,762.0000	(3.978)	0	0	0
20/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,867.0000	1,794.0000	(3.910)	0	0	0
20/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,603.0000	1,535.0000	(4.242)	0	0	0
20/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,241.0000	1,181.0000	(4.835)	0	0	0
20/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	869.0000	894.0000	2.877	0	0	0
20/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,569.0000	1,501.0000	(4.334)	0	0	0
20/02/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,150.0000	1,090.0000	(5.217)	0	0	0
20/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,336.0000	1,273.0000	(4.716)	0	0	0
20/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	955.0000	982.0000	2.827	0	0	0
20/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	973.0000	1,001.0000	2.878	0	0	0
20/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,300.0000	1,341.0000	3.154	0	0	0
20/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,089.0000	1,121.0000	2.938	0	0	0
20/02/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,320.0000	1,360.0000	3.030	0	0	0
20/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,525.0000	1,567.0000	2.754	0	0	0
20/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,803.0000	1,731.0000	(3.993)	0	0	0
20/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,180.0000	1,121.0000	(5.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,105.0000	1,138.0000	2.986	0	0	0
20/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	955.0000	982.0000	2.827	0	0	0
20/02/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,401.0000	1,337.0000	(4.568)	0	0	0
20/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,261.0000	1,301.0000	3.172	0	0	0
20/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,900.0000	1,826.0000	(3.895)	0	0	0
20/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,241.0000	1,181.0000	(4.835)	0	0	0
20/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,501.0000	1,434.0000	(4.464)	0	0	0
20/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,206.0000	1,243.0000	3.068	0	0	0
20/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,121.0000	1,154.0000	2.944	0	0	0
20/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,272.0000	1,211.0000	(4.796)	0	0	0
20/02/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,467.0000	1,401.0000	(4.499)	0	0	0
20/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	920.0000	946.0000	2.826	0	0	0
20/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,498.0000	1,539.0000	2.737	0	0	0
20/02/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,137.0000	1,171.0000	2.990	0	0	0
20/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	920.0000	946.0000	2.826	0	0	0
20/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,210.0000	1,151.0000	(4.876)	0	0	0
20/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	928.0000	869.0000	(6.358)	0	0	0
20/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,835.0000	1,762.0000	(3.978)	0	0	0
20/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,028.0000	1,058.0000	2.918	0	0	0
20/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	886.0000	911.0000	2.822	0	0	0
20/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,434.0000	1,369.0000	(4.533)	0	0	0
20/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,336.0000	1,273.0000	(4.716)	0	0	0
20/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,154.0000	1,189.0000	3.033	0	0	0
20/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,043.0000	1,073.0000	2.876	0	0	0
20/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,280.0000	1,321.0000	3.203	0	0	0
20/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,673.0000	1,603.0000	(4.184)	0	0	0
20/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,368.0000	1,305.0000	(4.605)	0	0	0
20/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,900.0000	1,826.0000	(3.895)	0	0	0
20/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	952.0000	892.0000	(6.303)	0	0	0
20/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,446.0000	1,485.0000	2.697	0	0	0
20/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,206.0000	1,243.0000	3.068	0	0	0
20/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,472.0000	1,512.0000	2.717	0	0	0
20/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,966.0000	1,891.0000	(3.815)	0	0	0
20/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,188.0000	1,225.0000	3.114	0	0	0
20/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	976.0000	915.0000	(6.250)	0	0	0
20/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,121.0000	1,154.0000	2.944	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,501.0000	1,434.0000	(4.464)	0	0	0
20/02/2009	£ / R	2009/09/14	16.10	Call	Currency Future	853.0000	877.0000	2.814	0	0	0
20/02/2009	£ / R	2009/09/14	16.10	Put	Currency Future	2,033.0000	1,957.0000	(3.738)	0	0	0
20/02/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,368.0000	1,305.0000	(4.605)	0	0	0
20/02/2009	£ / R	2009/09/14	14.95	Call	Currency Future	1,243.0000	1,281.0000	3.057	0	0	0
20/02/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,708.0000	1,638.0000	(4.098)	0	0	0
20/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,188.0000	1,225.0000	3.114	0	0	0
20/02/2009	€ / R	2009/03/16			Currency Future	12.8081	12.8830	0.585	0.0000	0.0000	5,894
20/02/2009	€ / R	2009/03/16	9.50	Call	Currency Future	3,308.0000	3,383.0000	2.267	0	0	0
20/02/2009	€ / R	2009/03/16	11.90	Call	Currency Future	974.0000	1,042.0000	6.982	0	0	0
20/02/2009	€ / R	2009/03/16	15.00	Put	Currency Future	2,229.0000	2,156.0000	(3.275)	0	0	0
20/02/2009	€ / R	2009/03/16	14.65	Put	Currency Future	1,884.0000	1,813.0000	(3.769)	0	0	0
20/02/2009	€ / R	2009/03/16	16.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/02/2009	€ / R	2009/03/16	10.50	Call	Currency Future	2,320.0000	2,393.0000	3.147	0	0	0
20/02/2009	€ / R	2009/03/16	15.90	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
20/02/2009	€ / R	2009/03/16	16.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
20/02/2009	€ / R	2009/03/16	14.15	Put	Currency Future	1,412.0000	1,342.0000	(4.958)	0	0	0
20/02/2009	€ / R	2009/03/16	16.95	Put	Currency Future	4,146.0000	4,072.0000	(1.785)	0	0	0
20/02/2009	€ / R	2009/03/16	11.30	Call	Currency Future	1,543.0000	1,612.0000	4.472	0	0	0
20/02/2009	€ / R	2009/03/16	15.90	Put	Currency Future	3,111.0000	3,037.0000	(2.379)	0	0	0
20/02/2009	€ / R	2009/03/16	15.60	Call	Currency Future	24.0000	26.0000	8.333	0	0	0
20/02/2009	€ / R	2009/03/16	11.35	Call	Currency Future	1,494.0000	1,564.0000	4.685	0	0	0
20/02/2009	€ / R	2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	€ / R	2009/03/16	11.90	Put	Currency Future	66.0000	59.0000	(10.606)	0	0	0
20/02/2009	€ / R	2009/03/16	14.15	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
20/02/2009	€ / R	2009/03/16	15.60	Put	Currency Future	2,816.0000	2,743.0000	(2.592)	0	0	0
20/02/2009	€ / R	2009/03/16	10.40	Put	Currency Future	0.0000	8.0000	100.000	0	0	0
20/02/2009	€ / R	2009/03/16	16.15	Put	Currency Future	3,356.0000	3,282.0000	(2.205)	0	0	0
20/02/2009	€ / R	2009/03/16	11.30	Put	Currency Future	35.0000	29.0000	(17.143)	0	0	0
20/02/2009	€ / R	2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	€ / R	2009/03/16	14.00	Call	Currency Future	88.0000	94.0000	6.818	0	0	0
20/02/2009	€ / R	2009/03/16	15.00	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
20/02/2009	€ / R	2009/03/16	10.40	Call	Currency Future	0.0000	2,491.0000	100.000	0	0	0
20/02/2009	€ / R	2009/03/16	17.75	Put	Currency Future	4,943.0000	4,868.0000	(1.517)	0	0	0
20/02/2009	€ / R	2009/03/16	10.50	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	221.0000	236.0000	6.787	0	0	0
20/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,280.0000	1,211.0000	(5.391)	0	0	0
20/02/2009	€ / R 2009/03/16	9.60	Call	Currency Future	0.0000	3,283.0000	100.000	0	0	0
20/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	70.0000	75.0000	7.143	0	0	0
20/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,108.0000	3,183.0000	2.413	0	0	0
20/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	180.0000	191.0000	6.111	0	0	0
20/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,689.0000	1,618.0000	(4.204)	0	0	0
20/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	15.0000	15.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	65.0000	70.0000	7.692	0	0	0
20/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	155.0000	164.0000	5.806	0	0	0
20/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	663.0000	603.0000	(9.050)	0	0	0
20/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	44.0000	48.0000	9.091	0	0	0
20/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	135.0000	143.0000	5.926	0	0	0
20/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,151.0000	1,083.0000	(5.908)	0	0	0
20/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	947.0000	881.0000	(6.969)	0	0	0
20/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,515.0000	2,588.0000	2.903	0	0	0
20/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	352.0000	304.0000	(13.636)	0	0	0
20/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,515.0000	2,588.0000	2.903	0	0	0
20/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	822.0000	758.0000	(7.786)	0	0	0
20/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	360.0000	387.0000	7.500	0	0	0
20/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	46.0000	49.0000	6.522	0	0	0
20/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	38.0000	41.0000	7.895	0	0	0
20/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	1,027.0000	960.0000	(6.524)	0	0	0
20/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	302.0000	260.0000	(13.907)	0	0	0
20/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,880.0000	1,951.0000	3.777	0	0	0
20/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,800.0000	3,725.0000	(1.974)	0	0	0
20/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,130.0000	2,058.0000	(3.380)	0	0	0
20/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
20/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	274.0000	293.0000	6.934	0	0	0
20/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0
20/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,412.0000	1,342.0000	(4.958)	0	0	0
20/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,548.0000	1,478.0000	(4.522)	0	0	0
20/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,068.0000	1,000.0000	(6.367)	0	0	0
20/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	3,013.0000	2,939.0000	(2.456)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	260.0000	277.0000	6.538	0	0	0
20/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	233.0000	249.0000	6.867	0	0	0
20/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	163.0000	172.0000	5.521	0	0	0
20/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,408.0000	3,483.0000	2.201	0	0	0
20/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	126.0000	133.0000	5.556	0	0	0
20/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	625.0000	566.0000	(9.440)	0	0	0
20/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
20/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,738.0000	1,666.0000	(4.143)	0	0	0
20/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	210.0000	223.0000	6.190	0	0	0
20/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	22.0000	18.0000	(18.182)	0	0	0
20/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,368.0000	1,298.0000	(5.117)	0	0	0
20/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	163.0000	172.0000	5.521	0	0	0
20/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,398.0000	1,467.0000	4.936	0	0	0
20/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	323.0000	346.0000	7.121	0	0	0
20/02/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,651.0000	3,577.0000	(2.027)	0	0	0
20/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	702.0000	640.0000	(8.832)	0	0	0
20/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,523.0000	2,451.0000	(2.854)	0	0	0
20/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	905.0000	839.0000	(7.293)	0	0	0
20/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	905.0000	839.0000	(7.293)	0	0	0
20/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	415.0000	363.0000	(12.530)	0	0	0
20/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,179.0000	2,107.0000	(3.304)	0	0	0
20/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
20/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	145.0000	153.0000	5.517	0	0	0
20/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	210.0000	223.0000	6.190	0	0	0
20/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,405.0000	3,331.0000	(2.173)	0	0	0
20/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	24.0000	20.0000	(16.667)	0	0	0
20/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	947.0000	881.0000	(6.969)	0	0	0
20/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	702.0000	640.0000	(8.832)	0	0	0
20/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,786.0000	1,715.0000	(3.975)	0	0	0
20/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
20/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	47.0000	51.0000	8.511	0	0	0
20/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	2.0000	3.0000	50.000	0	0	0
20/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,457.0000	1,387.0000	(4.804)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	82.0000	87.0000	6.098	0	0	0
20/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	516.0000	460.0000	(10.853)	0	0	0
20/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,062.0000	2,988.0000	(2.417)	0	0	0
20/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	117.0000	124.0000	5.983	0	0	0
20/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,544.0000	4,470.0000	(1.629)	0	0	0
20/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,832.0000	1,903.0000	3.876	0	0	0
20/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	155.0000	164.0000	5.806	0	0	0
20/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,324.0000	1,254.0000	(5.287)	0	0	0
20/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	189.0000	201.0000	6.349	0	0	0
20/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	410.0000	443.0000	8.049	0	0	0
20/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
20/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
20/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,613.0000	2,686.0000	2.794	0	0	0
20/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	551.0000	494.0000	(10.345)	0	0	0
20/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	464.0000	503.0000	8.405	0	0	0
20/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,475.0000	2,402.0000	(2.949)	0	0	0
20/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	48.0000	52.0000	8.333	0	0	0
20/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
20/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	32.0000	34.0000	6.250	0	0	0
20/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	986.0000	920.0000	(6.694)	0	0	0
20/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	341.0000	366.0000	7.331	0	0	0
20/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,640.0000	1,569.0000	(4.329)	0	0	0
20/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
20/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	37.0000	40.0000	8.108	0	0	0
20/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,929.0000	2,000.0000	3.681	0	0	0
20/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,194.0000	1,125.0000	(5.779)	0	0	0
20/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	383.0000	333.0000	(13.055)	0	0	0
20/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	16.0000	16.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	33.0000	35.0000	6.061	0	0	0
20/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	199.0000	212.0000	6.533	0	0	0
20/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	42.0000	46.0000	9.524	0	0	0
20/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	22.0000	23.0000	4.545	0	0	0
20/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,307.0000	3,233.0000	(2.238)	0	0	0
20/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	256.0000	220.0000	(14.063)	0	0	0
20/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,998.0000	3,923.0000	(1.876)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,964.0000	2,890.0000	(2.497)	0	0	0
20/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	863.0000	798.0000	(7.532)	0	0	0
20/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
20/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,711.0000	2,785.0000	2.730	0	0	0
20/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	741.0000	679.0000	(8.367)	0	0	0
20/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	360.0000	387.0000	7.500	0	0	0
20/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,750.0000	3,675.0000	(2.000)	0	0	0
20/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
20/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	306.0000	327.0000	6.863	0	0	0
20/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,109.0000	1,041.0000	(6.132)	0	0	0
20/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,933.0000	1,862.0000	(3.673)	0	0	0
20/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	171.0000	181.0000	5.848	0	0	0
20/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	352.0000	304.0000	(13.636)	0	0	0
20/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	781.0000	718.0000	(8.067)	0	0	0
20/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	289.0000	310.0000	7.266	0	0	0
20/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	102.0000	108.0000	5.882	0	0	0
20/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,572.0000	2,499.0000	(2.838)	0	0	0
20/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,662.0000	2,736.0000	2.780	0	0	0
20/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,467.0000	2,540.0000	2.959	0	0	0
20/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	481.0000	427.0000	(11.227)	0	0	0
20/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
20/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	274.0000	293.0000	6.934	0	0	0
20/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,914.0000	2,841.0000	(2.505)	0	0	0
20/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,196.0000	4,121.0000	(1.787)	0	0	0
20/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	2,032.0000	1,960.0000	(3.543)	0	0	0
20/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	986.0000	920.0000	(6.694)	0	0	0
20/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	178.0000	154.0000	(13.483)	0	0	0
20/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	9.0000	9.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,909.0000	2,984.0000	2.578	0	0	0
20/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
20/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	447.0000	394.0000	(11.857)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	3.0000	3.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,602.0000	3,528.0000	(2.054)	0	0	0
20/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,495.0000	4,420.0000	(1.669)	0	0	0
20/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
20/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,701.0000	3,626.0000	(2.026)	0	0	0
20/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,124.0000	2,196.0000	3.390	0	0	0
20/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	145.0000	153.0000	5.517	0	0	0
20/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,026.0000	2,098.0000	3.554	0	0	0
20/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	516.0000	460.0000	(10.853)	0	0	0
20/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	18.0000	15.0000	(16.667)	0	0	0
20/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
20/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	35.0000	38.0000	8.571	0	0	0
20/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,222.0000	2,294.0000	3.240	0	0	0
20/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,548.0000	1,478.0000	(4.522)	0	0	0
20/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,293.0000	5,218.0000	(1.417)	0	0	0
20/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	56.0000	61.0000	8.929	0	0	0
20/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,621.0000	2,548.0000	(2.785)	0	0	0
20/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,327.0000	2,255.0000	(3.094)	0	0	0
20/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,446.0000	1,515.0000	4.772	0	0	0
20/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	586.0000	637.0000	8.703	0	0	0
20/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
20/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
20/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,835.0000	1,764.0000	(3.869)	0	0	0
20/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	38.0000	32.0000	(15.789)	0	0	0
20/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,455.0000	3,380.0000	(2.171)	0	0	0
20/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,810.0000	2,884.0000	2.633	0	0	0
20/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
20/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,899.0000	3,824.0000	(1.924)	0	0	0
20/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,368.0000	1,298.0000	(5.117)	0	0	0
20/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	7.0000	5.0000	(28.571)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,111.0000	3,037.0000	(2.379)	0	0	0
20/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	2,959.0000	3,033.0000	2.501	0	0	0
20/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,711.0000	2,785.0000	2.730	0	0	0
20/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
20/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,835.0000	1,764.0000	(3.869)	0	0	0
20/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,687.0000	1,757.0000	4.149	0	0	0
20/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,173.0000	2,245.0000	3.313	0	0	0
20/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,047.0000	3,972.0000	(1.853)	0	0	0
20/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	76.0000	81.0000	6.579	0	0	0
20/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
20/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,419.0000	2,491.0000	2.976	0	0	0
20/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,670.0000	2,596.0000	(2.772)	0	0	0
20/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	109.0000	116.0000	6.422	0	0	0
20/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	17.0000	17.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	256.0000	220.0000	(14.063)	0	0	0
20/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	41.0000	45.0000	9.756	0	0	0
20/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,259.0000	3,184.0000	(2.301)	0	0	0
20/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	43.0000	47.0000	9.302	0	0	0
20/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
20/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,222.0000	2,294.0000	3.240	0	0	0
20/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
20/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
20/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	31.0000	26.0000	(16.129)	0	0	0
20/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,718.0000	2,645.0000	(2.686)	0	0	0
20/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,210.0000	3,136.0000	(2.305)	0	0	0
20/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	464.0000	503.0000	8.405	0	0	0
20/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
20/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,640.0000	1,709.0000	4.207	0	0	0
20/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,151.0000	1,083.0000	(5.908)	0	0	0
20/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	18.0000	19.0000	5.556	0	0	0
20/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,009.0000	3,083.0000	2.459	0	0	0
20/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	34.0000	37.0000	8.824	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	620.0000	673.0000	8.548	0	0	0
20/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,426.0000	2,354.0000	(2.968)	0	0	0
20/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,504.0000	3,429.0000	(2.140)	0	0	0
20/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
20/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,208.0000	1,276.0000	5.629	0	0	0
20/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,736.0000	1,806.0000	4.032	0	0	0
20/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,591.0000	1,661.0000	4.400	0	0	0
20/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
20/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
20/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,369.0000	2,442.0000	3.081	0	0	0
20/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,020.0000	1,088.0000	6.667	0	0	0
20/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	39.0000	42.0000	7.692	0	0	0
20/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,377.0000	2,304.0000	(3.071)	0	0	0
20/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
20/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	23.0000	25.0000	8.696	0	0	0
20/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	19.0000	19.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	162.0000	140.0000	(13.580)	0	0	0
20/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,271.0000	2,343.0000	3.170	0	0	0
20/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	35.0000	37.0000	5.714	0	0	0
20/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,865.0000	2,792.0000	(2.548)	0	0	0
20/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
20/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,081.0000	2,009.0000	(3.460)	0	0	0
20/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,594.0000	1,523.0000	(4.454)	0	0	0
20/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
20/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
20/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,062.0000	2,988.0000	(2.417)	0	0	0
20/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,160.0000	3,086.0000	(2.342)	0	0	0
20/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	36.0000	31.0000	(13.889)	0	0	0
20/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,948.0000	3,873.0000	(1.900)	0	0	0
20/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,760.0000	2,834.0000	2.681	0	0	0
20/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	1,978.0000	2,049.0000	3.589	0	0	0
20/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,356.0000	3,282.0000	(2.205)	0	0	0
20/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	15.0000	15.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,494.0000	1,564.0000	4.685	0	0	0
20/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
20/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	30.0000	32.0000	6.667	0	0	0
20/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	726.0000	786.0000	8.264	0	0	200
20/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,572.0000	2,499.0000	(2.838)	0	0	0
20/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	162.0000	140.0000	(13.580)	0	0	0
20/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	620.0000	673.0000	8.548	0	0	0
20/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,929.0000	2,000.0000	3.681	0	0	0
20/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,173.0000	2,245.0000	3.313	0	0	0
20/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	554.0000	602.0000	8.664	0	0	0
20/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
20/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,398.0000	1,467.0000	4.936	0	0	0
20/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	26.0000	21.0000	(19.231)	0	0	0
20/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	654.0000	710.0000	8.563	0	0	0
20/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	61.0000	65.0000	6.557	0	0	0
20/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	146.0000	127.0000	(13.014)	0	0	0
20/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,502.0000	1,432.0000	(4.660)	0	0	0
20/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	118.0000	103.0000	(12.712)	0	0	0
20/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	36.0000	39.0000	8.333	0	0	0
20/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	20.0000	21.0000	5.000	0	0	0
20/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
20/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	196.0000	169.0000	(13.776)	0	0	0
20/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,278.0000	2,206.0000	(3.161)	0	0	0
20/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	802.0000	866.0000	7.980	0	0	0
20/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,794.0000	4,719.0000	(1.564)	0	0	0
20/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	94.0000	83.0000	(11.702)	0	0	0
20/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,296.0000	4,221.0000	(1.746)	0	0	0
20/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	28.0000	29.0000	3.571	0	0	0
20/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	215.0000	185.0000	(13.953)	0	0	0
20/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	341.0000	366.0000	7.331	0	0	0
20/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,047.0000	3,972.0000	(1.853)	0	0	0
20/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	383.0000	333.0000	(13.055)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	523.0000	568.0000	8.604	0	0	0
20/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
20/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,843.0000	4,769.0000	(1.528)	0	0	0
20/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,564.0000	2,637.0000	2.847	0	0	0
20/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
20/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,246.0000	4,171.0000	(1.766)	0	0	0
20/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	764.0000	826.0000	8.115	0	0	0
20/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,670.0000	2,596.0000	(2.772)	0	0	0
20/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	106.0000	93.0000	(12.264)	0	0	0
20/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,784.0000	1,854.0000	3.924	0	0	0
20/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	84.0000	75.0000	(10.714)	0	0	0
20/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,849.0000	3,774.0000	(1.949)	0	0	0
20/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	842.0000	908.0000	7.838	0	0	0
20/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	802.0000	866.0000	7.980	0	0	0
20/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	94.0000	83.0000	(11.702)	0	0	0
20/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	586.0000	637.0000	8.703	0	0	0
20/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,067.0000	1,135.0000	6.373	0	0	0
20/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0
20/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	178.0000	154.0000	(13.483)	0	0	0
20/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	235.0000	202.0000	(14.043)	0	0	0
20/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	106.0000	93.0000	(12.264)	0	0	0
20/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	385.0000	414.0000	7.532	0	0	0
20/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	279.0000	239.0000	(14.337)	0	0	0
20/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	327.0000	281.0000	(14.067)	0	0	0
20/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	437.0000	472.0000	8.009	0	0	0
20/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	493.0000	535.0000	8.519	0	0	0
20/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	235.0000	202.0000	(14.043)	0	0	0
20/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	764.0000	826.0000	8.115	0	0	0
20/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	493.0000	535.0000	8.519	0	0	0
20/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	437.0000	472.0000	8.009	0	0	0
20/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	279.0000	239.0000	(14.337)	0	0	0
20/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,303.0000	1,371.0000	5.219	0	0	0
20/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	45.0000	38.0000	(15.556)	0	0	0
20/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	146.0000	127.0000	(13.014)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	654.0000	710.0000	8.563	0	0	0
20/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	59.0000	52.0000	(11.864)	0	0	0
20/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,067.0000	1,135.0000	6.373	0	0	0
20/02/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,350.0000	1,419.0000	5.111	0	0	0
20/02/2009	€ / R 2009/03/16	11.50	Put	Currency Future	42.0000	36.0000	(14.286)	0	0	0
20/02/2009	€ / R 2009/03/16	11.70	Put	Currency Future	52.0000	46.0000	(11.538)	0	0	0
20/02/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,160.0000	1,229.0000	5.948	0	0	0
20/02/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,255.0000	1,324.0000	5.498	0	0	0
20/02/2009	€ / R 2009/03/16	11.60	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
20/02/2009	€ / R 2009/03/16	12.00	Call	Currency Future	882.0000	950.0000	7.710	0	0	0
20/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	974.0000	1,042.0000	6.982	0	0	0
20/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	84.0000	75.0000	(10.714)	0	0	0
20/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	66.0000	59.0000	(10.606)	0	0	0
20/02/2009	€ / R 2009/03/16	12.25	Call	Currency Future	690.0000	747.0000	8.261	0	0	0
20/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	842.0000	908.0000	7.838	0	0	0
20/02/2009	€ / R 2009/03/16	12.25	Put	Currency Future	132.0000	114.0000	(13.636)	0	0	0
20/02/2009	€ / R 2009/03/16	12.00	Put	Currency Future	74.0000	67.0000	(9.459)	0	0	0
20/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	70.0000	62.0000	(11.429)	0	0	0
20/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
20/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,208.0000	1,276.0000	5.629	0	0	0
20/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	50.0000	43.0000	(14.000)	0	0	0
20/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,020.0000	1,088.0000	6.667	0	0	0
20/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	928.0000	995.0000	7.220	0	0	0
20/02/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,113.0000	1,182.0000	6.199	0	0	0
20/02/2009	€ / R 2009/03/16	11.75	Put	Currency Future	55.0000	49.0000	(10.909)	0	0	0
20/02/2009	€ / R 2009/06/12			Currency Future	13.0187	13.0935	0.575	0.0000	0.0000	2,900
20/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	656.0000	607.0000	(7.470)	0	0	0
20/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,505.0000	1,441.0000	(4.252)	0	0	0
20/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	841.0000	789.0000	(6.183)	0	0	0
20/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,962.0000	1,893.0000	(3.517)	0	0	0
20/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	675.0000	694.0000	2.815	0	0	0
20/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	874.0000	900.0000	2.975	0	0	0
20/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	660.0000	678.0000	2.727	0	0	0
20/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	301.0000	307.0000	1.993	0	0	0
20/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,041.0000	984.0000	(5.476)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,804.0000	1,736.0000	(3.769)	0	0	0
20/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	2,002.0000	1,933.0000	(3.447)	0	0	0
20/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	281.0000	286.0000	1.779	0	0	0
20/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,296.0000	1,235.0000	(4.707)	0	0	0
20/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	566.0000	581.0000	2.650	0	0	0
20/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	252.0000	257.0000	1.984	0	0	0
20/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,690.0000	1,623.0000	(3.964)	0	0	0
20/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	515.0000	528.0000	2.524	0	0	0
20/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,083.0000	2,013.0000	(3.361)	0	0	0
20/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	358.0000	366.0000	2.235	0	0	0
20/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,133.0000	1,075.0000	(5.119)	0	0	0
20/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,263.0000	1,202.0000	(4.830)	0	0	0
20/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	271.0000	276.0000	1.845	0	0	0
20/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	660.0000	678.0000	2.727	0	0	0
20/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	323.0000	330.0000	2.167	0	0	0
20/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	483.0000	495.0000	2.484	0	0	0
20/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	760.0000	782.0000	2.895	0	0	0
20/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	235.0000	239.0000	1.702	0	0	0
20/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	742.0000	763.0000	2.830	0	0	0
20/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,843.0000	1,775.0000	(3.690)	0	0	0
20/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,462.0000	2,390.0000	(2.924)	0	0	0
20/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	760.0000	782.0000	2.895	0	0	0
20/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,197.0000	1,138.0000	(4.929)	0	0	0
20/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	195.0000	198.0000	1.538	0	0	0
20/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	873.0000	820.0000	(6.071)	0	0	0
20/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,766.0000	1,698.0000	(3.851)	0	0	0
20/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,922.0000	1,853.0000	(3.590)	0	0	0
20/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,637.0000	2,563.0000	(2.806)	0	0	0
20/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,541.0000	1,476.0000	(4.218)	0	0	0
20/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	371.0000	379.0000	2.156	0	0	0
20/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	383.0000	392.0000	2.350	0	0	0
20/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	468.0000	479.0000	2.350	0	0	0
20/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
20/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	584.0000	600.0000	2.740	0	0	0
20/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,615.0000	1,549.0000	(4.087)	0	0	0
20/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,399.0000	1,336.0000	(4.503)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	691.0000	711.0000	2.894	0	0	0
20/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,102.0000	1,044.0000	(5.263)	0	0	0
20/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	334.0000	342.0000	2.395	0	0	0
20/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	168.0000	170.0000	1.190	0	0	0
20/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	972.0000	917.0000	(5.658)	0	0	0
20/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	905.0000	852.0000	(5.856)	0	0	0
20/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	312.0000	319.0000	2.244	0	0	0
20/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,549.0000	2,476.0000	(2.864)	0	0	0
20/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,125.0000	2,054.0000	(3.341)	0	0	0
20/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,166.0000	2,095.0000	(3.278)	0	0	0
20/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	155.0000	157.0000	1.290	0	0	0
20/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	841.0000	789.0000	(6.183)	0	0	0
20/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,006.0000	951.0000	(5.467)	0	0	0
20/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,296.0000	1,235.0000	(4.707)	0	0	0
20/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	243.0000	248.0000	2.058	0	0	0
20/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	218.0000	221.0000	1.376	0	0	0
20/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,133.0000	1,075.0000	(5.119)	0	0	0
20/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	144.0000	145.0000	0.694	0	0	0
20/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,165.0000	1,106.0000	(5.064)	0	0	0
20/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	816.0000	840.0000	2.941	0	0	0
20/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	640.0000	658.0000	2.813	0	0	0
20/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	424.0000	434.0000	2.358	0	0	0
20/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,364.0000	1,302.0000	(4.545)	0	0	0
20/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	724.0000	745.0000	2.901	0	0	0
20/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,249.0000	2,178.0000	(3.157)	0	0	0
20/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	410.0000	420.0000	2.439	0	0	0
20/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,071.0000	1,014.0000	(5.322)	0	0	0
20/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,376.0000	2,304.0000	(3.030)	0	0	0
20/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	181.0000	183.0000	1.105	0	0	0
20/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,330.0000	1,268.0000	(4.662)	0	0	0
20/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,041.0000	984.0000	(5.476)	0	0	0
20/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	346.0000	354.0000	2.312	0	0	0
20/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	602.0000	618.0000	2.658	0	0	0
20/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,652.0000	1,586.0000	(3.995)	0	0	0
20/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	717.0000	666.0000	(7.113)	0	0	0
20/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,727.0000	1,660.0000	(3.880)	0	0	0

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20/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,725.0000	2,652.0000	(2.679)	0	0	0
20/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	836.0000	860.0000	2.871	0	0	0
20/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	602.0000	618.0000	2.658	0	0	0
20/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	515.0000	528.0000	2.524	0	0	0
20/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	855.0000	880.0000	2.924	0	0	0
20/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	747.0000	697.0000	(6.693)	0	0	0
20/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	453.0000	464.0000	2.428	0	0	0
20/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	396.0000	406.0000	2.525	0	0	0
20/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	621.0000	638.0000	2.738	0	0	0
20/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	742.0000	763.0000	2.830	0	0	0
20/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	261.0000	266.0000	1.916	0	0	0
20/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	499.0000	512.0000	2.605	0	0	0
20/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	778.0000	728.0000	(6.427)	0	0	0
20/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,883.0000	1,814.0000	(3.664)	0	0	0
20/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	291.0000	297.0000	2.062	0	0	0
20/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,043.0000	1,973.0000	(3.426)	0	0	0
20/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	549.0000	563.0000	2.550	0	0	0
20/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	686.0000	636.0000	(7.289)	0	0	0
20/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,197.0000	1,138.0000	(4.929)	0	0	0
20/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,125.0000	2,054.0000	(3.341)	0	0	0
20/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,230.0000	1,170.0000	(4.878)	0	0	0
20/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	873.0000	820.0000	(6.071)	0	0	0
20/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,505.0000	1,441.0000	(4.252)	0	0	0
20/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,230.0000	1,170.0000	(4.878)	0	0	0
20/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	549.0000	563.0000	2.550	0	0	0
20/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	939.0000	884.0000	(5.857)	0	0	0
20/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,434.0000	1,370.0000	(4.463)	0	0	0
20/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	797.0000	821.0000	3.011	0	0	0
20/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	424.0000	434.0000	2.358	0	0	0
20/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	584.0000	600.0000	2.740	0	0	0
20/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	566.0000	581.0000	2.650	0	0	0
20/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,462.0000	2,390.0000	(2.924)	0	0	0
20/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	243.0000	248.0000	2.058	0	0	0
20/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	707.0000	728.0000	2.970	0	0	0
20/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,291.0000	2,220.0000	(3.099)	0	0	0
20/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,652.0000	1,586.0000	(3.995)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	438.0000	449.0000	2.511	0	0	0
20/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	972.0000	917.0000	(5.658)	0	0	0
20/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	691.0000	711.0000	2.894	0	0	0
20/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,469.0000	1,405.0000	(4.357)	0	0	0
20/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	483.0000	495.0000	2.484	0	0	0
20/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	346.0000	354.0000	2.312	0	0	0
20/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	371.0000	379.0000	2.156	0	0	0
20/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,364.0000	1,302.0000	(4.545)	0	0	0
20/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,727.0000	1,660.0000	(3.880)	0	0	0
20/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,165.0000	1,106.0000	(5.064)	0	0	0
20/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,207.0000	2,136.0000	(3.217)	0	0	0
20/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	226.0000	230.0000	1.770	0	0	0
20/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,043.0000	1,973.0000	(3.426)	0	0	0
20/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	261.0000	266.0000	1.916	0	0	0
20/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	210.0000	213.0000	1.429	0	0	0
20/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	301.0000	307.0000	1.993	0	0	0
20/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	778.0000	801.0000	2.956	0	0	0
20/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,883.0000	1,814.0000	(3.664)	0	0	0
20/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	855.0000	880.0000	2.924	0	0	0
20/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	542.0000	498.0000	(8.118)	0	0	0
20/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	686.0000	636.0000	(7.289)	0	0	0
20/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	961.0000	992.0000	3.226	0	0	0
20/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	874.0000	900.0000	2.975	0	0	0
20/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,139.0000	1,176.0000	3.248	0	0	0
20/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	420.0000	382.0000	(9.048)	0	0	0
20/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,078.0000	1,112.0000	3.154	0	0	0
20/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	656.0000	607.0000	(7.470)	0	0	0
20/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	809.0000	758.0000	(6.304)	0	0	0
20/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	459.0000	419.0000	(8.715)	0	0	0
20/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	531.0000	545.0000	2.637	0	0	0
20/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,541.0000	1,476.0000	(4.218)	0	0	0
20/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	410.0000	420.0000	2.439	0	0	0
20/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	438.0000	449.0000	2.511	0	0	0
20/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,469.0000	1,405.0000	(4.357)	0	0	0
20/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,018.0000	1,051.0000	3.242	0	0	0
20/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	520.0000	477.0000	(8.269)	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
20/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	989.0000	1,021.0000	3.236	0	0	0
20/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	499.0000	457.0000	(8.417)	0	0	0
20/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,108.0000	1,144.0000	3.249	0	0	0
20/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,108.0000	1,144.0000	3.249	0	0	0
20/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	626.0000	579.0000	(7.508)	0	0	0
20/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	895.0000	922.0000	3.017	0	0	0
20/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,139.0000	1,176.0000	3.248	0	0	0
20/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	439.0000	400.0000	(8.884)	0	0	0
20/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	420.0000	382.0000	(9.048)	0	0	0
20/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	836.0000	860.0000	2.871	0	0	0
20/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	402.0000	365.0000	(9.204)	0	0	0
20/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	396.0000	406.0000	2.525	0	0	0
20/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,171.0000	1,208.0000	3.160	0	0	0
20/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,578.0000	1,512.0000	(4.183)	0	0	0
20/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	439.0000	400.0000	(8.884)	0	0	0
20/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	717.0000	666.0000	(7.113)	0	0	0
20/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,578.0000	1,512.0000	(4.183)	0	0	0
20/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	569.0000	524.0000	(7.909)	0	0	0
20/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	938.0000	968.0000	3.198	0	0	0
20/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	597.0000	551.0000	(7.705)	0	0	0
20/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	350.0000	316.0000	(9.714)	0	0	0
20/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	916.0000	944.0000	3.057	0	0	0
20/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,269.0000	1,309.0000	3.152	0	0	0
20/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	778.0000	801.0000	2.956	0	0	0
20/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	961.0000	992.0000	3.226	0	0	0
20/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	542.0000	498.0000	(8.118)	0	0	0
20/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	809.0000	758.0000	(6.304)	0	0	0
20/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	274.0000	244.0000	(10.949)	0	0	0
20/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,443.0000	1,488.0000	3.119	0	0	0
20/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,591.0000	1,640.0000	3.080	0	0	0
20/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	222.0000	196.0000	(11.712)	0	0	0
20/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	334.0000	300.0000	(10.180)	0	0	0
20/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,236.0000	1,275.0000	3.155	0	0	0
20/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,303.0000	1,344.0000	3.147	0	0	0
20/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	367.0000	332.0000	(9.537)	0	0	0
20/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	989.0000	1,021.0000	3.236	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
20/02/2009	€ / R	2009/06/12	12.55	Put	Currency Future	520.0000	477.0000	(8.269)	0	0	0
20/02/2009	€ / R	2009/06/12	11.95	Put	Currency Future	303.0000	271.0000	(10.561)	0	0	0
20/02/2009	€ / R	2009/06/12	11.95	Call	Currency Future	1,372.0000	1,415.0000	3.134	0	0	0
20/02/2009	€ / R	2009/06/12	11.85	Put	Currency Future	274.0000	244.0000	(10.949)	0	0	0
20/02/2009	€ / R	2009/06/12	12.40	Put	Currency Future	459.0000	419.0000	(8.715)	0	0	0
20/02/2009	€ / R	2009/06/12	11.75	Call	Currency Future	1,516.0000	1,563.0000	3.100	0	0	0
20/02/2009	€ / R	2009/06/12	11.85	Call	Currency Future	1,443.0000	1,488.0000	3.119	0	0	0
20/02/2009	€ / R	2009/06/12	11.75	Put	Currency Future	247.0000	219.0000	(11.336)	0	0	0
20/02/2009	€ / R	2009/06/12	12.15	Put	Currency Future	367.0000	332.0000	(9.537)	0	0	0
20/02/2009	€ / R	2009/06/12	12.15	Call	Currency Future	1,236.0000	1,275.0000	3.155	0	0	0
20/02/2009	€ / R	2009/06/12	12.65	Call	Currency Future	938.0000	968.0000	3.198	0	0	0
20/02/2009	€ / R	2009/06/12	12.20	Put	Currency Future	384.0000	348.0000	(9.375)	0	0	0
20/02/2009	€ / R	2009/06/12	12.20	Call	Currency Future	1,203.0000	1,241.0000	3.159	0	0	0
20/02/2009	€ / R	2009/06/12	12.40	Call	Currency Future	1,078.0000	1,112.0000	3.154	0	0	0
20/02/2009	€ / R	2009/06/12	12.00	Call	Currency Future	1,337.0000	1,379.0000	3.141	0	0	0
20/02/2009	€ / R	2009/06/12	11.90	Put	Currency Future	288.0000	258.0000	(10.417)	0	0	0
20/02/2009	€ / R	2009/06/12	12.10	Put	Currency Future	350.0000	316.0000	(9.714)	0	0	0
20/02/2009	€ / R	2009/06/12	12.05	Call	Currency Future	1,303.0000	1,344.0000	3.147	0	0	0
20/02/2009	€ / R	2009/06/12	12.05	Put	Currency Future	334.0000	300.0000	(10.180)	0	0	0
20/02/2009	€ / R	2009/06/12	12.45	Put	Currency Future	479.0000	438.0000	(8.559)	0	0	0
20/02/2009	€ / R	2009/06/12	12.45	Call	Currency Future	1,048.0000	1,081.0000	3.149	0	0	0
20/02/2009	€ / R	2009/06/12	12.00	Put	Currency Future	318.0000	286.0000	(10.063)	0	0	0
20/02/2009	€ / R	2009/06/12	11.80	Call	Currency Future	1,479.0000	1,525.0000	3.110	0	0	0
20/02/2009	€ / R	2009/06/12	11.80	Put	Currency Future	260.0000	232.0000	(10.769)	0	0	0
20/02/2009	€ / R	2009/06/12	11.90	Call	Currency Future	1,407.0000	1,451.0000	3.127	0	0	0
20/02/2009	€ / R	2009/06/12	11.70	Put	Currency Future	234.0000	207.0000	(11.538)	0	0	0
20/02/2009	€ / R	2009/06/12	11.70	Call	Currency Future	1,553.0000	1,601.0000	3.091	0	0	0
20/02/2009	€ / R	2009/06/12	12.65	Put	Currency Future	569.0000	524.0000	(7.909)	0	0	0
20/02/2009	€ / R	2009/06/12	12.10	Call	Currency Future	1,269.0000	1,309.0000	3.152	0	0	0
20/02/2009	€ / R	2009/09/14			Currency Future	13.1991	13.2737	0.565	0.0000	0.0000	72
20/02/2009	€ / R	2009/09/14	13.10	Put	Currency Future	1,031.0000	962.0000	(6.693)	0	0	0
20/02/2009	€ / R	2009/09/14	13.60	Call	Currency Future	956.0000	956.0000	-	0	0	0
20/02/2009	€ / R	2009/09/14	13.05	Call	Currency Future	1,150.0000	1,155.0000	0.435	0	0	0
20/02/2009	€ / R	2009/09/14	12.90	Call	Currency Future	0.0000	1,212.0000	100.000	0	0	0
20/02/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,357.0000	1,282.0000	(5.527)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,255.0000	1,182.0000	(5.817)	0	0	0
20/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	1,001.0000	931.0000	(6.993)	0	0	0
20/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	0.0000	838.0000	100.000	0	0	0
20/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,875.0000	1,794.0000	(4.320)	0	0	0
20/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,056.0000	1,059.0000	0.284	0	0	0
20/02/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,298.0000	1,306.0000	0.616	0	0	0
20/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,004.0000	1,006.0000	0.199	0	0	0
20/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,157.0000	1,085.0000	(6.223)	0	0	0
20/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	674.0000	668.0000	(0.890)	0	0	0
20/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	956.0000	956.0000	-	0	0	0
20/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,157.0000	1,085.0000	(6.223)	0	0	0
20/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	705.0000	700.0000	(0.709)	0	0	0
20/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,245.0000	1,252.0000	0.562	0	0	0
20/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	972.0000	972.0000	-	0	0	0
20/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,806.0000	1,726.0000	(4.430)	0	0	0
20/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,357.0000	1,282.0000	(5.527)	0	0	0
20/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,639.0000	1,560.0000	(4.820)	0	0	0
20/02/2009	€ / R 2009/09/14	12.70	Put	Currency Future	799.0000	732.0000	(8.385)	0	0	0
20/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,323.0000	1,249.0000	(5.593)	0	0	0
20/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	908.0000	838.0000	(7.709)	0	0	0
20/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,056.0000	1,059.0000	0.284	0	0	0
20/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,130.0000	1,136.0000	0.531	0	0	0
20/02/2009	€ / R 2009/09/14	12.80	Put	Currency Future	846.0000	778.0000	(8.038)	0	0	0
20/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,170.0000	1,174.0000	0.342	0	0	0
20/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	754.0000	749.0000	(0.663)	0	0	0
20/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,207.0000	1,212.0000	0.414	0	0	0
20/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,705.0000	1,626.0000	(4.633)	0	0	0
20/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	737.0000	733.0000	(0.543)	0	0	0
20/02/2009	€ / R 2009/09/14	13.65	Call	Currency Future	936.0000	936.0000	-	0	0	0
20/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	721.0000	716.0000	(0.693)	0	0	0
20/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,606.0000	1,528.0000	(4.857)	0	0	0
20/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,222.0000	1,149.0000	(5.974)	0	0	0
20/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,021.0000	1,023.0000	0.196	0	0	0
20/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,772.0000	1,692.0000	(4.515)	0	0	0
20/02/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,387.0000	1,312.0000	(5.407)	0	0	0
20/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	788.0000	784.0000	(0.508)	0	0	0

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20/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	805.0000	802.0000	(0.373)	0	0	0
20/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,738.0000	1,659.0000	(4.545)	0	0	0
20/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,031.0000	962.0000	(6.693)	0	0	0
20/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,542.0000	1,465.0000	(4.994)	0	0	0
20/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	971.0000	901.0000	(7.209)	0	0	0
20/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,130.0000	1,136.0000	0.531	0	0	0
20/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	916.0000	916.0000	-	0	0	0
20/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	841.0000	838.0000	(0.357)	0	0	0
20/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	878.0000	876.0000	(0.228)	0	0	0
20/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,510.0000	1,434.0000	(5.033)	0	0	0
20/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	988.0000	989.0000	0.101	0	0	0
20/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,417.0000	1,342.0000	(5.293)	0	0	0
20/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	859.0000	857.0000	(0.233)	0	0	0
20/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,289.0000	1,215.0000	(5.741)	0	0	0
20/02/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,448.0000	1,372.0000	(5.249)	0	0	0
20/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	841.0000	838.0000	(0.357)	0	0	0
20/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,021.0000	1,023.0000	0.196	0	0	0
20/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,199.0000	2,116.0000	(3.774)	0	0	0
20/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,222.0000	1,149.0000	(5.974)	0	0	0
20/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	549.0000	540.0000	(1.639)	0	0	0
20/02/2009	€ / R 2009/09/14	13.75	Call	Currency Future	897.0000	896.0000	(0.111)	0	0	0
20/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,542.0000	1,465.0000	(4.994)	0	0	0
20/02/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,092.0000	1,096.0000	0.366	0	0	0
20/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,574.0000	1,496.0000	(4.956)	0	0	0
20/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,672.0000	1,593.0000	(4.725)	0	0	0
20/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	823.0000	820.0000	(0.365)	0	0	0
20/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	771.0000	767.0000	(0.519)	0	0	0
20/02/2009	€ / R 2009/09/14	13.35	Call	Currency Future	1,038.0000	1,041.0000	0.289	0	0	0
20/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,479.0000	1,403.0000	(5.139)	0	0	0
20/02/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,093.0000	1,023.0000	(6.404)	0	0	0
20/02/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,189.0000	1,117.0000	(6.056)	0	0	0
20/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,479.0000	1,403.0000	(5.139)	0	0	0
20/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,672.0000	1,593.0000	(4.725)	0	0	0
20/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	771.0000	767.0000	(0.519)	0	0	0
20/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	878.0000	876.0000	(0.228)	0	0	0
20/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	705.0000	700.0000	(0.709)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	€ / R	2009/09/14	14.40	Call	Currency Future	674.0000	668.0000	(0.890)	0	0	0
20/02/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,875.0000	1,794.0000	(4.320)	0	0	0
20/02/2009	€ / R	2009/09/14	14.60	Put	Currency Future	2,017.0000	1,935.0000	(4.065)	0	0	0
20/02/2009	€ / R	2009/09/14	14.60	Call	Currency Future	616.0000	608.0000	(1.299)	0	0	0
20/02/2009	€ / R	2009/09/14	14.50	Call	Currency Future	644.0000	638.0000	(0.932)	0	0	0
20/02/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,806.0000	1,726.0000	(4.430)	0	0	0
20/02/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,945.0000	1,864.0000	(4.165)	0	0	0
20/02/2009	AL13	2009/05/07			Index Future	242.6200	242.6050	(0.006)	0.0000	0.0000	7
20/02/2009	ALBI	2009/05/07			Index Future	292.8110	294.2520	0.492	0.0000	0.0000	501
20/02/2009	ALBI	2009/08/06			Index Future	300.4420	301.9170	0.491	0.0000	0.0000	0
20/02/2009	ALBI	2009/11/05			Index Future	303.7630	305.0370	0.419	0.0000	0.0000	0
20/02/2009	CRD1	2009/05/07			Index Future	125.6380	125.9170	0.222	0.0000	0.0000	0
20/02/2009	CRD1	2009/08/06			Index Future	128.9120	129.1980	0.222	0.0000	0.0000	2
20/02/2009	CRD1	2009/11/05			Index Future	131.6500	131.9440	0.223	0.0000	0.0000	0
20/02/2009	GOVI	2009/05/07			jGovi	294.7505	296.1410	0.472	0.0000	0.0000	186
20/02/2009	GOVI	2009/08/06			jGovi	302.4320	303.8560	0.471	0.0000	0.0000	0
20/02/2009	GOVI	2009/11/05			jGovi	308.8555	310.3155	0.473	0.0000	0.0000	0
20/02/2009	ILBI	2009/05/07			Index Future	339.0530	338.9960	(0.017)	0.0000	0.0000	2
20/02/2009	ILBI	2009/08/06			Index Future	347.5740	347.5190	(0.016)	0.0000	0.0000	0
20/02/2009	ILBI	2009/11/05			Index Future	356.0960	356.0410	(0.015)	0.0000	0.0000	0
20/02/2009	J153	2010/08/31			jSwap	8.9650	8.8780	(0.970)	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
20/02/2009	J157	2015/09/15			jSwap	8.9010	8.8050	(1.079)	0.0000	0.0000	0
20/02/2009	J186	2026/12/21			jSwap	8.2530	8.2010	(0.630)	0.0000	0.0000	0
20/02/2009	J201	2014/12/22			jSwap	8.6830	8.5850	(1.129)	0.0000	0.0000	0
20/02/2009	J203	2017/09/15			jSwap	8.9410	8.8430	(1.096)	0.0000	0.0000	0
20/02/2009	J204	2018/12/21			jSwap	8.7950	8.6840	(1.262)	0.0000	0.0000	0
20/02/2009	J207	2020/01/15			jSwap	8.7370	8.6250	(1.282)	0.0000	0.0000	0
20/02/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
20/02/2009	JFRA	2009/05/07			jFra	7.7730	7.6650	(1.389)	0.0000	0.0000	0
20/02/2009	JFRA	2009/08/06			jFra	6.8750	6.7470	(1.862)	0.0000	0.0000	0
20/02/2009	JFRA	2009/11/05			jFra	7.0260	6.8970	(1.836)	0.0000	0.0000	0
20/02/2009	JN02	2009/05/07			jNote	7.5870	7.4460	(1.858)	0.0000	0.0000	0
20/02/2009	JN02	2009/08/06			jNote	7.6630	7.5160	(1.918)	0.0000	0.0000	0
20/02/2009	JN05	2009/05/07			jNote	8.3180	8.2020	(1.395)	0.0000	0.0000	0
20/02/2009	JN05	2009/08/06			jNote	8.3890	8.2790	(1.311)	0.0000	0.0000	0
20/02/2009	JN10	2009/05/07			jNote	8.5660	8.4520	(1.331)	0.0000	0.0000	0
20/02/2009	JN10	2009/08/06			jNote	8.5880	8.4760	(1.304)	0.0000	0.0000	0
20/02/2009	JROD	2009/02/27			jRod	11.0900	11.0910	0.009	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
20/02/2009	JROD	2009/03/31			jRod	10.6420	10.6440	0.019	0.0000	0.0000	0
20/02/2009	JROD	2009/04/30			jRod	10.2180	10.2260	0.078	0.0000	0.0000	0
20/02/2009	JROD	2009/05/29			jRod	10.4890	10.4940	0.048	0.0000	0.0000	0
20/02/2009	JROD	2009/06/30			jRod	9.9740	9.9770	0.030	0.0000	0.0000	0
20/02/2009	OTH1	2009/05/07			Index Future	282.4240	284.0610	0.580	0.0000	0.0000	0
20/02/2009	OTH1	2009/08/06			Index Future	289.7840	291.4620	0.579	0.0000	0.0000	3
20/02/2009	OTH1	2009/11/05			Index Future	295.9390	297.6570	0.581	0.0000	0.0000	0
20/02/2009	R153	2009/05/07			Bond Future	6.2950	6.3020	0.111	0.0000	0.0000	4,652
20/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,767.0000	3,757.0000	(0.265)	0	0	0
20/02/2009	R153	2009/08/06			Bond Future	5.8210	5.8260	0.086	0.0000	0.0000	0
20/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
20/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,309.0000	4,304.0000	(0.116)	0	0	0
20/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
20/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,062.0000	4,057.0000	(0.123)	0	0	0
20/02/2009	R153	2009/11/05			Bond Future	5.2930	5.2980	0.094	0.0000	0.0000	0
20/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,101.0000	1,097.0000	(0.363)	0	0	0
20/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	120.0000	120.0000	-	0	0	0
20/02/2009	R157	2009/05/07			Bond Future	8.0110	7.9170	(1.173)	0.0000	0.0000	10,204
20/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,709.0000	5,313.0000	(6.936)	0	0	0
20/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,259.0000	1,402.0000	11.358	0	0	386
20/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	412.0000	470.0000	14.078	0	0	0
20/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	1,007.0000	878.0000	(12.810)	0	0	0
20/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,502.0000	6,912.0000	6.306	0	0	0
20/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,448.0000	8,967.0000	(5.091)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	R157	2009/08/06			Bond Future	7.9750	7.8760	(1.241)	0.0000	0.0000	5,000
20/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,992.0000	1,841.0000	(7.580)	0	0	0
20/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	8,791.0000	9,188.0000	4.516	0	0	0
20/02/2009	R157	2009/11/05			Bond Future	8.0050	7.9000	(1.312)	0.0000	0.0000	0
20/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,171.0000	4,413.0000	5.802	0	0	0
20/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,894.0000	6,576.0000	(4.613)	0	0	0
20/02/2009	R157	2010/02/04			Bond Future	8.0510	7.9390	(1.391)	0.0000	0.0000	0
20/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,696.0000	5,969.0000	4.793	0	0	0
20/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,242.0000	6,943.0000	(4.129)	0	0	0
20/02/2009	R186	2009/05/07			Bond Future	8.3590	8.2570	(1.220)	0.0000	0.0000	12,847
20/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	9,709.0000	10,427.0000	7.395	0	0	0
20/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	3,280.0000	2,925.0000	(10.823)	0	0	0
20/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	4,332.0000	4,763.0000	9.949	0	0	2,500
20/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	8,174.0000	7,532.0000	(7.854)	0	0	0
20/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	22,632.0000	21,647.0000	(4.352)	0	0	0
20/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	597.0000	685.0000	14.740	0	0	97
20/02/2009	R186	2009/08/06			Bond Future	8.3260	8.2210	(1.261)	0.0000	0.0000	2,500
20/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	13,039.0000	13,739.0000	5.369	0	0	0
20/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	6,314.0000	5,913.0000	(6.351)	0	0	0
20/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	5,077.0000	5,476.0000	7.859	0	0	35
20/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	14,162.0000	13,459.0000	(4.964)	0	0	0
20/02/2009	R186	2009/11/05			Bond Future	8.3330	8.2250	(1.296)	0.0000	0.0000	0
20/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	8,579.0000	8,156.0000	(4.931)	0	0	5,000
20/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	15,182.0000	15,883.0000	4.617	0	0	0
20/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,991.0000	16,333.0000	(3.873)	0	0	0
20/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,910.0000	8,374.0000	5.866	0	0	5,000
20/02/2009	R186	2010/02/04			Bond Future	8.3520	8.2410	(1.329)	0.0000	0.0000	0
20/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	12,828.0000	13,437.0000	4.747	0	0	0
20/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,878.0000	13,344.0000	(3.848)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	R196	2009/05/07			Bond Future	9.3250	9.3150	(0.107)	0.0000	0.0000	0
20/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,204.0000	1,200.0000	(0.332)	0	0	0
20/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	705.0000	698.0000	(0.993)	0	0	0
20/02/2009	R201	2009/05/07			Bond Future	7.9520	7.8590	(1.170)	0.0000	0.0000	2
20/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,257.0000	6,607.0000	5.594	0	0	0
20/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	549.0000	473.0000	(13.843)	0	0	0
20/02/2009	R201	2009/08/06			Bond Future	7.8600	7.7610	(1.260)	0.0000	0.0000	0
20/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,385.0000	1,274.0000	(8.014)	0	0	0
20/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,295.0000	7,622.0000	4.483	0	0	0
20/02/2009	R201	2009/11/05			Bond Future	7.8470	7.7420	(1.338)	0.0000	0.0000	0
20/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,617.0000	3,820.0000	5.612	0	0	0
20/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	5,102.0000	4,859.0000	(4.763)	0	0	0
20/02/2009	R201	2010/02/04			Bond Future	7.8590	7.7470	(1.425)	0.0000	0.0000	0
20/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,207.0000	4,421.0000	5.087	0	0	0
20/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,680.0000	5,437.0000	(4.278)	0	0	0
20/02/2009	R203	2009/05/07			Bond Future	8.4000	8.3180	(0.976)	0.0000	0.0000	15
20/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,835.0000	1,665.0000	(9.264)	0	0	0
20/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,285.0000	5,598.0000	5.922	0	0	0
20/02/2009	R203	2009/08/06			Bond Future	8.3490	8.2630	(1.030)	0.0000	0.0000	0
20/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,922.0000	8,250.0000	4.140	0	0	0
20/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,884.0000	2,714.0000	(5.895)	0	0	0
20/02/2009	R203	2009/11/05			Bond Future	8.3620	8.2730	(1.064)	0.0000	0.0000	0
20/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,059.0000	4,254.0000	4.804	0	0	0
20/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,083.0000	8,774.0000	(3.402)	0	0	0
20/02/2009	R203	2010/02/04			Bond Future	8.3960	8.3030	(1.108)	0.0000	0.0000	0
20/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,864.0000	7,120.0000	3.730	0	0	0
20/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,951.0000	7,693.0000	(3.245)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	R204	2009/05/07			Bond Future	8.4380	8.3560	(0.972)	0.0000	0.0000	305
20/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,715.0000	2,490.0000	(8.287)	0	0	750
20/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,678.0000	4,977.0000	6.392	0	0	0
20/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,601.0000	5,936.0000	5.981	0	0	0
20/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2,102.0000	1,912.0000	(9.039)	0	0	0
20/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,337.0000	5,968.0000	(5.823)	0	0	0
20/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,819.0000	1,974.0000	8.521	0	0	750
20/02/2009	R204	2009/08/06			Bond Future	8.3960	8.3110	(1.012)	0.0000	0.0000	0
20/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,279.0000	3,092.0000	(5.703)	0	0	0
20/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,465.0000	8,814.0000	4.123	0	0	0
20/02/2009	R204	2009/11/05			Bond Future	8.4090	8.3200	(1.058)	0.0000	0.0000	0
20/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,411.0000	4,623.0000	4.806	0	0	0
20/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,238.0000	9,898.0000	(3.321)	0	0	0
20/02/2009	R204	2010/02/04			Bond Future	8.4390	8.3460	(1.102)	0.0000	0.0000	0
20/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,165.0000	7,445.0000	3.908	0	0	0
20/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,624.0000	8,340.0000	(3.293)	0	0	0
20/02/2009	R206	2009/05/07			Bond Future	7.8580	7.7640	(1.196)	0.0000	0.0000	2,179
20/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	4,825.0000	5,110.0000	5.907	0	0	0
20/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	577.0000	501.0000	(13.172)	0	0	0
20/02/2009	R206	2009/08/06			Bond Future	7.7470	7.6480	(1.278)	0.0000	0.0000	0
20/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1,064.0000	977.0000	(8.177)	0	0	0
20/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,393.0000	6,670.0000	4.333	0	0	0
20/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,820.0000	1,950.0000	7.143	0	0	300
20/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,606.0000	4,372.0000	(5.080)	0	0	0
20/02/2009	R206	2009/11/05			Bond Future	7.7220	7.6140	(1.399)	0.0000	0.0000	0
20/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,968.0000	3,768.0000	(5.040)	0	0	0
20/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,187.0000	3,366.0000	5.617	0	0	0
20/02/2009	R206	2010/02/04			Bond Future	7.7230	7.6070	(1.502)	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
20/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,705.0000	3,892.0000	5.047	0	0	0
20/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,450.0000	4,250.0000	(4.494)	0	0	0
20/02/2009	R207	2009/05/07			Bond Future	8.4750	8.4040	(0.838)	0.0000	0.0000	0
20/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,680.0000	5,968.0000	5.070	0	0	0
20/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2,327.0000	2,149.0000	(7.649)	0	0	0
20/02/2009	R207	2009/08/06			Bond Future	8.4390	8.3650	(0.877)	0.0000	0.0000	0
20/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,607.0000	3,433.0000	(4.824)	0	0	0
20/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,668.0000	8,975.0000	3.542	0	0	0
20/02/2009	R207	2009/11/05			Bond Future	8.4500	8.3730	(0.911)	0.0000	0.0000	0
20/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,880.0000	10,574.0000	(2.813)	0	0	0
20/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,550.0000	4,737.0000	4.110	0	0	0
20/02/2009	R207	2010/02/04			Bond Future	8.4770	8.3970	(0.944)	0.0000	0.0000	0
20/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,991.0000	8,738.0000	(2.814)	0	0	0
20/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,553.0000	7,804.0000	3.323	0	0	0
20/02/2009	R208	2009/05/07			Bond Future	8.5060	8.4210	(0.999)	0.0000	0.0000	0
20/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,757.0000	5,077.0000	6.727	0	0	0
20/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	3,133.0000	2,878.0000	(8.139)	0	0	0
20/02/2009	R208	2009/08/06			Bond Future	8.4950	8.4070	(1.036)	0.0000	0.0000	0
20/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,881.0000	3,667.0000	(5.514)	0	0	0
20/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,732.0000	9,108.0000	4.306	0	0	0
20/02/2009	R208	2009/11/05			Bond Future	8.5410	8.4490	(1.077)	0.0000	0.0000	0
20/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,545.0000	10,187.0000	(3.395)	0	0	0
20/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,139.0000	5,389.0000	4.865	0	0	0
20/02/2009	R208	2010/02/04			Bond Future	8.6350	8.5400	(1.100)	0.0000	0.0000	0
20/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,437.0000	8,755.0000	3.769	0	0	0
20/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,311.0000	9,015.0000	(3.179)	0	0	0
20/02/2009	R209	2009/05/07			Bond Future	8.1640	8.0630	(1.237)	0.0000	0.0000	5,493

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	2,221.0000	1,966.0000	(11.481)	0	0	0
20/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	9,195.0000	9,857.0000	7.200	0	0	0
20/02/2009	R209	2009/08/06			Bond Future	8.1340	8.0310	(1.266)	0.0000	0.0000	0
20/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	10,822.0000	11,419.0000	5.517	0	0	0
20/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	5,561.0000	5,220.0000	(6.132)	0	0	0
20/02/2009	R209	2009/11/05			Bond Future	8.1360	8.0300	(1.303)	0.0000	0.0000	0
20/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	6,623.0000	7,025.0000	6.070	0	0	0
20/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	15,292.0000	14,730.0000	(3.675)	0	0	0
20/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	17,164.0000	16,566.0000	(3.484)	0	0	0
20/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,779.0000	6,144.0000	6.316	0	0	5,000
20/02/2009	R209	2010/02/04			Bond Future	8.1470	8.0380	(1.338)	0.0000	0.0000	0
20/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	19,820.0000	20,556.0000	3.713	0	0	0
20/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	9,316.0000	9,791.0000	5.099	0	0	2,500
20/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,640.0000	5,388.0000	(4.468)	0	0	0
20/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	15,479.0000	14,967.0000	(3.308)	0	0	0
20/02/2009	TRT1	2009/05/07			Index Future	290.9990	292.3740	0.473	0.0000	0.0000	0
20/02/2009	TRT1	2009/08/06			Index Future	298.5820	299.9910	0.472	0.0000	0.0000	100
20/02/2009	TRT1	2009/11/05			Index Future	304.9240	306.3683	0.474	0.0000	0.0000	0
20/02/2009	ZAAD	2009/03/16			Currency Future	6.5336	6.5398	0.095	0.0000	0.0000	12,985
20/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,567.0000	1,561.0000	(0.383)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	369.0000	358.0000	(2.981)	0	0	0
20/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	191.0000	181.0000	(5.236)	0	0	0
20/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,667.0000	1,661.0000	(0.360)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	458.0000	466.0000	1.747	0	0	0
20/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	4.0000	4.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD 2009/03/16	6.10	Put	Currency Future	25.0000	26.0000	4.000	0	0	0
20/02/2009	ZAAD 2009/03/16	8.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	ZAAD 2009/03/16	6.15	Call	Currency Future	416.0000	423.0000	1.683	0	0	0
20/02/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	223.0000	213.0000	(4.484)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.55	Put	Currency Future	191.0000	181.0000	(5.236)	0	0	0
20/02/2009	ZAAD 2009/03/16	8.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.50	Put	Currency Future	161.0000	152.0000	(5.590)	0	0	0
20/02/2009	ZAAD 2009/03/16	8.00	Put	Currency Future	1,468.0000	1,461.0000	(0.477)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.20	Call	Currency Future	376.0000	381.0000	1.330	0	0	0
20/02/2009	ZAAD 2009/03/16	7.00	Put	Currency Future	531.0000	521.0000	(1.883)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.65	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	ZAAD 2009/03/16	7.05	Put	Currency Future	572.0000	563.0000	(1.573)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.65	Put	Currency Future	257.0000	247.0000	(3.891)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.75	Put	Currency Future	330.0000	320.0000	(3.030)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.90	Put	Currency Future	1,369.0000	1,362.0000	(0.511)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.00	Call	Currency Future	65.0000	61.0000	(6.154)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.10	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.55	Call	Currency Future	174.0000	171.0000	(1.724)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.75	Call	Currency Future	113.0000	109.0000	(3.540)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.15	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
20/02/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	223.0000	213.0000	(4.484)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.10	Put	Currency Future	614.0000	605.0000	(1.466)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.20	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.70	Put	Currency Future	292.0000	282.0000	(3.425)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.35	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.40	Put	Currency Future	110.0000	102.0000	(7.273)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.85	Put	Currency Future	409.0000	398.0000	(2.689)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.85	Put	Currency Future	1,319.0000	1,313.0000	(0.455)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.00	Put	Currency Future	14.0000	15.0000	7.143	0	0	0
20/02/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	156.0000	153.0000	(1.923)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.40	Call	Currency Future	244.0000	242.0000	(0.820)	0	0	0
20/02/2009	ZAAD 2009/03/16	7.20	Put	Currency Future	701.0000	692.0000	(1.284)	0	0	0
20/02/2009	ZAAD 2009/03/16	6.00	Call	Currency Future	547.0000	554.0000	1.280	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	126.0000	122.0000	(3.175)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	195.0000	192.0000	(1.538)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	614.0000	605.0000	(1.466)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	376.0000	381.0000	1.330	0	0	0
20/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	134.0000	125.0000	(6.716)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	272.0000	272.0000	-	0	0	0
20/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	416.0000	423.0000	1.683	0	0	0
20/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	491.0000	481.0000	(2.037)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	791.0000	783.0000	(1.011)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	92.0000	88.0000	(4.348)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	1,026.0000	1,019.0000	(0.682)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,369.0000	1,362.0000	(0.511)	0	0	0
20/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
20/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	449.0000	439.0000	(2.227)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	48.0000	45.0000	(6.250)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	884.0000	876.0000	(0.905)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	218.0000	215.0000	(1.376)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	43.0000	41.0000	(4.651)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	110.0000	102.0000	(7.273)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	837.0000	829.0000	(0.956)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	218.0000	215.0000	(1.376)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	244.0000	242.0000	(0.820)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,172.0000	1,165.0000	(0.597)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	140.0000	136.0000	(2.857)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	56.0000	52.0000	(7.143)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	339.0000	340.0000	0.295	0	0	0
20/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	657.0000	648.0000	(1.370)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,075.0000	1,067.0000	(0.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	572.0000	563.0000	(1.573)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	134.0000	125.0000	(6.716)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	21.0000	19.0000	(9.524)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	5.0000	5.0000	-	0	0	0
20/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,518.0000	1,511.0000	(0.461)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	102.0000	98.0000	(3.922)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	257.0000	247.0000	(3.891)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	931.0000	923.0000	(0.859)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	56.0000	50.0000	(10.714)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	292.0000	282.0000	(3.425)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,418.0000	1,412.0000	(0.423)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	305.0000	305.0000	-	0	0	0
20/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
20/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
20/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	369.0000	358.0000	(2.981)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	71.0000	65.0000	(8.451)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	701.0000	692.0000	(1.284)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	126.0000	122.0000	(3.175)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	746.0000	737.0000	(1.206)	0	0	0
20/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	594.0000	601.0000	1.178	0	0	0
20/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
20/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	884.0000	876.0000	(0.905)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,221.0000	1,214.0000	(0.573)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	502.0000	509.0000	1.394	0	0	0
20/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
20/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	641.0000	648.0000	1.092	0	0	0
20/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	75.0000	71.0000	(5.333)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	491.0000	481.0000	(2.037)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
20/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
20/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,123.0000	1,116.0000	(0.623)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	657.0000	648.0000	(1.370)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	12.0000	11.0000	(8.333)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	978.0000	971.0000	(0.716)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	791.0000	783.0000	(1.011)	0	0	0
20/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,270.0000	1,263.0000	(0.551)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	83.0000	79.0000	(4.819)	0	0	0
20/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	449.0000	439.0000	(2.227)	0	0	0
20/02/2009	ZAAD	2009/06/12			Currency Future	6.6128	6.6163	0.053	0.0000	0.0000	1,370
20/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	687.0000	687.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	289.0000	284.0000	(1.730)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	760.0000	754.0000	(0.789)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	475.0000	470.0000	(1.053)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	410.0000	404.0000	(1.463)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	124.0000	121.0000	(2.419)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	212.0000	207.0000	(2.358)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	452.0000	450.0000	(0.442)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	338.0000	336.0000	(0.592)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	153.0000	150.0000	(1.961)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,067.0000	1,061.0000	(0.562)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	237.0000	235.0000	(0.844)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	616.0000	616.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	690.0000	684.0000	(0.870)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	372.0000	370.0000	(0.538)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	281.0000	279.0000	(0.712)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	582.0000	582.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,636.0000	1,631.0000	(0.306)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	724.0000	718.0000	(0.829)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	618.0000	612.0000	(0.971)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	499.0000	497.0000	(0.401)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	524.0000	524.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	252.0000	250.0000	(0.794)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	378.0000	373.0000	(1.323)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	281.0000	279.0000	(0.712)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	153.0000	150.0000	(1.961)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	355.0000	353.0000	(0.563)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	618.0000	612.0000	(0.971)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	348.0000	342.0000	(1.724)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	616.0000	616.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	169.0000	166.0000	(1.775)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	323.0000	320.0000	(0.929)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	190.0000	186.0000	(2.105)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	986.0000	981.0000	(0.507)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	510.0000	504.0000	(1.176)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	410.0000	404.0000	(1.463)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,545.0000	1,540.0000	(0.324)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	908.0000	902.0000	(0.661)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	391.0000	389.0000	(0.512)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	169.0000	166.0000	(1.775)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	355.0000	353.0000	(0.563)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	410.0000	408.0000	(0.488)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	236.0000	231.0000	(2.119)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	442.0000	436.0000	(1.357)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	452.0000	450.0000	(0.442)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	510.0000	504.0000	(1.176)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	372.0000	370.0000	(0.538)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	410.0000	408.0000	(0.488)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,636.0000	1,631.0000	(0.306)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	582.0000	582.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	323.0000	320.0000	(0.929)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,067.0000	1,061.0000	(0.562)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	58.0000	56.0000	(3.448)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	553.0000	552.0000	(0.181)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	171.0000	169.0000	(1.170)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	308.0000	305.0000	(0.974)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	130.0000	128.0000	(1.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	724.0000	724.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	431.0000	428.0000	(0.696)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	209.0000	206.0000	(1.435)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	651.0000	651.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	442.0000	436.0000	(1.357)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	318.0000	312.0000	(1.887)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	796.0000	790.0000	(0.754)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	581.0000	575.0000	(1.033)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	348.0000	342.0000	(1.724)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	294.0000	292.0000	(0.680)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	113.0000	111.0000	(1.770)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	524.0000	524.0000	-	0	0	0
20/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,150.0000	1,144.0000	(0.522)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	261.0000	256.0000	(1.916)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	139.0000	137.0000	(1.439)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	212.0000	207.0000	(2.358)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	289.0000	284.0000	(1.730)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	252.0000	250.0000	(0.794)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	545.0000	539.0000	(1.101)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	474.0000	473.0000	(0.211)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	870.0000	864.0000	(0.690)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,729.0000	1,724.0000	(0.289)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	294.0000	292.0000	(0.680)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	545.0000	539.0000	(1.101)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,027.0000	1,021.0000	(0.584)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,192.0000	1,187.0000	(0.419)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	308.0000	305.0000	(0.974)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	261.0000	256.0000	(1.916)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	870.0000	864.0000	(0.690)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	474.0000	473.0000	(0.211)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	947.0000	941.0000	(0.634)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	105.0000	103.0000	(1.905)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	149.0000	147.0000	(1.342)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	209.0000	206.0000	(1.435)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	183.0000	180.0000	(1.639)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	49.0000	48.0000	(2.041)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	581.0000	575.0000	(1.033)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,454.0000	1,449.0000	(0.344)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	690.0000	684.0000	(0.870)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	138.0000	135.0000	(2.174)	0	0	0
20/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	67.0000	65.0000	(2.985)	0	0	0
20/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	111.0000	108.0000	(2.703)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	269.0000	266.0000	(1.115)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,365.0000	1,360.0000	(0.366)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	796.0000	790.0000	(0.754)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	105.0000	103.0000	(1.905)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	656.0000	650.0000	(0.915)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,192.0000	1,187.0000	(0.419)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,278.0000	1,272.0000	(0.469)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	195.0000	193.0000	(1.026)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	222.0000	220.0000	(0.901)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	833.0000	827.0000	(0.720)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,108.0000	1,103.0000	(0.451)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	91.0000	89.0000	(2.198)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	121.0000	119.0000	(1.653)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,365.0000	1,360.0000	(0.366)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	947.0000	941.0000	(0.634)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,278.0000	1,272.0000	(0.469)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	160.0000	158.0000	(1.250)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	78.0000	76.0000	(2.564)	0	0	0
20/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	760.0000	754.0000	(0.789)	0	0	0
20/02/2009	ZAAD	2009/09/14			Currency Future	6.6768	6.6810	0.063	0.0000	0.0000	140
20/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	453.0000	447.0000	(1.325)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	316.0000	315.0000	(0.316)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	0.0000	578.0000	100.000	0	0	0
20/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	540.0000	539.0000	(0.185)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	1,025.0000	1,019.0000	(0.585)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	0.0000	447.0000	100.000	0	0	0
20/02/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	522.0000	521.0000	(0.192)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	714.0000	708.0000	(0.840)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	514.0000	508.0000	(1.167)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.45	Call	Currency Future	289.0000	287.0000	(0.692)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.65	Put	Currency Future	514.0000	508.0000	(1.167)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.25	Call	Currency Future	0.0000	710.0000	100.000	0	0	0
20/02/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	545.0000	540.0000	(0.917)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	441.0000	439.0000	(0.454)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	920.0000	913.0000	(0.761)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.45	Put	Currency Future	1,062.0000	1,056.0000	(0.565)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.65	Call	Currency Future	540.0000	539.0000	(0.185)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.30	Call	Currency Future	686.0000	685.0000	(0.146)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	618.0000	617.0000	(0.162)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.35	Put	Currency Future	990.0000	984.0000	(0.606)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.25	Put	Currency Future	0.0000	279.0000	100.000	0	0	0
20/02/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	392.0000	386.0000	(1.531)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.50	Call	Currency Future	276.0000	274.0000	(0.725)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.75	Call	Currency Future	504.0000	503.0000	(0.198)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.40	Put	Currency Future	363.0000	357.0000	(1.653)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.35	Put	Currency Future	335.0000	330.0000	(1.493)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.55	Call	Currency Future	580.0000	578.0000	(0.345)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.40	Call	Currency Future	302.0000	300.0000	(0.662)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.30	Put	Currency Future	309.0000	304.0000	(1.618)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	545.0000	540.0000	(0.917)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	599.0000	597.0000	(0.334)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	263.0000	261.0000	(0.760)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.40	Call	Currency Future	640.0000	638.0000	(0.313)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.70	Call	Currency Future	522.0000	521.0000	(0.192)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.45	Put	Currency Future	392.0000	386.0000	(1.531)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.50	Put	Currency Future	422.0000	416.0000	(1.422)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.50	Put	Currency Future	1,099.0000	1,093.0000	(0.546)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.45	Call	Currency Future	618.0000	617.0000	(0.162)	0	0	0
20/02/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	560.0000	558.0000	(0.357)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	885.0000	879.0000	(0.678)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	611.0000	605.0000	(0.982)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	456.0000	454.0000	(0.439)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	487.0000	486.0000	(0.205)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	885.0000	879.0000	(0.678)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	362.0000	360.0000	(0.552)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	362.0000	360.0000	(0.552)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	679.0000	673.0000	(0.884)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	487.0000	486.0000	(0.205)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	679.0000	673.0000	(0.884)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	331.0000	329.0000	(0.604)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	954.0000	948.0000	(0.629)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,136.0000	1,130.0000	(0.528)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	413.0000	411.0000	(0.484)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,025.0000	1,019.0000	(0.585)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	483.0000	477.0000	(1.242)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	456.0000	454.0000	(0.439)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	471.0000	470.0000	(0.212)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	786.0000	780.0000	(0.763)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	302.0000	300.0000	(0.662)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	331.0000	329.0000	(0.604)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	644.0000	639.0000	(0.776)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	611.0000	605.0000	(0.982)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	346.0000	344.0000	(0.578)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	577.0000	572.0000	(0.867)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	662.0000	661.0000	(0.151)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	379.0000	377.0000	(0.528)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	427.0000	425.0000	(0.468)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	954.0000	948.0000	(0.629)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	852.0000	846.0000	(0.704)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	819.0000	813.0000	(0.733)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	852.0000	846.0000	(0.704)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	441.0000	439.0000	(0.454)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	379.0000	377.0000	(0.528)	0	0	0
20/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	714.0000	708.0000	(0.840)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	396.0000	394.0000	(0.505)	0	0	0
20/02/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	396.0000	394.0000	(0.505)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/02/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	750.0000	744.0000	(0.800)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	819.0000	813.0000	(0.733)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	786.0000	780.0000	(0.763)	0	0	0
20/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	413.0000	411.0000	(0.484)	0	0	0

Grand Total: **429,025**