



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 23/02/2009

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
23/02/2009	\$ / R 2009/03/16			Currency Future	10.2065	10.0576	(1.459)	10.2600	9.9900	168,175
23/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	149.0000	103.0000	(30.872)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	693.0000	796.0000	14.863	0	0	0
23/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,709.0000	1,559.0000	(8.777)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,957.0000	1,808.0000	(7.614)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	102.0000	141.0000	38.235	0	0	2,550
23/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	303.0000	375.0000	23.762	0	0	0
23/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	271.0000	202.0000	(25.461)	0	0	1,500
23/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,439.0000	1,568.0000	8.965	0	0	0
23/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,415.0000	1,263.0000	(10.742)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,858.0000	1,708.0000	(8.073)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	309.0000	233.0000	(24.595)	0	0	0
23/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	208.0000	154.0000	(25.962)	0	0	10,000
23/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	683.0000	554.0000	(18.887)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,513.0000	1,361.0000	(10.046)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	290.0000	217.0000	(25.172)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	365.0000	445.0000	21.918	0	0	0
23/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	77.0000	96.0000	24.675	0	0	0
23/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	182.0000	131.0000	(28.022)	0	0	2,500

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	134.0000	178.0000	32.836	0	0	0
23/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,057.0000	1,908.0000	(7.244)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	333.0000	409.0000	22.823	0	0	0
23/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	653.0000	754.0000	15.467	0	0	0
23/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,464.0000	1,312.0000	(10.383)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,157.0000	2,008.0000	(6.908)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	352.0000	268.0000	(23.864)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	159.0000	112.0000	(29.560)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	59.0000	34.0000	(42.373)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	376.0000	288.0000	(23.404)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	222.0000	164.0000	(26.126)	0	0	10,000
23/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	246.0000	311.0000	26.423	0	0	0
23/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	246.0000	311.0000	26.423	0	0	0
23/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	466.0000	557.0000	19.528	0	0	0
23/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	490.0000	385.0000	(21.429)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,303.0000	1,426.0000	9.440	0	0	0
23/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
23/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	859.0000	711.0000	(17.229)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	220.0000	280.0000	27.273	0	0	0
23/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	902.0000	1,011.0000	12.084	0	0	0
23/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	194.0000	142.0000	(26.804)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,258.0000	1,379.0000	9.618	0	0	0
23/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	376.0000	288.0000	(23.404)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	153.0000	198.0000	29.412	0	0	0
23/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	575.0000	674.0000	17.217	0	0	0
23/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	459.0000	356.0000	(22.440)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	238.0000	176.0000	(26.050)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	538.0000	634.0000	17.844	0	0	0
23/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,562.0000	1,410.0000	(9.731)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	501.0000	596.0000	18.962	0	0	0
23/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,367.0000	1,214.0000	(11.192)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	220.0000	280.0000	27.273	0	0	0
23/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	123.0000	81.0000	(34.146)	0	0	3,500
23/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	402.0000	309.0000	(23.134)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	65.0000	36.0000	(44.615)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,041.0000	885.0000	(14.986)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,272.0000	1,118.0000	(12.107)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,207.0000	2,058.0000	(6.751)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
23/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	817.0000	924.0000	13.097	0	0	0
23/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	93.0000	125.0000	34.409	0	0	0
23/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	108.0000	69.0000	(36.111)	0	0	2,500
23/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	859.0000	711.0000	(17.229)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,107.0000	1,958.0000	(7.072)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,908.0000	1,758.0000	(7.862)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	365.0000	445.0000	21.918	0	0	0
23/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	989.0000	1,101.0000	11.325	0	0	0
23/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	131.0000	88.0000	(32.824)	0	0	0
23/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,307.0000	2,158.0000	(6.459)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,611.0000	1,460.0000	(9.373)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	599.0000	482.0000	(19.533)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	271.0000	202.0000	(25.461)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	614.0000	714.0000	16.287	0	0	0
23/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,367.0000	1,214.0000	(11.192)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	134.0000	178.0000	32.836	0	0	0
23/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	330.0000	250.0000	(24.242)	0	0	0
23/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,759.0000	1,609.0000	(8.528)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,225.0000	1,071.0000	(12.571)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	490.0000	385.0000	(21.429)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	274.0000	342.0000	24.818	0	0	0
23/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	558.0000	449.0000	(19.534)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	96.0000	59.0000	(38.542)	0	0	2,500
23/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	196.0000	251.0000	28.061	0	0	0
23/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,759.0000	1,609.0000	(8.528)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,858.0000	1,708.0000	(8.073)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	733.0000	838.0000	14.325	0	0	0
23/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,415.0000	1,263.0000	(10.742)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	170.0000	121.0000	(28.824)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	123.0000	81.0000	(34.146)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,808.0000	1,658.0000	(8.296)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,107.0000	1,958.0000	(7.072)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	274.0000	342.0000	24.818	0	0	0
23/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	817.0000	924.0000	13.097	0	0	0
23/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,007.0000	1,858.0000	(7.424)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,132.0000	977.0000	(13.693)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	330.0000	250.0000	(24.242)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	238.0000	176.0000	(26.050)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	254.0000	189.0000	(25.591)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,034.0000	1,147.0000	10.928	0	0	0
23/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	430.0000	332.0000	(22.791)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	303.0000	375.0000	23.762	0	0	0
23/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	64.0000	73.0000	14.063	0	0	0
23/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	431.0000	519.0000	20.418	0	0	0
23/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	90.0000	54.0000	(40.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,007.0000	1,858.0000	(7.424)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	459.0000	356.0000	(22.440)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	398.0000	481.0000	20.854	0	0	0
23/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,319.0000	1,166.0000	(11.600)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	70.0000	84.0000	20.000	0	0	0
23/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,611.0000	1,460.0000	(9.373)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,513.0000	1,361.0000	(10.046)	0	0	0
23/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,104.0000	2,247.0000	6.797	0	0	0
23/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	770.0000	630.0000	(18.182)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	775.0000	880.0000	13.548	0	0	0
23/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,908.0000	1,758.0000	(7.862)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	34.0000	28.0000	(17.647)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	904.0000	753.0000	(16.704)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	25.0000	19.0000	(24.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	153.0000	198.0000	29.412	0	0	0
23/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	431.0000	519.0000	20.418	0	0	0
23/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	859.0000	967.0000	12.573	0	0	0
23/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	9.0000	6.0000	(33.333)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	254.0000	189.0000	(25.591)	0	0	5,000
23/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,660.0000	1,509.0000	(9.096)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,660.0000	1,509.0000	(9.096)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,041.0000	885.0000	(14.986)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
23/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	352.0000	268.0000	(23.864)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	726.0000	591.0000	(18.595)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	115.0000	75.0000	(34.783)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	945.0000	1,056.0000	11.746	0	0	0
23/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	814.0000	670.0000	(17.690)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	683.0000	554.0000	(18.887)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	140.0000	95.0000	(32.143)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,132.0000	977.0000	(13.693)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	77.0000	96.0000	24.675	0	0	0
23/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,319.0000	1,166.0000	(11.600)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	430.0000	332.0000	(22.791)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	75.0000	43.0000	(42.667)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	182.0000	131.0000	(28.022)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	599.0000	482.0000	(19.533)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	173.0000	224.0000	29.480	0	0	0
23/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	102.0000	64.0000	(37.255)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	93.0000	125.0000	34.409	0	0	0
23/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	945.0000	1,056.0000	11.746	0	0	0
23/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	950.0000	797.0000	(16.105)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	44.0000	39.0000	(11.364)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	90.0000	54.0000	(40.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	524.0000	416.0000	(20.611)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,169.0000	1,285.0000	9.923	0	0	0
23/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	170.0000	121.0000	(28.824)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	950.0000	797.0000	(16.105)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	117.0000	159.0000	35.897	0	0	0
23/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	398.0000	481.0000	20.854	0	0	0
23/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	54.0000	31.0000	(42.593)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	575.0000	674.0000	17.217	0	0	0
23/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	194.0000	142.0000	(26.804)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	80.0000	46.0000	(42.500)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,348.0000	1,474.0000	9.347	0	0	0
23/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	614.0000	714.0000	16.287	0	0	0
23/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,034.0000	1,147.0000	10.928	0	0	0
23/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,157.0000	2,008.0000	(6.908)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	641.0000	517.0000	(19.345)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,719.0000	1,855.0000	7.912	0	0	0
23/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	538.0000	634.0000	17.844	0	0	0
23/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,123.0000	1,239.0000	10.329	0	0	0
23/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,057.0000	1,908.0000	(7.244)	0	0	0
23/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	21.0000	10.0000	(52.381)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,814.0000	1,953.0000	7.663	0	0	0
23/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	1,086.0000	931.0000	(14.273)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	904.0000	753.0000	(16.704)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	30.0000	23.0000	(23.333)	0	0	0
23/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,562.0000	1,410.0000	(9.731)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	102.0000	64.0000	(37.255)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	71.0000	39.0000	(45.070)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	49.0000	28.0000	(42.857)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	48.0000	46.0000	(4.167)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	814.0000	670.0000	(17.690)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	58.0000	63.0000	8.621	0	0	0
23/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,214.0000	1,332.0000	9.720	0	0	0
23/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	726.0000	591.0000	(18.595)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	40.0000	33.0000	(17.500)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	70.0000	84.0000	20.000	0	0	0
23/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	31.0000	16.0000	(48.387)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,484.0000	1,615.0000	8.827	0	0	0
23/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	41.0000	23.0000	(43.902)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,393.0000	1,520.0000	9.117	0	0	0
23/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,624.0000	1,759.0000	8.313	0	0	0
23/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	996.0000	841.0000	(15.562)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	34.0000	18.0000	(47.059)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	28.0000	14.0000	(50.000)	0	0	0
23/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,671.0000	1,807.0000	8.139	0	0	0
23/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,577.0000	1,711.0000	8.497	0	0	0
23/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	71.0000	39.0000	(45.070)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	173.0000	224.0000	29.480	0	0	0
23/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,214.0000	1,332.0000	9.720	0	0	0
23/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,439.0000	1,568.0000	8.965	0	0	0
23/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	45.0000	25.0000	(44.444)	0	0	0
23/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	309.0000	233.0000	(24.595)	0	0	0
23/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	84.0000	110.0000	30.952	0	0	0
23/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	117.0000	159.0000	35.897	0	0	0
23/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	524.0000	416.0000	(20.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R	2009/03/16	11.30	Put	Currency Future	1,169.0000	1,285.0000	9.923	0	0	0
23/02/2009	\$ / R	2009/03/16	11.90	Call	Currency Future	25.0000	13.0000	(48.000)	0	0	0
23/02/2009	\$ / R	2009/03/16	11.80	Call	Currency Future	31.0000	16.0000	(48.387)	0	0	0
23/02/2009	\$ / R	2009/03/16	11.80	Put	Currency Future	1,624.0000	1,759.0000	8.313	0	0	0
23/02/2009	\$ / R	2009/03/16	11.70	Call	Currency Future	37.0000	20.0000	(45.946)	0	0	0
23/02/2009	\$ / R	2009/03/16	11.70	Put	Currency Future	1,531.0000	1,663.0000	8.622	0	0	0
23/02/2009	\$ / R	2009/03/16	11.30	Call	Currency Future	75.0000	43.0000	(42.667)	0	0	0
23/02/2009	\$ / R	2009/03/16	11.20	Call	Currency Future	85.0000	50.0000	(41.176)	0	0	0
23/02/2009	\$ / R	2009/03/16	11.20	Put	Currency Future	1,078.0000	1,192.0000	10.575	0	0	0
23/02/2009	\$ / R	2009/03/16	10.80	Call	Currency Future	140.0000	95.0000	(32.143)	0	0	0
23/02/2009	\$ / R	2009/03/16	10.80	Put	Currency Future	733.0000	838.0000	14.325	0	0	0
23/02/2009	\$ / R	2009/03/16	9.65	Call	Currency Future	641.0000	517.0000	(19.345)	0	0	0
23/02/2009	\$ / R	2009/03/16	10.85	Call	Currency Future	131.0000	88.0000	(32.824)	0	0	0
23/02/2009	\$ / R	2009/03/16	10.85	Put	Currency Future	775.0000	880.0000	13.548	0	0	0
23/02/2009	\$ / R	2009/03/16	11.10	Call	Currency Future	96.0000	59.0000	(38.542)	0	0	0
23/02/2009	\$ / R	2009/03/16	11.10	Put	Currency Future	989.0000	1,101.0000	11.325	0	0	0
23/02/2009	\$ / R	2009/03/16	9.65	Put	Currency Future	84.0000	110.0000	30.952	0	0	0
23/02/2009	\$ / R	2009/06/12			Currency Future	10.3752	10.2213	(1.483)	10.2700	10.1700	19,422
23/02/2009	\$ / R	2009/06/12	8.35	Put	Currency Future	41.0000	53.0000	29.268	0	0	0
23/02/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,539.0000	1,412.0000	(8.252)	0	0	0
23/02/2009	\$ / R	2009/06/12	9.00	Put	Currency Future	123.0000	151.0000	22.764	0	0	0
23/02/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	566.0000	634.0000	12.014	0	0	0
23/02/2009	\$ / R	2009/06/12	11.70	Put	Currency Future	1,579.0000	1,705.0000	7.980	0	0	0
23/02/2009	\$ / R	2009/06/12	8.95	Put	Currency Future	114.0000	141.0000	23.684	0	0	0
23/02/2009	\$ / R	2009/06/12	9.00	Call	Currency Future	1,498.0000	1,373.0000	(8.344)	0	0	0
23/02/2009	\$ / R	2009/06/12	10.05	Call	Currency Future	804.0000	714.0000	(11.194)	0	0	0
23/02/2009	\$ / R	2009/06/12	9.10	Call	Currency Future	1,418.0000	1,295.0000	(8.674)	0	0	0
23/02/2009	\$ / R	2009/06/12	10.25	Put	Currency Future	595.0000	665.0000	11.765	0	0	0
23/02/2009	\$ / R	2009/06/12	11.85	Put	Currency Future	1,699.0000	1,828.0000	7.593	0	0	0
23/02/2009	\$ / R	2009/06/12	10.25	Call	Currency Future	721.0000	636.0000	(11.789)	0	0	0
23/02/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	479.0000	543.0000	13.361	0	0	0
23/02/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	224.0000	199.0000	(11.161)	0	0	0
23/02/2009	\$ / R	2009/06/12	8.95	Call	Currency Future	1,539.0000	1,412.0000	(8.252)	0	0	0
23/02/2009	\$ / R	2009/06/12	9.10	Put	Currency Future	142.0000	174.0000	22.535	0	0	0
23/02/2009	\$ / R	2009/06/12	10.40	Call	Currency Future	662.0000	583.0000	(11.934)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	804.0000	714.0000	(11.194)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	477.0000	428.0000	(10.273)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,312.0000	1,430.0000	8.994	0	0	0
23/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	106.0000	131.0000	23.585	0	0	0
23/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	687.0000	761.0000	10.771	0	0	0
23/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	334.0000	381.0000	14.072	0	0	0
23/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	656.0000	729.0000	11.128	0	0	0
23/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	254.0000	226.0000	(11.024)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,581.0000	1,452.0000	(8.159)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	846.0000	934.0000	10.402	0	0	0
23/02/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	959.0000	852.0000	(11.157)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,189.0000	1,077.0000	(9.420)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,623.0000	1,493.0000	(8.010)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	54.0000	69.0000	27.778	0	0	0
23/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	188.0000	226.0000	20.213	0	0	0
23/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	479.0000	543.0000	13.361	0	0	0
23/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	338.0000	301.0000	(10.947)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	98.0000	122.0000	24.490	0	0	0
23/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	164.0000	199.0000	21.341	0	0	0
23/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	34.0000	44.0000	29.412	0	0	0
23/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,112.0000	1,970.0000	(6.723)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,049.0000	945.0000	(9.914)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,020.0000	1,879.0000	(6.980)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,840.0000	1,703.0000	(7.446)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,540.0000	1,664.0000	8.052	0	0	0
23/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	114.0000	141.0000	23.684	0	0	0
23/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	70.0000	89.0000	27.143	0	0	0
23/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	45.0000	58.0000	28.889	0	0	0
23/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,752.0000	1,618.0000	(7.648)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	701.0000	618.0000	(11.840)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	571.0000	505.0000	(11.559)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	265.0000	236.0000	(10.943)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	273.0000	323.0000	18.315	0	0	0
23/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,929.0000	1,790.0000	(7.206)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	65.0000	82.0000	26.154	0	0	0
23/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	741.0000	655.0000	(11.606)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	626.0000	696.0000	11.182	0	0	0
23/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	681.0000	600.0000	(11.894)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	876.0000	970.0000	10.731	0	0	0
23/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	380.0000	339.0000	(10.789)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	356.0000	406.0000	14.045	0	0	0
23/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	77.0000	96.0000	24.675	0	0	0
23/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	644.0000	566.0000	(12.112)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	701.0000	618.0000	(11.840)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	551.0000	491.0000	(10.889)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	494.0000	444.0000	(10.121)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	931.0000	827.0000	(11.171)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	626.0000	696.0000	11.182	0	0	0
23/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	969.0000	1,073.0000	10.733	0	0	0
23/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,159.0000	2,015.0000	(6.670)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	22.0000	30.0000	36.364	0	0	0
23/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	718.0000	795.0000	10.724	0	0	0
23/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	426.0000	486.0000	14.085	0	0	0
23/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	608.0000	535.0000	(12.007)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	426.0000	382.0000	(10.329)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,034.0000	1,140.0000	10.251	0	0	0
23/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,665.0000	1,534.0000	(7.868)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,253.0000	2,107.0000	(6.480)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	783.0000	863.0000	10.217	0	0	0
23/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,205.0000	1,318.0000	9.378	0	0	0
23/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	27.0000	36.0000	33.333	0	0	0
23/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	494.0000	444.0000	(10.121)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,840.0000	1,703.0000	(7.446)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,884.0000	1,747.0000	(7.272)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	258.0000	306.0000	18.605	0	0	0
23/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	969.0000	1,073.0000	10.733	0	0	0
23/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	459.0000	412.0000	(10.240)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	65.0000	82.0000	26.154	0	0	0
23/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	59.0000	75.0000	27.119	0	0	0
23/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	507.0000	573.0000	13.018	0	0	0
23/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	313.0000	361.0000	15.335	0	0	0
23/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	513.0000	461.0000	(10.136)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	477.0000	428.0000	(10.273)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,347.0000	2,201.0000	(6.221)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,665.0000	1,534.0000	(7.868)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	536.0000	604.0000	12.687	0	0	0
23/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	988.0000	882.0000	(10.729)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	817.0000	898.0000	9.914	0	0	0
23/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	938.0000	1,040.0000	10.874	0	0	0
23/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,418.0000	1,295.0000	(8.674)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	761.0000	675.0000	(11.301)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	761.0000	675.0000	(11.301)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	401.0000	458.0000	14.214	0	0	0
23/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	846.0000	934.0000	10.402	0	0	0
23/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	77.0000	96.0000	24.675	0	0	0
23/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,796.0000	1,660.0000	(7.572)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	876.0000	780.0000	(10.959)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	536.0000	604.0000	12.687	0	0	0
23/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,752.0000	1,618.0000	(7.648)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,066.0000	1,924.0000	(6.873)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,263.0000	1,148.0000	(9.105)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	214.0000	256.0000	19.626	0	0	0
23/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,169.0000	1,282.0000	9.666	0	0	0
23/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	49.0000	63.0000	28.571	0	0	0
23/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,101.0000	1,210.0000	9.900	0	0	0
23/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	410.0000	367.0000	(10.488)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	90.0000	113.0000	25.556	0	0	0
23/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	70.0000	89.0000	27.143	0	0	0
23/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	782.0000	694.0000	(11.253)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	532.0000	478.0000	(10.150)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,796.0000	1,660.0000	(7.572)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	90.0000	113.0000	25.556	0	0	0
23/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,189.0000	1,077.0000	(9.420)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	571.0000	505.0000	(11.559)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	907.0000	1,007.0000	11.025	0	0	0
23/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	931.0000	827.0000	(11.171)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	395.0000	353.0000	(10.633)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,974.0000	1,835.0000	(7.042)	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
23/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,001.0000	1,106.0000	10.490	0	0	0
23/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	356.0000	406.0000	14.045	0	0	0
23/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,067.0000	1,175.0000	10.122	0	0	0
23/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	83.0000	104.0000	25.301	0	0	0
23/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	142.0000	174.0000	22.535	0	0	0
23/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,501.0000	1,624.0000	8.195	0	0	0
23/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	395.0000	353.0000	(10.633)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	442.0000	396.0000	(10.407)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	37.0000	48.0000	29.730	0	0	0
23/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	507.0000	573.0000	13.018	0	0	0
23/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	656.0000	729.0000	11.128	0	0	0
23/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	276.0000	246.0000	(10.870)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,708.0000	1,576.0000	(7.728)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,339.0000	1,220.0000	(8.887)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	851.0000	757.0000	(11.046)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	299.0000	267.0000	(10.702)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	938.0000	1,040.0000	10.874	0	0	0
23/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	401.0000	458.0000	14.214	0	0	0
23/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	288.0000	256.0000	(11.111)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	153.0000	186.0000	21.569	0	0	0
23/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	293.0000	342.0000	16.724	0	0	0
23/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	903.0000	803.0000	(11.074)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,349.0000	1,468.0000	8.821	0	0	0
23/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	592.0000	520.0000	(12.162)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,001.0000	1,106.0000	10.490	0	0	0
23/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	365.0000	326.0000	(10.685)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	214.0000	256.0000	19.626	0	0	0
23/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	288.0000	256.0000	(11.111)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	49.0000	63.0000	28.571	0	0	0
23/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	164.0000	199.0000	21.341	0	0	0
23/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,018.0000	913.0000	(10.314)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	378.0000	432.0000	14.286	0	0	0
23/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	325.0000	289.0000	(11.077)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	592.0000	520.0000	(12.162)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,169.0000	1,282.0000	9.666	0	0	0
23/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	876.0000	780.0000	(10.959)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,387.0000	1,507.0000	8.652	0	0	0
23/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	313.0000	361.0000	15.335	0	0	0
23/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,462.0000	1,585.0000	8.413	0	0	0
23/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,240.0000	1,355.0000	9.274	0	0	0
23/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	312.0000	278.0000	(10.897)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,378.0000	1,258.0000	(8.708)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	988.0000	882.0000	(10.729)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,276.0000	1,392.0000	9.091	0	0	0
23/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	608.0000	535.0000	(12.007)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	133.0000	163.0000	22.556	0	0	0
23/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,083.0000	977.0000	(9.788)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,276.0000	1,392.0000	9.091	0	0	0
23/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	325.0000	289.0000	(11.077)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	817.0000	898.0000	9.914	0	0	0
23/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,135.0000	1,246.0000	9.780	0	0	0
23/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,458.0000	1,334.0000	(8.505)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	188.0000	226.0000	20.213	0	0	0
23/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	782.0000	694.0000	(11.253)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	662.0000	583.0000	(11.934)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	351.0000	314.0000	(10.541)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	783.0000	863.0000	10.217	0	0	0
23/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,462.0000	1,585.0000	8.413	0	0	0
23/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,974.0000	1,835.0000	(7.042)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,049.0000	945.0000	(9.914)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	681.0000	600.0000	(11.894)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,349.0000	1,468.0000	8.821	0	0	0
23/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	242.0000	288.0000	19.008	0	0	0
23/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,884.0000	1,747.0000	(7.272)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,263.0000	1,148.0000	(9.105)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	687.0000	761.0000	10.771	0	0	0
23/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,864.0000	1,996.0000	7.082	0	0	0
23/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	513.0000	461.0000	(10.136)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,118.0000	1,010.0000	(9.660)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	59.0000	75.0000	27.119	0	0	0
23/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	273.0000	323.0000	18.315	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	566.0000	634.0000	12.014	0	0	0
23/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	244.0000	217.0000	(11.066)	0	0	0
23/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	741.0000	655.0000	(11.606)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	206.0000	183.0000	(11.165)	0	0	0
23/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,033.0000	2,169.0000	6.690	0	0	0
23/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	30.0000	40.0000	33.333	0	0	0
23/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	158.0000	140.0000	(11.392)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,206.0000	2,061.0000	(6.573)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	426.0000	486.0000	14.085	0	0	0
23/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,948.0000	2,082.0000	6.879	0	0	0
23/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	45.0000	58.0000	28.889	0	0	0
23/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	173.0000	153.0000	(11.561)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,339.0000	1,220.0000	(8.887)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	851.0000	757.0000	(11.046)	0	0	0
23/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,864.0000	1,996.0000	7.082	0	0	0
23/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,020.0000	1,879.0000	(6.980)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,619.0000	1,745.0000	7.783	0	0	0
23/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,781.0000	1,911.0000	7.299	0	0	0
23/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	106.0000	131.0000	23.585	0	0	0
23/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	189.0000	167.0000	(11.640)	0	0	0
23/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,581.0000	1,452.0000	(8.159)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,659.0000	1,786.0000	7.655	0	0	0
23/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	215.0000	191.0000	(11.163)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	234.0000	208.0000	(11.111)	0	0	0
23/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,740.0000	1,869.0000	7.414	0	0	0
23/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,822.0000	1,954.0000	7.245	0	0	0
23/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,153.0000	1,043.0000	(9.540)	0	0	0
23/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	181.0000	160.0000	(11.602)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	201.0000	241.0000	19.900	0	0	0
23/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	197.0000	175.0000	(11.168)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	228.0000	272.0000	19.298	0	0	0
23/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	258.0000	306.0000	18.605	0	0	0
23/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,906.0000	2,039.0000	6.978	0	0	0
23/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,083.0000	977.0000	(9.788)	0	0	0
23/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,226.0000	1,112.0000	(9.299)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	1,018.0000	913.0000	(10.314)	0	0	0
23/02/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	293.0000	342.0000	16.724	0	0	0
23/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	903.0000	803.0000	(11.074)	0	0	0
23/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	378.0000	432.0000	14.286	0	0	0
23/02/2009	\$ / R	2009/06/12	10.50	Call	Currency Future	626.0000	550.0000	(12.141)	0	0	0
23/02/2009	\$ / R	2009/06/12	10.50	Put	Currency Future	750.0000	829.0000	10.533	0	0	0
23/02/2009	\$ / R	2009/06/12	10.00	Call	Currency Future	827.0000	735.0000	(11.125)	0	0	0
23/02/2009	\$ / R	2009/06/12	10.00	Put	Currency Future	452.0000	514.0000	13.717	0	0	0
23/02/2009	\$ / R	2009/06/12	11.50	Put	Currency Future	1,424.0000	1,546.0000	8.567	0	0	0
23/02/2009	\$ / R	2009/06/12	11.10	Put	Currency Future	1,135.0000	1,246.0000	9.780	0	0	0
23/02/2009	\$ / R	2009/06/12	11.10	Call	Currency Future	410.0000	367.0000	(10.488)	0	0	0
23/02/2009	\$ / R	2009/06/12	11.35	Put	Currency Future	1,312.0000	1,430.0000	8.994	0	0	0
23/02/2009	\$ / R	2009/06/12	11.05	Call	Currency Future	426.0000	382.0000	(10.329)	0	0	0
23/02/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,101.0000	1,210.0000	9.900	0	0	0
23/02/2009	\$ / R	2009/06/12	11.35	Call	Currency Future	338.0000	301.0000	(10.947)	0	0	0
23/02/2009	\$ / R	2009/09/14			Currency Future	10.5166	10.3554	(1.533)	10.3800	10.3800	270
23/02/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	921.0000	836.0000	(9.229)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.50	Put	Currency Future	905.0000	981.0000	8.398	0	0	0
23/02/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	936.0000	1,014.0000	8.333	0	0	0
23/02/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	903.0000	819.0000	(9.302)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	980.0000	890.0000	(9.184)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	722.0000	793.0000	9.834	0	0	0
23/02/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,126.0000	1,220.0000	8.348	0	0	0
23/02/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	792.0000	726.0000	(8.333)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,122.0000	1,026.0000	(8.556)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	813.0000	885.0000	8.856	0	0	0
23/02/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	960.0000	872.0000	(9.167)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.00	Put	Currency Future	605.0000	670.0000	10.744	0	0	0
23/02/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	874.0000	948.0000	8.467	0	0	0
23/02/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	843.0000	916.0000	8.660	0	0	0
23/02/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	526.0000	590.0000	12.167	0	0	0
23/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	1,000.0000	909.0000	(9.100)	0	0	0
23/02/2009	\$ / R	2009/09/14	10.75	Put	Currency Future	1,066.0000	1,150.0000	7.880	0	0	0
23/02/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	783.0000	854.0000	9.068	0	0	0
23/02/2009	\$ / R	2009/09/14	10.20	Call	Currency Future	1,038.0000	949.0000	(8.574)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,411.0000	1,521.0000	7.796	0	0	0
23/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	833.0000	755.0000	(9.364)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	968.0000	1,047.0000	8.161	0	0	0
23/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	753.0000	823.0000	9.296	0	0	0
23/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,126.0000	1,220.0000	8.348	0	0	0
23/02/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	627.0000	577.0000	(7.974)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,168.0000	1,068.0000	(8.562)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	792.0000	726.0000	(8.333)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,193.0000	1,095.0000	(8.215)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	885.0000	803.0000	(9.266)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	552.0000	612.0000	10.870	0	0	0
23/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	691.0000	762.0000	10.275	0	0	0
23/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	936.0000	1,014.0000	8.333	0	0	0
23/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,020.0000	929.0000	(8.922)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	885.0000	803.0000	(9.266)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	968.0000	1,047.0000	8.161	0	0	0
23/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,145.0000	1,046.0000	(8.646)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	903.0000	819.0000	(9.302)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	578.0000	641.0000	10.900	0	0	0
23/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	940.0000	854.0000	(9.149)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,078.0000	986.0000	(8.534)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,402.0000	1,302.0000	(7.133)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	867.0000	786.0000	(9.343)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	662.0000	731.0000	10.423	0	0	0
23/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	385.0000	447.0000	16.104	0	0	0
23/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	980.0000	890.0000	(9.184)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	813.0000	885.0000	8.856	0	0	0
23/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	633.0000	700.0000	10.585	0	0	0
23/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,337.0000	1,241.0000	(7.180)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	772.0000	712.0000	(7.772)	0	0	0
23/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	697.0000	641.0000	(8.034)	0	0	0
23/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,280.0000	1,386.0000	8.281	0	0	0
23/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,058.0000	967.0000	(8.601)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	633.0000	700.0000	10.585	0	0	0
23/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	812.0000	740.0000	(8.867)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	772.0000	712.0000	(7.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,099.0000	1,006.0000	(8.462)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,000.0000	1,081.0000	8.100	0	0	0
23/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,243.0000	1,152.0000	(7.321)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,186.0000	1,288.0000	8.600	0	0	0
23/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	476.0000	547.0000	14.916	0	0	0
23/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	753.0000	694.0000	(7.835)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	960.0000	872.0000	(9.167)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	843.0000	916.0000	8.660	0	0	0
23/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,156.0000	1,256.0000	8.651	0	0	0
23/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	783.0000	854.0000	9.068	0	0	0
23/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	734.0000	676.0000	(7.902)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	501.0000	568.0000	13.373	0	0	0
23/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,217.0000	1,320.0000	8.463	0	0	0
23/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	1,000.0000	909.0000	(9.100)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,038.0000	949.0000	(8.574)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,218.0000	1,123.0000	(7.800)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,369.0000	1,271.0000	(7.159)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,058.0000	967.0000	(8.601)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,274.0000	1,181.0000	(7.300)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,096.0000	1,185.0000	8.120	0	0	0
23/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	402.0000	466.0000	15.920	0	0	0
23/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,099.0000	1,006.0000	(8.462)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	438.0000	505.0000	15.297	0	0	0
23/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	722.0000	793.0000	9.834	0	0	0
23/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,156.0000	1,256.0000	8.651	0	0	0
23/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	457.0000	526.0000	15.098	0	0	0
23/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,305.0000	1,211.0000	(7.203)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,096.0000	1,185.0000	8.120	0	0	0
23/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	679.0000	625.0000	(7.953)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	457.0000	526.0000	15.098	0	0	0
23/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,249.0000	1,353.0000	8.327	0	0	0
23/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,312.0000	1,419.0000	8.155	0	0	0
23/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	420.0000	485.0000	15.476	0	0	0
23/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	812.0000	740.0000	(8.867)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,274.0000	1,181.0000	(7.300)	0	0	0
23/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	715.0000	658.0000	(7.972)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,168.0000	1,068.0000	(8.562)	0	0	0
23/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	552.0000	612.0000	10.870	0	0	0
23/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	501.0000	568.0000	13.373	0	0	0
23/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,218.0000	1,123.0000	(7.800)	0	0	0
23/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,378.0000	1,487.0000	7.910	0	0	0
23/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	691.0000	762.0000	10.275	0	0	0
23/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,078.0000	986.0000	(8.534)	0	0	0
23/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	644.0000	592.0000	(8.075)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	662.0000	731.0000	10.423	0	0	0
23/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	715.0000	658.0000	(7.972)	0	0	0
23/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,033.0000	1,115.0000	7.938	0	0	0
23/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	850.0000	771.0000	(9.294)	0	0	0
23/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,249.0000	1,353.0000	8.327	0	0	0
23/02/2009	\$ / R 2009/12/14			Currency Future	10.6405	10.4717	(1.586)	0.0000	0.0000	0
23/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,197.0000	1,106.0000	(7.602)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,357.0000	1,262.0000	(7.001)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	717.0000	790.0000	10.181	0	0	0
23/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,346.0000	1,436.0000	6.686	0	0	0
23/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	898.0000	826.0000	(8.018)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	986.0000	908.0000	(7.911)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,557.0000	1,654.0000	6.230	0	0	0
23/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	957.0000	1,035.0000	8.150	0	0	0
23/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	926.0000	852.0000	(7.991)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	925.0000	1,003.0000	8.432	0	0	0
23/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,486.0000	1,580.0000	6.326	0	0	0
23/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	672.0000	617.0000	(8.185)	0	0	10,100
23/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,105.0000	1,018.0000	(7.873)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,336.0000	1,242.0000	(7.036)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,415.0000	1,508.0000	6.572	0	0	0
23/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,115.0000	1,196.0000	7.265	0	0	0
23/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,450.0000	1,544.0000	6.483	0	0	0
23/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	774.0000	849.0000	9.690	0	0	0
23/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,315.0000	1,221.0000	(7.148)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,331.0000	2,446.0000	4.934	0	0	0
23/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,161.0000	1,071.0000	(7.752)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	356.0000	398.0000	11.798	0	0	1,000
23/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	956.0000	879.0000	(8.054)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,915.0000	3,037.0000	4.185	0	0	0
23/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,021.0000	1,099.0000	7.640	0	0	0
23/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,402.0000	1,304.0000	(6.990)	0	0	10,184
23/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	941.0000	866.0000	(7.970)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,123.0000	1,035.0000	(7.836)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	988.0000	1,067.0000	7.996	0	0	0
23/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	662.0000	732.0000	10.574	0	0	0
23/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,179.0000	1,089.0000	(7.634)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	556.0000	509.0000	(8.453)	0	0	9,530
23/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,083.0000	1,163.0000	7.387	0	0	0
23/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	745.0000	820.0000	10.067	0	0	0
23/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,331.0000	2,446.0000	4.934	0	0	0
23/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	672.0000	617.0000	(8.185)	0	0	84
23/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,052.0000	969.0000	(7.890)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,796.0000	1,670.0000	(7.016)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,212.0000	1,297.0000	7.013	0	0	0
23/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,704.0000	1,805.0000	5.927	0	0	0
23/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	845.0000	777.0000	(8.047)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,216.0000	1,124.0000	(7.566)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,052.0000	969.0000	(7.890)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	820.0000	754.0000	(8.049)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,212.0000	1,297.0000	7.013	0	0	0
23/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,278.0000	1,366.0000	6.886	0	0	0
23/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,780.0000	1,882.0000	5.730	0	0	0
23/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	894.0000	971.0000	8.613	0	0	0
23/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,069.0000	985.0000	(7.858)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,147.0000	1,230.0000	7.236	0	0	0
23/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,087.0000	1,001.0000	(7.912)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,052.0000	1,131.0000	7.510	0	0	0
23/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,234.0000	1,143.0000	(7.374)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,179.0000	1,263.0000	7.125	0	0	0
23/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	796.0000	732.0000	(8.040)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,856.0000	1,960.0000	5.603	0	0	0
23/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	324.0000	362.0000	11.728	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	61.0000	69.0000	13.115	0	0	0
23/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	710.0000	652.0000	(8.169)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	110.0000	123.0000	11.818	0	0	0
23/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,477.0000	1,371.0000	(7.177)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	563.0000	623.0000	10.657	0	0	0
23/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,730.0000	1,608.0000	(7.052)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	587.0000	649.0000	10.562	0	0	0
23/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,650.0000	2,495.0000	(5.849)	0	0	0
23/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	65.0000	74.0000	13.846	0	0	0
23/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	1,002.0000	923.0000	(7.884)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	389.0000	436.0000	12.082	0	0	0
23/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,006.0000	2,845.0000	(5.356)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,312.0000	1,401.0000	6.784	0	0	0
23/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	832.0000	765.0000	(8.053)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,694.0000	2,537.0000	(5.828)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	340.0000	379.0000	11.471	0	0	0
23/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,830.0000	1,701.0000	(7.049)	0	0	0
23/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	85.0000	96.0000	12.941	0	0	0
23/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	184.0000	206.0000	11.957	0	0	0
23/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	773.0000	711.0000	(8.021)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,275.0000	2,128.0000	(6.462)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	240.0000	267.0000	11.250	0	0	0
23/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	563.0000	516.0000	(8.348)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,683.0000	3,821.0000	3.747	0	0	0
23/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,873.0000	2,994.0000	4.212	0	0	0
23/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,742.0000	1,844.0000	5.855	0	0	0
23/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,557.0000	3,694.0000	3.852	0	0	0
23/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	482.0000	442.0000	(8.299)	0	0	0
23/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,051.0000	2,891.0000	(5.244)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	423.0000	393.0000	(7.092)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,391.0000	3,520.0000	3.804	0	0	0
23/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
23/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,781.0000	2,624.0000	(5.645)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,564.0000	2,411.0000	(5.967)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,564.0000	2,411.0000	(5.967)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	898.0000	826.0000	(8.018)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	103.0000	116.0000	12.621	0	0	0
23/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	139.0000	156.0000	12.230	0	0	0
23/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,972.0000	2,079.0000	5.426	0	0	0
23/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,080.0000	1,938.0000	(6.827)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	700.0000	643.0000	(8.143)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,521.0000	1,617.0000	6.312	0	0	0
23/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	447.0000	415.0000	(7.159)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	124.0000	139.0000	12.097	0	0	0
23/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,209.0000	2,322.0000	5.115	0	0	0
23/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,536.0000	2,654.0000	4.653	0	0	0
23/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,195.0000	2,051.0000	(6.560)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	522.0000	477.0000	(8.621)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	627.0000	576.0000	(8.134)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	205.0000	229.0000	11.707	0	0	0
23/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	494.0000	546.0000	10.526	0	0	0
23/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,763.0000	1,638.0000	(7.090)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,294.0000	1,201.0000	(7.187)	0	0	0
23/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,006.0000	2,845.0000	(5.356)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	884.0000	813.0000	(8.032)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,480.0000	2,328.0000	(6.129)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,480.0000	2,328.0000	(6.129)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,522.0000	2,369.0000	(6.067)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,594.0000	1,692.0000	6.148	0	0	0
23/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	139.0000	156.0000	12.230	0	0	0
23/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	131.0000	147.0000	12.214	0	0	0
23/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	65.0000	74.0000	13.846	0	0	0
23/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	912.0000	839.0000	(8.004)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,050.0000	2,159.0000	5.317	0	0	0
23/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,788.0000	2,908.0000	4.304	0	0	0
23/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	450.0000	497.0000	10.444	0	0	0
23/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	740.0000	681.0000	(7.973)	0	0	0
23/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,825.0000	2,668.0000	(5.558)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,641.0000	1,519.0000	(7.434)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,584.0000	1,467.0000	(7.386)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	253.0000	280.0000	10.672	0	0	0
23/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,372.0000	2,487.0000	4.848	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
23/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,131.0000	3,255.0000	3.960	0	0	0
23/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,043.0000	1,902.0000	(6.902)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	578.0000	530.0000	(8.304)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	762.0000	701.0000	(8.005)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	681.0000	626.0000	(8.076)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	372.0000	417.0000	12.097	0	0	0
23/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,011.0000	2,119.0000	5.370	0	0	0
23/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,427.0000	1,326.0000	(7.078)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	636.0000	704.0000	10.692	0	0	0
23/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	971.0000	894.0000	(7.930)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,274.0000	1,181.0000	(7.300)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,380.0000	1,472.0000	6.667	0	0	0
23/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	833.0000	909.0000	9.124	0	0	0
23/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,290.0000	2,404.0000	4.978	0	0	0
23/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	91.0000	102.0000	12.088	0	0	0
23/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	751.0000	691.0000	(7.989)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,817.0000	1,921.0000	5.724	0	0	0
23/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	266.0000	295.0000	10.902	0	0	0
23/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	808.0000	743.0000	(8.045)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,315.0000	1,221.0000	(7.148)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,007.0000	1,867.0000	(6.976)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	662.0000	609.0000	(8.006)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	1,019.0000	938.0000	(7.949)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,933.0000	2,039.0000	5.484	0	0	0
23/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,142.0000	1,053.0000	(7.793)	0	0	9,530
23/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	785.0000	721.0000	(8.153)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,250.0000	2,363.0000	5.022	0	0	0
23/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	690.0000	634.0000	(8.116)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	586.0000	537.0000	(8.362)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	503.0000	459.0000	(8.748)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	774.0000	849.0000	9.690	0	0	0
23/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,745.0000	2,866.0000	4.408	0	0	0
23/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	710.0000	652.0000	(8.169)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	611.0000	677.0000	10.802	0	0	0
23/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	117.0000	131.0000	11.966	0	0	0
23/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	280.0000	311.0000	11.071	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,452.0000	1,348.0000	(7.163)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,169.0000	2,281.0000	5.164	0	0	0
23/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	803.0000	879.0000	9.465	0	0	0
23/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	194.0000	218.0000	12.371	0	0	0
23/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,503.0000	1,394.0000	(7.252)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	148.0000	166.0000	12.162	0	0	0
23/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	570.0000	523.0000	(8.246)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,169.0000	2,281.0000	5.164	0	0	0
23/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,830.0000	2,951.0000	4.276	0	0	0
23/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	515.0000	471.0000	(8.544)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	491.0000	448.0000	(8.758)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,175.0000	3,299.0000	3.906	0	0	0
23/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,350.0000	3,476.0000	3.761	0	0	0
23/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,397.0000	2,247.0000	(6.258)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,235.0000	2,089.0000	(6.532)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,557.0000	1,443.0000	(7.322)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,262.0000	3,387.0000	3.832	0	0	0
23/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	324.0000	362.0000	11.728	0	0	0
23/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,894.0000	2,000.0000	5.597	0	0	0
23/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	294.0000	327.0000	11.224	0	0	0
23/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,865.0000	1,733.0000	(7.078)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	156.0000	175.0000	12.179	0	0	0
23/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,118.0000	1,975.0000	(6.752)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,935.0000	1,799.0000	(7.028)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	228.0000	254.0000	11.404	0	0	0
23/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	516.0000	571.0000	10.659	0	0	0
23/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	409.0000	456.0000	11.491	0	0	0
23/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,557.0000	1,654.0000	6.230	0	0	0
23/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,865.0000	1,733.0000	(7.078)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,699.0000	1,578.0000	(7.122)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,454.0000	2,571.0000	4.768	0	0	0
23/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,315.0000	2,167.0000	(6.393)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	689.0000	761.0000	10.450	0	0	0
23/02/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	644.0000	593.0000	(7.919)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,745.0000	2,866.0000	4.408	0	0	0
23/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,380.0000	1,283.0000	(7.029)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,972.0000	2,079.0000	5.426	0	0	0
23/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	586.0000	537.0000	(8.362)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	762.0000	701.0000	(8.005)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	389.0000	436.0000	12.082	0	0	0
23/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,607.0000	2,452.0000	(5.946)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	528.0000	483.0000	(8.523)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,088.0000	3,211.0000	3.983	0	0	0
23/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,043.0000	1,902.0000	(6.902)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	751.0000	691.0000	(7.989)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	253.0000	280.0000	10.672	0	0	0
23/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,011.0000	2,119.0000	5.370	0	0	0
23/02/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,474.0000	3,610.0000	3.915	0	0	0
23/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,097.0000	2,936.0000	(5.199)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,001.0000	3,124.0000	4.099	0	0	0
23/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	57.0000	64.0000	12.281	0	0	0
23/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	175.0000	196.0000	12.000	0	0	0
23/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	542.0000	496.0000	(8.487)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,970.0000	1,833.0000	(6.954)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	602.0000	552.0000	(8.306)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,661.0000	2,781.0000	4.510	0	0	0
23/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	356.0000	398.0000	11.798	0	0	0
23/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	653.0000	601.0000	(7.963)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	439.0000	408.0000	(7.062)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,796.0000	1,670.0000	(7.016)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,274.0000	1,181.0000	(7.300)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,599.0000	3,736.0000	3.807	0	0	0
23/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	871.0000	801.0000	(8.037)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	97.0000	109.0000	12.371	0	0	0
23/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	635.0000	584.0000	(8.031)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	464.0000	431.0000	(7.112)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	472.0000	521.0000	10.381	0	0	0
23/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,612.0000	1,493.0000	(7.382)	0	0	0
23/02/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	408.0000	378.0000	(7.353)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,495.0000	2,613.0000	4.729	0	0	0
23/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,438.0000	2,287.0000	(6.194)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	542.0000	496.0000	(8.487)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,767.0000	3,907.0000	3.716	0	0	0
23/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,737.0000	2,580.0000	(5.736)	0	0	0
23/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,001.0000	3,124.0000	4.099	0	0	0
23/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	456.0000	423.0000	(7.237)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,730.0000	1,608.0000	(7.052)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	266.0000	295.0000	10.902	0	0	0
23/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	216.0000	241.0000	11.574	0	0	0
23/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,515.0000	3,652.0000	3.898	0	0	0
23/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,156.0000	2,013.0000	(6.633)	0	0	0
23/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	833.0000	909.0000	9.124	0	0	0
23/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	2,007.0000	1,867.0000	(6.976)	0	0	0
23/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,578.0000	2,696.0000	4.577	0	0	0
23/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	618.0000	568.0000	(8.091)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,630.0000	1,729.0000	6.074	0	0	0
23/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,080.0000	1,938.0000	(6.827)	0	0	0
23/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	240.0000	267.0000	11.250	0	0	0
23/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,670.0000	1,548.0000	(7.305)	0	0	0
23/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	429.0000	476.0000	10.956	0	0	0
23/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,432.0000	3,565.0000	3.875	0	0	0
23/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	473.0000	437.0000	(7.611)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	773.0000	711.0000	(8.021)	0	0	0
23/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,933.0000	2,039.0000	5.484	0	0	0
23/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,090.0000	2,199.0000	5.215	0	0	0
23/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,413.0000	2,529.0000	4.807	0	0	0
23/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	730.0000	671.0000	(8.082)	0	0	0
23/02/2009	\$ / R 2010/03/15			Currency Future	10.9979	10.8144	(1.669)	0.0000	0.0000	0
23/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,213.0000	1,117.0000	(7.914)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,565.0000	1,653.0000	5.623	0	0	0
23/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,444.0000	1,333.0000	(7.687)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,822.0000	1,682.0000	(7.684)	0	0	27,500
23/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,546.0000	1,424.0000	(7.891)	0	0	0
23/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,260.0000	2,365.0000	4.646	0	0	0
23/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	998.0000	1,059.0000	6.112	0	0	0
23/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,213.0000	1,117.0000	(7.914)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,238.0000	1,314.0000	6.139	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,333.0000	1,412.0000	5.926	0	0	0
23/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,386.0000	1,278.0000	(7.792)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,331.0000	1,227.0000	(7.814)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	674.0000	717.0000	6.380	0	0	0
23/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,146.0000	1,218.0000	6.283	0	0	0
23/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,565.0000	1,653.0000	5.623	0	0	0
23/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,301.0000	1,379.0000	5.995	0	0	0
23/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,296.0000	1,194.0000	(7.870)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,123.0000	1,033.0000	(8.014)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,398.0000	1,480.0000	5.866	0	0	0
23/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,775.0000	1,869.0000	5.296	0	0	0
23/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,279.0000	1,178.0000	(7.897)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,229.0000	1,132.0000	(7.893)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,182.0000	1,088.0000	(7.953)	0	0	0
23/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	958.0000	880.0000	(8.142)	0	0	27,500
23/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,152.0000	1,060.0000	(7.986)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,704.0000	1,796.0000	5.399	0	0	0
23/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,431.0000	1,514.0000	5.800	0	0	0
23/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,365.0000	1,446.0000	5.934	0	0	0
23/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,313.0000	1,210.0000	(7.845)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,627.0000	1,717.0000	5.532	0	0	0
23/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,531.0000	1,618.0000	5.683	0	0	0
23/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,185.0000	1,091.0000	(7.932)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,740.0000	1,832.0000	5.287	0	0	0
23/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,167.0000	1,074.0000	(7.969)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,669.0000	1,760.0000	5.452	0	0	0
23/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,349.0000	1,244.0000	(7.784)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,464.0000	1,548.0000	5.738	0	0	0
23/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,095.0000	1,007.0000	(8.037)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,262.0000	1,163.0000	(7.845)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,847.0000	1,943.0000	5.198	0	0	0
23/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,138.0000	1,047.0000	(7.996)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,246.0000	1,147.0000	(7.945)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,498.0000	1,583.0000	5.674	0	0	0
23/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,634.0000	1,724.0000	5.508	0	0	0
23/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,198.0000	1,103.0000	(7.930)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,600.0000	1,688.0000	5.500	0	0	0
23/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,087.0000	1,154.0000	6.164	0	0	0
23/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,485.0000	1,368.0000	(7.879)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,269.0000	1,346.0000	6.068	0	0	0
23/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	586.0000	545.0000	(6.997)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,367.0000	1,261.0000	(7.754)	0	0	0
23/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,739.0000	3,880.0000	3.771	0	0	0
23/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,069.0000	2,170.0000	4.882	0	0	0
23/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,464.0000	2,307.0000	(6.372)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,220.0000	3,354.0000	4.161	0	0	0
23/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	266.0000	293.0000	10.150	0	0	0
23/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,182.0000	3,314.0000	4.148	0	0	0
23/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,028.0000	1,090.0000	6.031	0	0	0
23/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	729.0000	679.0000	(6.859)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,525.0000	1,405.0000	(7.869)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,176.0000	1,250.0000	6.293	0	0	0
23/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,087.0000	1,154.0000	6.164	0	0	0
23/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,485.0000	1,368.0000	(7.879)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	940.0000	998.0000	6.170	0	0	0
23/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	718.0000	668.0000	(6.964)	0	0	0
23/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	904.0000	830.0000	(8.186)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,161.0000	2,004.0000	(7.265)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	433.0000	460.0000	6.236	0	0	0
23/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	413.0000	440.0000	6.538	0	0	0
23/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	2,130.0000	1,975.0000	(7.277)	0	0	0
23/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,456.0000	2,565.0000	4.438	0	0	0
23/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	634.0000	589.0000	(7.098)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,884.0000	1,980.0000	5.096	0	0	0
23/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,536.0000	3,675.0000	3.931	0	0	0
23/02/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	278.0000	305.0000	9.712	0	0	0
23/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	472.0000	503.0000	6.568	0	0	0
23/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	2,070.0000	1,917.0000	(7.391)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	784.0000	719.0000	(8.291)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	2,986.0000	3,104.0000	3.952	0	0	0
23/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,082.0000	994.0000	(8.133)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,600.0000	1,688.0000	5.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,588.0000	1,463.0000	(7.872)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,198.0000	1,103.0000	(7.930)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,269.0000	1,346.0000	6.068	0	0	0
23/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	675.0000	628.0000	(6.963)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,367.0000	1,261.0000	(7.754)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	696.0000	648.0000	(6.897)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,259.0000	3,394.0000	4.142	0	0	0
23/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,811.0000	1,906.0000	5.246	0	0	0
23/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,377.0000	3,513.0000	4.027	0	0	0
23/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,109.0000	1,020.0000	(8.025)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,298.0000	3,433.0000	4.093	0	0	0
23/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,012.0000	1,861.0000	(7.505)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,424.0000	1,314.0000	(7.725)	0	0	0
23/02/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	2,426.0000	2,270.0000	(6.430)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,138.0000	1,047.0000	(7.996)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	603.0000	642.0000	6.468	0	0	0
23/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,740.0000	1,832.0000	5.287	0	0	0
23/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,405.0000	1,296.0000	(7.758)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	514.0000	547.0000	6.420	0	0	0
23/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	884.0000	939.0000	6.222	0	0	0
23/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	395.0000	420.0000	6.329	0	0	0
23/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,901.0000	1,756.0000	(7.628)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,104.0000	3,232.0000	4.124	0	0	0
23/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,296.0000	1,194.0000	(7.870)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,464.0000	1,350.0000	(7.787)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	829.0000	881.0000	6.273	0	0	0
23/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	741.0000	690.0000	(6.883)	0	0	0
23/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	309.0000	331.0000	7.120	0	0	0
23/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,143.0000	3,275.0000	4.200	0	0	0
23/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,357.0000	2,196.0000	(6.831)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,398.0000	1,480.0000	5.866	0	0	0
23/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,116.0000	1,186.0000	6.272	0	0	0
23/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,193.0000	2,034.0000	(7.250)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,313.0000	1,210.0000	(7.845)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,207.0000	1,282.0000	6.214	0	0	0
23/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,365.0000	1,446.0000	5.934	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,068.0000	982.0000	(8.052)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	752.0000	697.0000	(7.314)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,207.0000	1,282.0000	6.214	0	0	0
23/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,920.0000	2,018.0000	5.104	0	0	0
23/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,431.0000	1,514.0000	5.800	0	0	0
23/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,100.0000	1,946.0000	(7.333)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,279.0000	1,178.0000	(7.897)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,386.0000	1,278.0000	(7.792)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,577.0000	3,716.0000	3.886	0	0	0
23/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,405.0000	1,296.0000	(7.758)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	624.0000	580.0000	(7.051)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,631.0000	1,503.0000	(7.848)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	1,505.0000	1,386.0000	(7.907)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,238.0000	1,314.0000	6.139	0	0	0
23/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	707.0000	658.0000	(6.931)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,955.0000	1,808.0000	(7.519)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	557.0000	593.0000	6.463	0	0	0
23/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	452.0000	481.0000	6.416	0	0	0
23/02/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	654.0000	608.0000	(7.034)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,257.0000	2,096.0000	(7.133)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	1,055.0000	970.0000	(8.057)	0	0	0
23/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,723.0000	1,589.0000	(7.777)	0	0	0
23/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	764.0000	704.0000	(7.853)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	724.0000	770.0000	6.354	0	0	0
23/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,066.0000	3,189.0000	4.012	0	0	0
23/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,082.0000	994.0000	(8.133)	0	0	0
23/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	359.0000	381.0000	6.128	0	0	0
23/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,884.0000	1,980.0000	5.096	0	0	0
23/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,677.0000	1,545.0000	(7.871)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,531.0000	1,618.0000	5.683	0	0	0
23/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	775.0000	825.0000	6.452	0	0	0
23/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,772.0000	1,635.0000	(7.731)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	1,957.0000	2,055.0000	5.008	0	0	0
23/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,772.0000	1,635.0000	(7.731)	0	0	0
23/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,068.0000	982.0000	(8.052)	0	0	0
23/02/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,617.0000	3,757.0000	3.871	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	\$ / R	2010/03/15	12.05	Call	Currency Future	1,017.0000	934.0000	(8.161)	0	0	0
23/02/2009	\$ / R	2010/03/15	11.95	Put	Currency Future	1,994.0000	2,093.0000	4.965	0	0	0
23/02/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	626.0000	666.0000	6.390	0	0	0
23/02/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	724.0000	770.0000	6.354	0	0	0
23/02/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	1,874.0000	1,731.0000	(7.631)	0	0	0
23/02/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	615.0000	571.0000	(7.154)	0	0	0
23/02/2009	\$ / R	2010/03/15	11.95	Call	Currency Future	1,042.0000	958.0000	(8.061)	0	0	0
23/02/2009	\$ / R	2010/03/15	11.30	Call	Currency Future	1,229.0000	1,132.0000	(7.893)	0	0	0
23/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,456.0000	3,594.0000	3.993	0	0	0
23/02/2009	\$ / R	2010/03/15	11.85	Put	Currency Future	1,920.0000	2,018.0000	5.104	0	0	0
23/02/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,848.0000	1,706.0000	(7.684)	0	0	0
23/02/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	650.0000	692.0000	6.462	0	0	0
23/02/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,057.0000	1,122.0000	6.149	0	0	0
23/02/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	776.0000	711.0000	(8.376)	0	0	0
23/02/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,116.0000	1,186.0000	6.272	0	0	0
23/02/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,464.0000	1,350.0000	(7.787)	0	0	0
23/02/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,028.0000	3,147.0000	3.930	0	0	0
23/02/2009	£ / R	2009/03/16			Currency Future	14.5845	14.6562	0.492	14.7000	14.6000	14,013
23/02/2009	£ / R	2009/03/16	15.20	Put	Currency Future	840.0000	767.0000	(8.690)	0	0	0
23/02/2009	£ / R	2009/03/16	15.05	Put	Currency Future	726.0000	655.0000	(9.780)	0	0	0
23/02/2009	£ / R	2009/03/16	15.05	Call	Currency Future	260.0000	261.0000	0.385	0	0	0
23/02/2009	£ / R	2009/03/16	19.15	Put	Currency Future	4,566.0000	4,494.0000	(1.577)	0	0	0
23/02/2009	£ / R	2009/03/16	17.50	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/02/2009	£ / R	2009/03/16	15.20	Call	Currency Future	225.0000	223.0000	(0.889)	0	0	0
23/02/2009	£ / R	2009/03/16	15.05	Call	Currency Future	260.0000	261.0000	0.385	0	0	0
23/02/2009	£ / R	2009/03/16	17.85	Put	Currency Future	3,268.0000	3,196.0000	(2.203)	0	0	0
23/02/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,318.0000	1,246.0000	(5.463)	0	0	0
23/02/2009	£ / R	2009/03/16	19.25	Put	Currency Future	4,666.0000	4,594.0000	(1.543)	0	0	0
23/02/2009	£ / R	2009/03/16	17.35	Put	Currency Future	2,773.0000	2,700.0000	(2.633)	0	0	0
23/02/2009	£ / R	2009/03/16	15.95	Call	Currency Future	82.0000	81.0000	(1.220)	0	0	0
23/02/2009	£ / R	2009/03/16	15.15	Call	Currency Future	236.0000	235.0000	(0.424)	0	0	0
23/02/2009	£ / R	2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R	2009/03/16	18.50	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	£ / R	2009/03/16	15.40	Put	Currency Future	995.0000	925.0000	(7.035)	0	0	0
23/02/2009	£ / R	2009/03/16	18.75	Put	Currency Future	4,166.0000	4,094.0000	(1.728)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	24.0000	22.0000	(8.333)	0	0	0
23/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,916.0000	3,844.0000	(1.839)	0	0	0
23/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,169.0000	3,096.0000	(2.304)	0	0	0
23/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,139.0000	2,066.0000	(3.413)	0	0	0
23/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,466.0000	4,394.0000	(1.612)	0	0	0
23/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	812.0000	857.0000	5.542	0	0	0
23/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	179.0000	182.0000	1.676	0	0	0
23/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,970.0000	2,898.0000	(2.424)	0	0	0
23/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,404.0000	1,331.0000	(5.199)	0	0	0
23/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,266.0000	4,194.0000	(1.688)	0	0	0
23/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	316.0000	322.0000	1.899	0	0	0
23/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
23/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,366.0000	4,294.0000	(1.649)	0	0	0
23/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,674.0000	2,601.0000	(2.730)	0	0	0
23/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,492.0000	1,418.0000	(4.960)	0	0	0
23/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
23/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,576.0000	2,503.0000	(2.834)	0	0	0
23/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	128.0000	100.0000	(21.875)	0	0	0
23/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	726.0000	655.0000	(9.780)	0	0	0
23/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,404.0000	1,331.0000	(5.199)	0	0	0
23/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,069.0000	2,997.0000	(2.346)	0	0	0
23/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	147.0000	147.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,949.0000	1,876.0000	(3.746)	0	0	0
23/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,581.0000	1,507.0000	(4.681)	0	0	0
23/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	582.0000	516.0000	(11.340)	0	0	0
23/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
23/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	689.0000	619.0000	(10.160)	0	0	0
23/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
23/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,966.0000	3,894.0000	(1.815)	0	0	0
23/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	214.0000	212.0000	(0.935)	0	0	0
23/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,112.0000	1,041.0000	(6.385)	0	0	0
23/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,466.0000	4,394.0000	(1.612)	0	0	0
23/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,478.0000	2,405.0000	(2.946)	0	0	0
23/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,216.0000	4,144.0000	(1.708)	0	0	0
23/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,381.0000	2,308.0000	(3.066)	0	0	0
23/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	880.0000	806.0000	(8.409)	0	0	0
23/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,366.0000	4,294.0000	(1.649)	0	0	0
23/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,448.0000	1,375.0000	(5.041)	0	0	0
23/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	55.0000	40.0000	(27.273)	0	0	0
23/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,044.0000	1,970.0000	(3.620)	0	0	0
23/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	333.0000	339.0000	1.802	0	0	0
23/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	970.0000	1,021.0000	5.258	0	0	0
23/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,866.0000	3,794.0000	(1.862)	0	0	0
23/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	200.0000	164.0000	(18.000)	0	0	0
23/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,517.0000	3,445.0000	(2.047)	0	0	0
23/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	635.0000	670.0000	5.512	0	0	0
23/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	890.0000	937.0000	5.281	0	0	0
23/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	168.0000	169.0000	0.595	0	0	0
23/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,567.0000	3,495.0000	(2.019)	0	0	0
23/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,193.0000	1,121.0000	(6.035)	0	0	0
23/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,617.0000	3,545.0000	(1.991)	0	0	0
23/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	548.0000	483.0000	(11.861)	0	0	0
23/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,368.0000	3,295.0000	(2.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	617.0000	549.0000	(11.021)	0	0	0
23/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	763.0000	691.0000	(9.436)	0	0	0
23/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
23/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	86.0000	65.0000	(24.419)	0	0	0
23/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	333.0000	339.0000	1.802	0	0	0
23/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,033.0000	963.0000	(6.776)	0	0	0
23/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	128.0000	127.0000	(0.781)	0	0	0
23/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	248.0000	248.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	301.0000	306.0000	1.661	0	0	0
23/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	168.0000	136.0000	(19.048)	0	0	0
23/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	301.0000	306.0000	1.661	0	0	0
23/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,140.0000	1,196.0000	4.912	0	0	0
23/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	284.0000	235.0000	(17.254)	0	0	0
23/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
23/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	217.0000	179.0000	(17.512)	0	0	0
23/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	802.0000	729.0000	(9.102)	0	0	0
23/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,866.0000	3,794.0000	(1.862)	0	0	0
23/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	617.0000	549.0000	(11.021)	0	0	0
23/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,856.0000	1,782.0000	(3.987)	0	0	0
23/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	154.0000	123.0000	(20.130)	0	0	0
23/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	703.0000	742.0000	5.548	0	0	0
23/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,266.0000	4,194.0000	(1.688)	0	0	0
23/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
23/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,816.0000	3,744.0000	(1.887)	0	0	0
23/02/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,184.0000	1,241.0000	4.814	0	0	0
23/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	519.0000	541.0000	4.239	0	0	0
23/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	386.0000	397.0000	2.850	0	0	0
23/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
23/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,716.0000	3,645.0000	(1.911)	0	0	0
23/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	105.0000	81.0000	(22.857)	0	0	0
23/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	238.0000	196.0000	(17.647)	0	0	0
23/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	602.0000	635.0000	5.482	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,361.0000	1,288.0000	(5.364)	0	0	0
23/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	739.0000	779.0000	5.413	0	0	0
23/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	316.0000	322.0000	1.899	0	0	0
23/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	451.0000	391.0000	(13.304)	0	0	0
23/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,276.0000	1,204.0000	(5.643)	0	0	0
23/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,054.0000	1,107.0000	5.028	0	0	0
23/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	920.0000	845.0000	(8.152)	0	0	0
23/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	582.0000	516.0000	(11.340)	0	0	0
23/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,763.0000	1,689.0000	(4.197)	0	0	0
23/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	69.0000	51.0000	(26.087)	0	0	0
23/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,268.0000	3,196.0000	(2.203)	0	0	0
23/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	447.0000	463.0000	3.579	0	0	0
23/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,671.0000	1,598.0000	(4.369)	0	0	0
23/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,016.0000	3,944.0000	(1.793)	0	0	0
23/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,856.0000	1,782.0000	(3.987)	0	0	0
23/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	573.0000	602.0000	5.061	0	0	0
23/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	391.0000	334.0000	(14.578)	0	0	0
23/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	363.0000	307.0000	(15.427)	0	0	0
23/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
23/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	548.0000	483.0000	(11.861)	0	0	0
23/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	40.0000	38.0000	(5.000)	0	0	0
23/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	890.0000	937.0000	5.281	0	0	0
23/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	426.0000	440.0000	3.286	0	0	0
23/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
23/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	76.0000	75.0000	(1.316)	0	0	0
23/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,092.0000	2,018.0000	(3.537)	0	0	0
23/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	802.0000	729.0000	(9.102)	0	0	0
23/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	261.0000	213.0000	(18.391)	0	0	0
23/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	105.0000	81.0000	(22.857)	0	0	0
23/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,020.0000	2,947.0000	(2.417)	0	0	0
23/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	34.0000	32.0000	(5.882)	0	0	0
23/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	49.0000	35.0000	(28.571)	0	0	0
23/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
23/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,116.0000	4,044.0000	(1.749)	0	0	0
23/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,467.0000	3,395.0000	(2.077)	0	0	0
23/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,193.0000	1,121.0000	(6.035)	0	0	0
23/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	273.0000	275.0000	0.733	0	0	0
23/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
23/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	62.0000	45.0000	(27.419)	0	0	0
23/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	128.0000	127.0000	(0.781)	0	0	0
23/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	309.0000	257.0000	(16.828)	0	0	0
23/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	236.0000	235.0000	(0.424)	0	0	0
23/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	421.0000	362.0000	(14.014)	0	0	0
23/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,236.0000	2,162.0000	(3.309)	0	0	0
23/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,096.0000	1,151.0000	5.018	0	0	0
23/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	494.0000	514.0000	4.049	0	0	0
23/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,997.0000	1,923.0000	(3.706)	0	0	0
23/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	703.0000	742.0000	5.548	0	0	0
23/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	483.0000	420.0000	(13.043)	0	0	0
23/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,902.0000	1,829.0000	(3.838)	0	0	0
23/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,625.0000	2,552.0000	(2.781)	0	0	0
23/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	168.0000	136.0000	(19.048)	0	0	0
23/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	184.0000	149.0000	(19.022)	0	0	0
23/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	406.0000	418.0000	2.956	0	0	0
23/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,316.0000	4,244.0000	(1.668)	0	0	0
23/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	51.0000	49.0000	(3.922)	0	0	0
23/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	652.0000	584.0000	(10.429)	0	0	0
23/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	349.0000	357.0000	2.292	0	0	0
23/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,717.0000	1,643.0000	(4.310)	0	0	0
23/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	284.0000	235.0000	(17.254)	0	0	0
23/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,069.0000	2,997.0000	(2.346)	0	0	0
23/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,361.0000	1,288.0000	(5.364)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
23/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	519.0000	541.0000	4.239	0	0	0
23/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,066.0000	3,994.0000	(1.771)	0	0	0
23/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	470.0000	488.0000	3.830	0	0	0
23/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,809.0000	1,735.0000	(4.091)	0	0	0
23/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,966.0000	3,894.0000	(1.815)	0	0	0
23/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
23/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,187.0000	2,114.0000	(3.338)	0	0	0
23/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,567.0000	3,495.0000	(2.019)	0	0	0
23/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	367.0000	377.0000	2.725	0	0	0
23/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
23/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,012.0000	1,064.0000	5.138	0	0	0
23/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,284.0000	2,211.0000	(3.196)	0	0	0
23/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	335.0000	282.0000	(15.821)	0	0	0
23/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,626.0000	1,552.0000	(4.551)	0	0	0
23/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
23/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	77.0000	58.0000	(24.675)	0	0	0
23/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	261.0000	213.0000	(18.391)	0	0	0
23/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	763.0000	691.0000	(9.436)	0	0	0
23/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,921.0000	2,848.0000	(2.499)	0	0	0
23/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	391.0000	334.0000	(14.578)	0	0	0
23/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	515.0000	451.0000	(12.427)	0	0	0
23/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	248.0000	248.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	22.0000	20.0000	(9.091)	0	0	0
23/02/2009	£ / R 2009/03/16	13.75	Call	Currency Future	930.0000	979.0000	5.269	0	0	0
23/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,361.0000	1,288.0000	(5.364)	0	0	0
23/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,284.0000	2,211.0000	(3.196)	0	0	0
23/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	775.0000	818.0000	5.548	0	0	0
23/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
23/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	141.0000	111.0000	(21.277)	0	0	0
23/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	426.0000	440.0000	3.286	0	0	0
23/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	451.0000	391.0000	(13.304)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/02/2009	£ / R 2009/03/16	13.75	Put	Currency Future	95.0000	73.0000	(23.158)	0	0	0
23/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,066.0000	3,994.0000	(1.771)	0	0	0
23/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,766.0000	3,694.0000	(1.912)	0	0	0
23/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,332.0000	2,259.0000	(3.130)	0	0	0
23/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	545.0000	569.0000	4.404	0	0	0
23/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	111.0000	110.0000	(0.901)	0	0	0
23/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	116.0000	90.0000	(22.414)	0	0	0
23/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	386.0000	397.0000	2.850	0	0	0
23/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,276.0000	1,204.0000	(5.643)	0	0	0
23/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	96.0000	94.0000	(2.083)	0	0	0
23/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	494.0000	514.0000	4.049	0	0	0
23/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,766.0000	3,694.0000	(1.912)	0	0	0
23/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,044.0000	1,970.0000	(3.620)	0	0	0
23/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,997.0000	1,923.0000	(3.706)	0	0	0
23/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	421.0000	362.0000	(14.014)	0	0	0
23/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,667.0000	3,595.0000	(1.963)	0	0	0
23/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	29.0000	27.0000	(6.897)	0	0	0
23/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	309.0000	257.0000	(16.828)	0	0	0
23/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,581.0000	1,507.0000	(4.681)	0	0	0
23/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	668.0000	705.0000	5.539	0	0	0
23/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	65.0000	63.0000	(3.077)	0	0	0
23/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,492.0000	1,418.0000	(4.960)	0	0	0
23/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,809.0000	1,735.0000	(4.091)	0	0	0
23/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
23/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	31.0000	29.0000	(6.452)	0	0	0
23/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,218.0000	3,146.0000	(2.237)	0	0	0
23/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	20.0000	18.0000	(10.000)	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
23/02/2009	£ / R 2009/03/16	17.00	Call	Currency Future	14.0000	12.0000	(14.286)	0	0	0
23/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,318.0000	3,246.0000	(2.170)	0	0	0
23/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	851.0000	897.0000	5.405	0	0	0
23/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,527.0000	2,454.0000	(2.889)	0	0	0
23/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	287.0000	290.0000	1.045	0	0	0
23/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,429.0000	2,356.0000	(3.005)	0	0	0
23/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,119.0000	3,047.0000	(2.308)	0	0	0
23/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,332.0000	2,259.0000	(3.130)	0	0	0
23/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,822.0000	2,749.0000	(2.587)	0	0	0
23/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	545.0000	569.0000	4.404	0	0	0
23/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	17.0000	15.0000	(11.765)	0	0	0
23/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	4.0000	4.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	406.0000	418.0000	2.956	0	0	0
23/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
23/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	6.0000	6.0000	-	0	0	0
23/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,236.0000	2,162.0000	(3.309)	0	0	0
23/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,723.0000	2,651.0000	(2.644)	0	0	0
23/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,020.0000	2,947.0000	(2.417)	0	0	0
23/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,417.0000	3,345.0000	(2.107)	0	0	0
23/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,527.0000	2,454.0000	(2.889)	0	0	0
23/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	60.0000	58.0000	(3.333)	0	0	0
23/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,626.0000	1,552.0000	(4.551)	0	0	0
23/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	179.0000	182.0000	1.676	0	0	0
23/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	995.0000	925.0000	(7.035)	0	0	0
23/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	56.0000	54.0000	(3.571)	0	0	0
23/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,671.0000	1,598.0000	(4.369)	0	0	0
23/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	957.0000	885.0000	(7.524)	0	0	0
23/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,318.0000	1,246.0000	(5.463)	0	0	0
23/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,536.0000	1,463.0000	(4.753)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
23/02/2009	£ / R	2009/03/16	16.30	Call	Currency Future	47.0000	45.0000	(4.255)	0	0	0
23/02/2009	£ / R	2009/03/16	15.60	Call	Currency Future	137.0000	137.0000	-	0	0	0
23/02/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,152.0000	1,081.0000	(6.163)	0	0	0
23/02/2009	£ / R	2009/03/16	15.90	Call	Currency Future	89.0000	87.0000	(2.247)	0	0	0
23/02/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,404.0000	1,331.0000	(5.199)	0	0	0
23/02/2009	£ / R	2009/03/16	15.35	Call	Currency Future	192.0000	191.0000	(0.521)	0	0	0
23/02/2009	£ / R	2009/03/16	15.80	Call	Currency Future	103.0000	102.0000	(0.971)	0	0	0
23/02/2009	£ / R	2009/03/16	16.30	Put	Currency Future	1,763.0000	1,689.0000	(4.197)	0	0	0
23/02/2009	£ / R	2009/03/16	15.50	Call	Currency Future	157.0000	158.0000	0.637	0	0	0
23/02/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,536.0000	1,463.0000	(4.753)	0	0	0
23/02/2009	£ / R	2009/03/16	15.50	Put	Currency Future	1,072.0000	1,002.0000	(6.530)	0	0	0
23/02/2009	£ / R	2009/03/16	15.55	Call	Currency Future	147.0000	147.0000	-	0	0	0
23/02/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,112.0000	1,041.0000	(6.385)	0	0	0
23/02/2009	£ / R	2009/03/16	15.70	Call	Currency Future	119.0000	118.0000	(0.840)	0	0	0
23/02/2009	£ / R	2009/03/16	15.70	Put	Currency Future	1,234.0000	1,162.0000	(5.835)	0	0	0
23/02/2009	£ / R	2009/03/16	15.30	Put	Currency Future	920.0000	845.0000	(8.152)	0	0	0
23/02/2009	£ / R	2009/03/16	15.30	Call	Currency Future	204.0000	201.0000	(1.471)	0	0	0
23/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	71.0000	69.0000	(2.817)	0	0	0
23/02/2009	£ / R	2009/03/16	15.60	Put	Currency Future	1,152.0000	1,081.0000	(6.163)	0	0	0
23/02/2009	£ / R	2009/03/16	15.60	Call	Currency Future	137.0000	137.0000	-	0	0	0
23/02/2009	£ / R	2009/03/16	15.35	Put	Currency Future	957.0000	885.0000	(7.524)	0	0	0
23/02/2009	£ / R	2009/03/16	15.35	Call	Currency Future	192.0000	191.0000	(0.521)	0	0	0
23/02/2009	£ / R	2009/06/12			Currency Future	14.8211	14.8895	0.462	14.9400	14.9200	409
23/02/2009	£ / R	2009/06/12	13.90	Put	Currency Future	454.0000	428.0000	(5.727)	0	0	0
23/02/2009	£ / R	2009/06/12	15.30	Call	Currency Future	748.0000	763.0000	2.005	0	0	0
23/02/2009	£ / R	2009/06/12	17.95	Call	Currency Future	156.0000	161.0000	3.205	0	0	0
23/02/2009	£ / R	2009/06/12	16.80	Call	Currency Future	325.0000	336.0000	3.385	0	0	0
23/02/2009	£ / R	2009/06/12	17.45	Put	Currency Future	2,846.0000	2,784.0000	(2.178)	0	0	0
23/02/2009	£ / R	2009/06/12	14.15	Call	Currency Future	1,220.0000	1,259.0000	3.197	0	0	0
23/02/2009	£ / R	2009/06/12	14.40	Put	Currency Future	665.0000	623.0000	(6.316)	0	0	0
23/02/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,297.0000	1,243.0000	(4.163)	0	0	0
23/02/2009	£ / R	2009/06/12	16.00	Put	Currency Future	1,698.0000	1,646.0000	(3.062)	0	0	0
23/02/2009	£ / R	2009/06/12	14.40	Call	Currency Future	1,086.0000	1,112.0000	2.394	0	0	0
23/02/2009	£ / R	2009/06/12	15.40	Call	Currency Future	718.0000	732.0000	1.950	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	90.0000	93.0000	3.333	0	0	0
23/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,285.0000	3,222.0000	(1.918)	0	0	0
23/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,304.0000	2,247.0000	(2.474)	0	0	0
23/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,467.0000	2,408.0000	(2.392)	0	0	0
23/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	764.0000	779.0000	1.963	0	0	0
23/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,559.0000	1,509.0000	(3.207)	0	0	0
23/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,842.0000	1,789.0000	(2.877)	0	0	0
23/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	288.0000	297.0000	3.125	0	0	0
23/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	580.0000	598.0000	3.103	0	0	0
23/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,675.0000	2,615.0000	(2.243)	0	0	0
23/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,001.0000	1,023.0000	2.198	0	0	0
23/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	463.0000	479.0000	3.456	0	0	0
23/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,397.0000	4,330.0000	(1.524)	0	0	0
23/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,227.0000	1,174.0000	(4.319)	0	0	0
23/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,262.0000	1,208.0000	(4.279)	0	0	0
23/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	519.0000	536.0000	3.276	0	0	0
23/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,385.0000	2,327.0000	(2.432)	0	0	0
23/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,030.0000	1,975.0000	(2.709)	0	0	0
23/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	962.0000	913.0000	(5.094)	0	0	0
23/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	246.0000	254.0000	3.252	0	0	0
23/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,992.0000	1,937.0000	(2.761)	0	0	0
23/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	68.0000	70.0000	2.941	0	0	0
23/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,162.0000	1,199.0000	3.184	0	0	0
23/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	812.0000	829.0000	2.094	0	0	0
23/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	812.0000	829.0000	2.094	0	0	0
23/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	367.0000	379.0000	3.270	0	0	0
23/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	450.0000	465.0000	3.333	0	0	0
23/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,375.0000	1,417.0000	3.055	0	0	0
23/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,360.0000	1,314.0000	(3.382)	0	0	0
23/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,019.0000	3,954.0000	(1.617)	0	0	0
23/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	733.0000	747.0000	1.910	0	0	0
23/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,146.0000	2,090.0000	(2.610)	0	0	0
23/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,193.0000	1,140.0000	(4.443)	0	0	0
23/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	325.0000	336.0000	3.385	0	0	0
23/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	922.0000	942.0000	2.169	0	0	0
23/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,091.0000	1,040.0000	(4.675)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	438.0000	452.0000	3.196	0	0	0
23/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	549.0000	519.0000	(5.464)	0	0	0
23/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	900.0000	852.0000	(5.333)	0	0	0
23/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
23/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	629.0000	649.0000	3.180	0	0	0
23/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,916.0000	1,862.0000	(2.818)	0	0	0
23/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,879.0000	1,826.0000	(2.821)	0	0	0
23/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	750.0000	705.0000	(6.000)	0	0	0
23/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	883.0000	903.0000	2.265	0	0	0
23/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	780.0000	733.0000	(6.026)	0	0	0
23/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,465.0000	3,402.0000	(1.818)	0	0	0
23/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,628.0000	1,577.0000	(3.133)	0	0	0
23/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	413.0000	426.0000	3.148	0	0	0
23/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	682.0000	703.0000	3.079	0	0	0
23/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	128.0000	132.0000	3.125	0	0	0
23/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
23/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	718.0000	732.0000	1.950	0	0	0
23/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	137.0000	141.0000	2.920	0	0	0
23/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	505.0000	521.0000	3.168	0	0	0
23/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	306.0000	316.0000	3.268	0	0	0
23/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	591.0000	559.0000	(5.415)	0	0	0
23/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,297.0000	1,243.0000	(4.163)	0	0	0
23/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	638.0000	601.0000	(5.799)	0	0	0
23/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,375.0000	3,311.0000	(1.896)	0	0	0
23/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	664.0000	685.0000	3.163	0	0	0
23/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	491.0000	507.0000	3.259	0	0	0
23/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,225.0000	2,168.0000	(2.562)	0	0	0
23/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,254.0000	4,188.0000	(1.551)	0	0	0
23/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	387.0000	362.0000	(6.460)	0	0	0
23/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,091.0000	1,040.0000	(4.675)	0	0	0
23/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,465.0000	3,402.0000	(1.818)	0	0	0
23/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	549.0000	566.0000	3.097	0	0	0
23/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,770.0000	1,717.0000	(2.994)	0	0	0
23/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	346.0000	357.0000	3.179	0	0	0
23/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	829.0000	847.0000	2.171	0	0	0
23/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	87.0000	90.0000	3.448	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,133.0000	1,169.0000	3.177	0	0	0
23/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,021.0000	1,044.0000	2.253	0	0	0
23/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	748.0000	763.0000	2.005	0	0	0
23/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,556.0000	3,492.0000	(1.800)	0	0	0
23/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	580.0000	598.0000	3.103	0	0	0
23/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,628.0000	1,577.0000	(3.133)	0	0	0
23/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	231.0000	239.0000	3.463	0	0	0
23/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,058.0000	1,007.0000	(4.820)	0	0	0
23/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	401.0000	414.0000	3.242	0	0	0
23/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,227.0000	1,174.0000	(4.319)	0	0	0
23/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,559.0000	1,509.0000	(3.207)	0	0	0
23/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,760.0000	2,699.0000	(2.210)	0	0	0
23/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,262.0000	1,208.0000	(4.279)	0	0	0
23/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,281.0000	1,321.0000	3.123	0	0	0
23/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	146.0000	151.0000	3.425	0	0	0
23/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,125.0000	1,073.0000	(4.622)	0	0	0
23/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,734.0000	1,682.0000	(2.999)	0	0	0
23/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	217.0000	224.0000	3.226	0	0	0
23/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	733.0000	747.0000	1.910	0	0	0
23/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	510.0000	481.0000	(5.686)	0	0	0
23/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	510.0000	481.0000	(5.686)	0	0	0
23/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,109.0000	1,140.0000	2.795	0	0	0
23/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,285.0000	3,222.0000	(1.918)	0	0	0
23/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,458.0000	1,410.0000	(3.292)	0	0	0
23/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,663.0000	1,611.0000	(3.127)	0	0	0
23/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,345.0000	2,287.0000	(2.473)	0	0	0
23/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	156.0000	161.0000	3.205	0	0	0
23/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	796.0000	812.0000	2.010	0	0	0
23/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	316.0000	326.0000	3.165	0	0	0
23/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,146.0000	2,090.0000	(2.610)	0	0	0
23/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	612.0000	580.0000	(5.229)	0	0	0
23/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	472.0000	445.0000	(5.720)	0	0	0
23/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,916.0000	1,862.0000	(2.818)	0	0	0
23/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,740.0000	3,675.0000	(1.738)	0	0	0
23/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,393.0000	1,345.0000	(3.446)	0	0	0
23/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	534.0000	551.0000	3.184	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,932.0000	2,870.0000	(2.115)	0	0	0
23/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	367.0000	379.0000	3.270	0	0	0
23/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
23/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	549.0000	566.0000	3.097	0	0	0
23/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	190.0000	197.0000	3.684	0	0	0
23/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,086.0000	1,112.0000	2.394	0	0	0
23/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	438.0000	452.0000	3.196	0	0	0
23/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	477.0000	492.0000	3.145	0	0	0
23/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,066.0000	4,000.0000	(1.623)	0	0	0
23/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,344.0000	1,384.0000	2.976	0	0	0
23/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	167.0000	172.0000	2.994	0	0	0
23/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	203.0000	210.0000	3.448	0	0	0
23/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	796.0000	812.0000	2.010	0	0	0
23/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	346.0000	357.0000	3.179	0	0	0
23/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,281.0000	1,321.0000	3.123	0	0	0
23/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,196.0000	3,133.0000	(1.971)	0	0	0
23/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	931.0000	882.0000	(5.263)	0	0	0
23/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,160.0000	4,094.0000	(1.587)	0	0	0
23/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	425.0000	439.0000	3.294	0	0	0
23/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,648.0000	3,583.0000	(1.782)	0	0	0
23/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,408.0000	1,450.0000	2.983	0	0	0
23/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,064.0000	1,089.0000	2.350	0	0	0
23/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,019.0000	2,957.0000	(2.054)	0	0	0
23/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,264.0000	2,207.0000	(2.518)	0	0	0
23/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,042.0000	1,066.0000	2.303	0	0	0
23/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	70.0000	72.0000	2.857	0	0	0
23/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,954.0000	1,899.0000	(2.815)	0	0	0
23/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,125.0000	1,073.0000	(4.622)	0	0	0
23/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	335.0000	346.0000	3.284	0	0	0
23/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,806.0000	1,753.0000	(2.935)	0	0	0
23/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	665.0000	623.0000	(6.316)	0	0	0
23/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,806.0000	1,753.0000	(2.935)	0	0	0
23/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	437.0000	411.0000	(5.950)	0	0	0
23/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,972.0000	3,907.0000	(1.636)	0	0	0
23/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,185.0000	2,128.0000	(2.609)	0	0	0
23/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,593.0000	1,543.0000	(3.139)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,113.0000	4,047.0000	(1.605)	0	0	0
23/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	922.0000	942.0000	2.169	0	0	0
23/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,329.0000	1,278.0000	(3.837)	0	0	0
23/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	119.0000	123.0000	3.361	0	0	0
23/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,474.0000	1,518.0000	2.985	0	0	0
23/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,191.0000	1,228.0000	3.107	0	0	0
23/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	564.0000	582.0000	3.191	0	0	0
23/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	721.0000	676.0000	(6.241)	0	0	0
23/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	78.0000	81.0000	3.846	0	0	0
23/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,879.0000	3,814.0000	(1.676)	0	0	0
23/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,225.0000	2,168.0000	(2.562)	0	0	0
23/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	403.0000	378.0000	(6.203)	0	0	0
23/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	693.0000	649.0000	(6.349)	0	0	0
23/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,207.0000	4,141.0000	(1.569)	0	0	0
23/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	900.0000	852.0000	(5.333)	0	0	0
23/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	865.0000	884.0000	2.197	0	0	0
23/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	93.0000	96.0000	3.226	0	0	0
23/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,549.0000	2,490.0000	(2.315)	0	0	0
23/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	75.0000	78.0000	4.000	0	0	0
23/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
23/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	994.0000	944.0000	(5.030)	0	0	0
23/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	271.0000	280.0000	3.321	0	0	0
23/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	700.0000	717.0000	2.429	0	0	0
23/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	847.0000	865.0000	2.125	0	0	0
23/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	59.0000	60.0000	1.695	0	0	0
23/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,926.0000	3,860.0000	(1.681)	0	0	0
23/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	962.0000	982.0000	2.079	0	0	0
23/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,385.0000	2,327.0000	(2.432)	0	0	0
23/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,026.0000	975.0000	(4.971)	0	0	0
23/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,587.0000	4,521.0000	(1.439)	0	0	0
23/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	97.0000	100.0000	3.093	0	0	0
23/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	902.0000	922.0000	2.217	0	0	0
23/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	306.0000	316.0000	3.268	0	0	0
23/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,492.0000	4,425.0000	(1.492)	0	0	0
23/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,833.0000	3,768.0000	(1.696)	0	0	0
23/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	841.0000	793.0000	(5.707)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,021.0000	1,044.0000	2.253	0	0	0
23/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,349.0000	4,283.0000	(1.518)	0	0	0
23/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,508.0000	2,449.0000	(2.352)	0	0	0
23/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,375.0000	1,417.0000	3.055	0	0	0
23/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	664.0000	685.0000	3.163	0	0	0
23/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,302.0000	4,236.0000	(1.534)	0	0	0
23/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	750.0000	705.0000	(6.000)	0	0	0
23/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	65.0000	67.0000	3.077	0	0	0
23/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	810.0000	763.0000	(5.802)	0	0	0
23/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	115.0000	119.0000	3.478	0	0	0
23/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,393.0000	1,345.0000	(3.446)	0	0	0
23/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	63.0000	65.0000	3.175	0	0	0
23/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
23/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,001.0000	1,023.0000	2.198	0	0	0
23/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,444.0000	4,378.0000	(1.485)	0	0	0
23/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,220.0000	1,259.0000	3.197	0	0	0
23/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	279.0000	288.0000	3.226	0	0	0
23/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	570.0000	539.0000	(5.439)	0	0	0
23/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	883.0000	903.0000	2.265	0	0	0
23/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	73.0000	75.0000	2.740	0	0	0
23/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	111.0000	115.0000	3.604	0	0	0
23/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
23/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	549.0000	519.0000	(5.464)	0	0	0
23/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	54.0000	56.0000	3.704	0	0	0
23/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	104.0000	107.0000	2.885	0	0	0
23/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	173.0000	178.0000	2.890	0	0	0
23/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,508.0000	1,552.0000	2.918	0	0	0
23/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	51.0000	52.0000	1.961	0	0	0
23/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,740.0000	3,675.0000	(1.738)	0	0	0
23/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	100.0000	103.0000	3.000	0	0	0
23/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	454.0000	428.0000	(5.727)	0	0	0
23/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	779.0000	795.0000	2.054	0	0	0
23/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,540.0000	4,473.0000	(1.476)	0	0	0
23/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,786.0000	3,721.0000	(1.717)	0	0	0
23/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	210.0000	217.0000	3.333	0	0	0
23/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,312.0000	1,352.0000	3.049	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	931.0000	882.0000	(5.263)	0	0	0
23/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,683.0000	4,617.0000	(1.409)	0	0	0
23/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,591.0000	2,531.0000	(2.316)	0	0	0
23/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	107.0000	111.0000	3.738	0	0	0
23/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	981.0000	1,002.0000	2.141	0	0	0
23/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,152.0000	3,089.0000	(1.999)	0	0	0
23/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	491.0000	463.0000	(5.703)	0	0	0
23/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	61.0000	63.0000	3.279	0	0	0
23/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	780.0000	733.0000	(6.026)	0	0	0
23/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,030.0000	1,975.0000	(2.709)	0	0	0
23/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,441.0000	1,484.0000	2.984	0	0	0
23/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	529.0000	500.0000	(5.482)	0	0	0
23/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	81.0000	84.0000	3.704	0	0	0
23/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	262.0000	271.0000	3.435	0	0	0
23/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,694.0000	3,629.0000	(1.760)	0	0	0
23/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	902.0000	922.0000	2.217	0	0	0
23/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,160.0000	4,094.0000	(1.587)	0	0	0
23/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,591.0000	2,531.0000	(2.316)	0	0	0
23/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	829.0000	847.0000	2.171	0	0	0
23/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,113.0000	4,047.0000	(1.605)	0	0	0
23/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,185.0000	2,128.0000	(2.609)	0	0	0
23/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	378.0000	390.0000	3.175	0	0	0
23/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	420.0000	394.0000	(6.190)	0	0	0
23/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	84.0000	87.0000	3.571	0	0	0
23/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,926.0000	3,860.0000	(1.681)	0	0	0
23/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	356.0000	368.0000	3.371	0	0	0
23/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	941.0000	962.0000	2.232	0	0	0
23/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	356.0000	368.0000	3.371	0	0	0
23/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	224.0000	231.0000	3.125	0	0	0
23/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,058.0000	1,007.0000	(4.820)	0	0	0
23/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	141.0000	146.0000	3.546	0	0	0
23/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,304.0000	2,247.0000	(2.474)	0	0	0
23/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,330.0000	3,267.0000	(1.892)	0	0	0
23/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,158.0000	1,106.0000	(4.491)	0	0	0
23/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	962.0000	913.0000	(5.094)	0	0	0
23/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,420.0000	3,356.0000	(1.871)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	231.0000	239.0000	3.463	0	0	0
23/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,511.0000	3,447.0000	(1.823)	0	0	0
23/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	262.0000	271.0000	3.435	0	0	0
23/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,251.0000	1,289.0000	3.038	0	0	0
23/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	132.0000	136.0000	3.030	0	0	0
23/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	151.0000	156.0000	3.311	0	0	0
23/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,889.0000	2,827.0000	(2.146)	0	0	0
23/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	549.0000	566.0000	3.097	0	0	0
23/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	870.0000	822.0000	(5.517)	0	0	0
23/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,240.0000	3,177.0000	(1.944)	0	0	0
23/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	401.0000	414.0000	3.242	0	0	0
23/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	162.0000	167.0000	3.086	0	0	0
23/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	477.0000	492.0000	3.145	0	0	0
23/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,803.0000	2,742.0000	(2.176)	0	0	0
23/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,628.0000	1,577.0000	(3.133)	0	0	0
23/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	197.0000	203.0000	3.046	0	0	0
23/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,932.0000	2,870.0000	(2.115)	0	0	0
23/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	981.0000	1,002.0000	2.141	0	0	0
23/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,302.0000	4,236.0000	(1.534)	0	0	0
23/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,976.0000	2,914.0000	(2.083)	0	0	0
23/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,760.0000	2,699.0000	(2.210)	0	0	0
23/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	184.0000	190.0000	3.261	0	0	0
23/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	279.0000	288.0000	3.226	0	0	0
23/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,063.0000	3,001.0000	(2.024)	0	0	0
23/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,426.0000	2,367.0000	(2.432)	0	0	0
23/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,508.0000	2,449.0000	(2.352)	0	0	0
23/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	56.0000	58.0000	3.571	0	0	0
23/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,107.0000	2,051.0000	(2.658)	0	0	0
23/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,635.0000	4,569.0000	(1.424)	0	0	0
23/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	297.0000	307.0000	3.367	0	0	0
23/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	203.0000	210.0000	3.448	0	0	0
23/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,779.0000	4,713.0000	(1.381)	0	0	0
23/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	316.0000	326.0000	3.165	0	0	0
23/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,345.0000	2,287.0000	(2.473)	0	0	0
23/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	810.0000	763.0000	(5.802)	0	0	0
23/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	271.0000	280.0000	3.321	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	254.0000	263.0000	3.543	0	0	0
23/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,803.0000	2,742.0000	(2.176)	0	0	0
23/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	162.0000	167.0000	3.086	0	0	0
23/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,240.0000	3,177.0000	(1.944)	0	0	0
23/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,549.0000	2,490.0000	(2.315)	0	0	0
23/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	224.0000	231.0000	3.125	0	0	0
23/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,717.0000	2,657.0000	(2.208)	0	0	0
23/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,633.0000	2,573.0000	(2.279)	0	0	0
23/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	239.0000	246.0000	2.929	0	0	0
23/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,458.0000	1,410.0000	(3.292)	0	0	0
23/02/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,068.0000	2,013.0000	(2.660)	0	0	0
23/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	629.0000	649.0000	3.180	0	0	0
23/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,770.0000	1,717.0000	(2.994)	0	0	0
23/02/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,491.0000	1,442.0000	(3.286)	0	0	0
23/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	612.0000	632.0000	3.268	0	0	0
23/02/2009	£ / R 2009/06/12	16.50	Call	Currency Future	389.0000	402.0000	3.342	0	0	0
23/02/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,525.0000	1,475.0000	(3.279)	0	0	0
23/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	413.0000	426.0000	3.148	0	0	0
23/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,992.0000	1,937.0000	(2.761)	0	0	0
23/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,842.0000	1,789.0000	(2.877)	0	0	0
23/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,593.0000	1,543.0000	(3.139)	0	0	0
23/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	564.0000	582.0000	3.191	0	0	0
23/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	463.0000	479.0000	3.456	0	0	0
23/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	491.0000	507.0000	3.259	0	0	0
23/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,425.0000	1,377.0000	(3.368)	0	0	0
23/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	646.0000	667.0000	3.251	0	0	0
23/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,954.0000	1,899.0000	(2.815)	0	0	0
23/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	646.0000	667.0000	3.251	0	0	0
23/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	519.0000	536.0000	3.276	0	0	0
23/02/2009	£ / R 2009/06/12	15.75	Call	Currency Future	596.0000	615.0000	3.188	0	0	0
23/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,698.0000	1,646.0000	(3.062)	0	0	0
23/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	425.0000	439.0000	3.294	0	0	0
23/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,425.0000	1,377.0000	(3.368)	0	0	0
23/02/2009	£ / R 2009/09/14			Currency Future	15.0200	15.0783	0.388	0.0000	0.0000	23
23/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,567.0000	1,603.0000	2.297	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,623.0000	1,661.0000	2.341	0	0	0
23/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	892.0000	869.0000	(2.578)	0	0	0
23/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	938.0000	915.0000	(2.452)	0	0	0
23/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,468.0000	1,427.0000	(2.793)	0	0	0
23/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,711.0000	1,749.0000	2.221	0	0	0
23/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	803.0000	782.0000	(2.615)	0	0	0
23/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,138.0000	1,155.0000	1.494	0	0	0
23/02/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,089.0000	1,105.0000	1.469	0	0	0
23/02/2009	£ / R 2009/09/14	14.05	Put	Currency Future	741.0000	721.0000	(2.699)	0	0	0
23/02/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,458.0000	1,493.0000	2.401	0	0	0
23/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,652.0000	1,690.0000	2.300	0	0	0
23/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	847.0000	825.0000	(2.597)	0	0	0
23/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,512.0000	1,548.0000	2.381	0	0	0
23/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,771.0000	1,810.0000	2.202	0	0	0
23/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,121.0000	1,085.0000	(3.211)	0	0	0
23/02/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,569.0000	1,527.0000	(2.677)	0	0	0
23/02/2009	£ / R 2009/09/14	13.95	Put	Currency Future	701.0000	681.0000	(2.853)	0	0	0
23/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,121.0000	1,138.0000	1.517	0	0	0
23/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	782.0000	761.0000	(2.685)	0	0	0
23/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,341.0000	1,363.0000	1.641	0	0	0
23/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	825.0000	804.0000	(2.545)	0	0	0
23/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,501.0000	1,460.0000	(2.732)	0	0	0
23/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,595.0000	1,632.0000	2.320	0	0	0
23/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,638.0000	1,596.0000	(2.564)	0	0	0
23/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	968.0000	938.0000	(3.099)	0	0	0
23/02/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,029.0000	992.0000	(3.596)	0	0	0
23/02/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,380.0000	1,401.0000	1.522	0	0	0
23/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,039.0000	1,058.0000	1.829	0	0	0
23/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,438.0000	1,466.0000	1.947	0	0	0
23/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,399.0000	1,420.0000	1.501	0	0	0
23/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,058.0000	1,074.0000	1.512	0	0	0
23/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,669.0000	1,630.0000	(2.337)	0	0	0
23/02/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,740.0000	1,779.0000	2.241	0	0	0
23/02/2009	£ / R 2009/09/14	14.60	Put	Currency Future	998.0000	962.0000	(3.607)	0	0	0
23/02/2009	£ / R 2009/09/14	14.00	Put	Currency Future	720.0000	701.0000	(2.639)	0	0	0
23/02/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,418.0000	1,440.0000	1.551	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,681.0000	1,719.0000	2.261	0	0	0
23/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,151.0000	1,114.0000	(3.215)	0	0	0
23/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	847.0000	825.0000	(2.597)	0	0	0
23/02/2009	£ / R 2009/09/14	14.10	Put	Currency Future	761.0000	741.0000	(2.628)	0	0	0
23/02/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,242.0000	1,204.0000	(3.060)	0	0	0
23/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,138.0000	1,155.0000	1.494	0	0	0
23/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,603.0000	1,561.0000	(2.620)	0	0	0
23/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,321.0000	1,342.0000	1.590	0	0	0
23/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,073.0000	1,089.0000	1.491	0	0	0
23/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,105.0000	1,122.0000	1.538	0	0	0
23/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,924.0000	1,887.0000	(1.923)	0	0	0
23/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,535.0000	1,493.0000	(2.736)	0	0	0
23/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	929.0000	951.0000	2.368	0	0	0
23/02/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,262.0000	1,282.0000	1.585	0	0	0
23/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,859.0000	1,823.0000	(1.937)	0	0	0
23/02/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,060.0000	1,023.0000	(3.491)	0	0	0
23/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,468.0000	1,427.0000	(2.793)	0	0	0
23/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	982.0000	1,006.0000	2.444	0	0	0
23/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	964.0000	987.0000	2.386	0	0	0
23/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,762.0000	1,727.0000	(1.986)	0	0	0
23/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,794.0000	1,759.0000	(1.951)	0	0	0
23/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	894.0000	916.0000	2.461	0	0	0
23/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,301.0000	1,322.0000	1.614	0	0	0
23/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,243.0000	1,263.0000	1.609	0	0	0
23/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,485.0000	1,520.0000	2.357	0	0	0
23/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,501.0000	1,460.0000	(2.732)	0	0	0
23/02/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,700.0000	1,665.0000	(2.059)	0	0	0
23/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	915.0000	892.0000	(2.514)	0	0	0
23/02/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,171.0000	1,190.0000	1.623	0	0	0
23/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,001.0000	1,024.0000	2.298	0	0	0
23/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,181.0000	1,144.0000	(3.133)	0	0	0
23/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,121.0000	1,138.0000	1.517	0	0	0
23/02/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,207.0000	1,226.0000	1.574	0	0	0
23/02/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,020.0000	1,043.0000	2.255	0	0	0
23/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,567.0000	1,603.0000	2.297	0	0	0
23/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,731.0000	1,696.0000	(2.022)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,337.0000	1,297.0000	(2.992)	0	0	0
23/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	982.0000	1,006.0000	2.444	0	0	0
23/02/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,401.0000	1,361.0000	(2.855)	0	0	0
23/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,826.0000	1,790.0000	(1.972)	0	0	0
23/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,434.0000	1,394.0000	(2.789)	0	0	0
23/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,154.0000	1,172.0000	1.560	0	0	0
23/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,189.0000	1,207.0000	1.514	0	0	0
23/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	946.0000	969.0000	2.431	0	0	0
23/02/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,360.0000	1,382.0000	1.618	0	0	0
23/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,058.0000	1,074.0000	1.512	0	0	0
23/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	946.0000	969.0000	2.431	0	0	0
23/02/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,090.0000	1,054.0000	(3.303)	0	0	0
23/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,181.0000	1,144.0000	(3.133)	0	0	0
23/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,762.0000	1,727.0000	(1.986)	0	0	0
23/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,273.0000	1,235.0000	(2.985)	0	0	0
23/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,301.0000	1,322.0000	1.614	0	0	0
23/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	911.0000	933.0000	2.415	0	0	0
23/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,539.0000	1,575.0000	2.339	0	0	0
23/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,121.0000	1,085.0000	(3.211)	0	0	0
23/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,273.0000	1,235.0000	(2.985)	0	0	0
23/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,305.0000	1,266.0000	(2.989)	0	0	0
23/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,341.0000	1,363.0000	1.641	0	0	0
23/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,073.0000	1,089.0000	1.491	0	0	0
23/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	892.0000	869.0000	(2.578)	0	0	0
23/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,369.0000	1,329.0000	(2.922)	0	0	0
23/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,603.0000	1,561.0000	(2.620)	0	0	0
23/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,512.0000	1,548.0000	2.381	0	0	0
23/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	869.0000	847.0000	(2.532)	0	0	0
23/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,826.0000	1,790.0000	(1.972)	0	0	0
23/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,225.0000	1,244.0000	1.551	0	0	0
23/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,243.0000	1,263.0000	1.609	0	0	0
23/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,638.0000	1,596.0000	(2.564)	0	0	0
23/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,154.0000	1,172.0000	1.560	0	0	0
23/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,891.0000	1,855.0000	(1.904)	0	0	0
23/02/2009	£ / R 2009/09/14	16.10	Call	Currency Future	877.0000	899.0000	2.509	0	0	0
23/02/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,957.0000	1,920.0000	(1.891)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,225.0000	1,244.0000	1.551	0	0	0
23/02/2009	£ / R	2009/09/14	15.30	Put	Currency Future	1,434.0000	1,394.0000	(2.789)	0	0	0
23/02/2009	£ / R	2009/09/14	15.10	Put	Currency Future	1,305.0000	1,266.0000	(2.989)	0	0	0
23/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,151.0000	1,114.0000	(3.215)	0	0	0
23/02/2009	£ / R	2009/09/14	14.95	Call	Currency Future	1,281.0000	1,302.0000	1.639	0	0	0
23/02/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,211.0000	1,174.0000	(3.055)	0	0	0
23/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,321.0000	1,342.0000	1.590	0	0	0
23/02/2009	€ / R	2009/03/16			Currency Future	12.8830	12.8677	(0.119)	0.0000	0.0000	5,894
23/02/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,042.0000	1,024.0000	(1.727)	0	0	0
23/02/2009	€ / R	2009/03/16	9.50	Call	Currency Future	3,383.0000	3,368.0000	(0.443)	0	0	0
23/02/2009	€ / R	2009/03/16	13.45	Call	Currency Future	191.0000	169.0000	(11.518)	0	0	0
23/02/2009	€ / R	2009/03/16	10.35	Call	Currency Future	2,540.0000	2,522.0000	(0.709)	0	0	0
23/02/2009	€ / R	2009/03/16	14.65	Put	Currency Future	1,813.0000	1,828.0000	0.827	0	0	0
23/02/2009	€ / R	2009/03/16	15.00	Put	Currency Future	2,156.0000	2,171.0000	0.696	0	0	0
23/02/2009	€ / R	2009/03/16	10.50	Call	Currency Future	2,393.0000	2,377.0000	(0.669)	0	0	0
23/02/2009	€ / R	2009/03/16	16.95	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/02/2009	€ / R	2009/03/16	15.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/02/2009	€ / R	2009/03/16	13.45	Put	Currency Future	758.0000	751.0000	(0.923)	0	0	0
23/02/2009	€ / R	2009/03/16	10.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	€ / R	2009/03/16	16.20	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
23/02/2009	€ / R	2009/03/16	11.30	Call	Currency Future	1,612.0000	1,597.0000	(0.931)	0	0	0
23/02/2009	€ / R	2009/03/16	16.95	Put	Currency Future	4,072.0000	4,086.0000	0.344	0	0	0
23/02/2009	€ / R	2009/03/16	15.90	Put	Currency Future	3,037.0000	3,049.0000	0.395	0	0	0
23/02/2009	€ / R	2009/03/16	13.30	Put	Currency Future	640.0000	633.0000	(1.094)	0	0	0
23/02/2009	€ / R	2009/03/16	14.80	Put	Currency Future	1,960.0000	1,974.0000	0.714	0	0	0
23/02/2009	€ / R	2009/03/16	15.60	Call	Currency Future	26.0000	24.0000	(7.692)	0	0	0
23/02/2009	€ / R	2009/03/16	14.15	Put	Currency Future	1,342.0000	1,357.0000	1.118	0	0	0
23/02/2009	€ / R	2009/03/16	12.70	Call	Currency Future	443.0000	422.0000	(4.740)	0	0	0
23/02/2009	€ / R	2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	€ / R	2009/03/16	11.35	Call	Currency Future	1,564.0000	1,548.0000	(1.023)	0	0	0
23/02/2009	€ / R	2009/03/16	11.90	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
23/02/2009	€ / R	2009/03/16	14.15	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
23/02/2009	€ / R	2009/03/16	12.40	Put	Currency Future	154.0000	144.0000	(6.494)	0	0	0
23/02/2009	€ / R	2009/03/16	15.60	Put	Currency Future	2,743.0000	2,756.0000	0.474	0	0	0
23/02/2009	€ / R	2009/03/16	12.70	Put	Currency Future	260.0000	255.0000	(1.923)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	29.0000	29.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,282.0000	3,294.0000	0.366	0	0	0
23/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	94.0000	89.0000	(5.319)	0	0	0
23/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
23/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
23/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
23/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
23/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,868.0000	4,883.0000	0.308	0	0	0
23/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,211.0000	1,221.0000	0.826	0	0	0
23/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,528.0000	3,541.0000	0.368	0	0	0
23/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,183.0000	3,168.0000	(0.471)	0	0	0
23/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
23/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,618.0000	1,635.0000	1.051	0	0	0
23/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	70.0000	70.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	164.0000	142.0000	(13.415)	0	0	0
23/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	48.0000	48.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,098.0000	2,082.0000	(0.763)	0	0	0
23/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	143.0000	127.0000	(11.189)	0	0	0
23/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,083.0000	1,088.0000	0.462	0	0	0
23/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	881.0000	874.0000	(0.795)	0	0	0
23/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,588.0000	2,571.0000	(0.657)	0	0	0
23/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
23/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	304.0000	301.0000	(0.987)	0	0	0
23/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,588.0000	2,571.0000	(0.657)	0	0	0
23/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
23/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	387.0000	369.0000	(4.651)	0	0	0
23/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	427.0000	419.0000	(1.874)	0	0	0
23/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	49.0000	50.0000	2.041	0	0	0
23/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
23/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,478.0000	1,495.0000	1.150	0	0	0
23/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	960.0000	959.0000	(0.104)	0	0	0
23/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	310.0000	287.0000	(7.419)	0	0	0
23/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,725.0000	3,738.0000	0.349	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,951.0000	1,935.0000	(0.820)	0	0	0
23/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	503.0000	481.0000	(4.374)	0	0	0
23/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,058.0000	2,072.0000	0.680	0	0	0
23/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
23/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	61.0000	62.0000	1.639	0	0	0
23/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	220.0000	213.0000	(3.182)	0	0	0
23/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,342.0000	1,357.0000	1.118	0	0	0
23/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,255.0000	2,269.0000	0.621	0	0	0
23/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,478.0000	1,495.0000	1.150	0	0	0
23/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,000.0000	1,002.0000	0.200	0	0	0
23/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,939.0000	2,951.0000	0.408	0	0	0
23/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	277.0000	255.0000	(7.942)	0	0	0
23/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	637.0000	612.0000	(3.925)	0	0	0
23/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	172.0000	150.0000	(12.791)	0	0	0
23/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	133.0000	120.0000	(9.774)	0	0	0
23/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	20.0000	17.0000	(15.000)	0	0	0
23/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	34.0000	34.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,666.0000	1,682.0000	0.960	0	0	0
23/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
23/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
23/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	223.0000	201.0000	(9.865)	0	0	0
23/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,298.0000	1,311.0000	1.002	0	0	0
23/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0
23/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	236.0000	213.0000	(9.746)	0	0	0
23/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,577.0000	3,590.0000	0.363	0	0	0
23/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,467.0000	1,452.0000	(1.022)	0	0	0
23/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	640.0000	633.0000	(1.094)	0	0	0
23/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,451.0000	2,466.0000	0.612	0	0	0
23/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,884.0000	2,868.0000	(0.555)	0	0	0
23/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	839.0000	833.0000	(0.715)	0	0	0
23/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	460.0000	453.0000	(1.522)	0	0	0
23/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	22.0000	19.0000	(13.636)	0	0	0
23/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,107.0000	2,121.0000	0.664	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
23/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,824.0000	3,838.0000	0.366	0	0	0
23/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,331.0000	3,344.0000	0.390	0	0	0
23/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	293.0000	270.0000	(7.850)	0	0	0
23/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	20.0000	19.0000	(5.000)	0	0	0
23/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	881.0000	874.0000	(0.795)	0	0	0
23/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	201.0000	179.0000	(10.945)	0	0	0
23/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,715.0000	1,731.0000	0.933	0	0	0
23/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,037.0000	3,049.0000	0.395	0	0	0
23/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
23/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
23/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
23/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,387.0000	1,402.0000	1.081	0	0	0
23/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	87.0000	84.0000	(3.448)	0	0	0
23/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,785.0000	2,769.0000	(0.575)	0	0	0
23/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,988.0000	3,000.0000	0.402	0	0	0
23/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	124.0000	113.0000	(8.871)	0	0	0
23/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,903.0000	1,886.0000	(0.893)	0	0	0
23/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,470.0000	4,484.0000	0.313	0	0	0
23/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	164.0000	142.0000	(13.415)	0	0	0
23/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	566.0000	558.0000	(1.413)	0	0	0
23/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,254.0000	1,266.0000	0.957	0	0	0
23/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	24.0000	23.0000	(4.167)	0	0	0
23/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,686.0000	2,670.0000	(0.596)	0	0	0
23/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	31.0000	31.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	494.0000	487.0000	(1.417)	0	0	0
23/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	249.0000	226.0000	(9.237)	0	0	0
23/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,757.0000	1,741.0000	(0.911)	0	0	0
23/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,402.0000	2,417.0000	0.624	0	0	0
23/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	52.0000	56.0000	7.692	0	0	0
23/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	34.0000	34.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	32.0000	32.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	920.0000	917.0000	(0.326)	0	0	0
23/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,972.0000	3,986.0000	0.352	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	366.0000	344.0000	(6.011)	0	0	0
23/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,569.0000	1,588.0000	1.211	0	0	0
23/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
23/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,491.0000	2,473.0000	(0.723)	0	0	0
23/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,000.0000	1,984.0000	(0.800)	0	0	0
23/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	40.0000	39.0000	(2.500)	0	0	0
23/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,125.0000	1,132.0000	0.622	0	0	0
23/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	718.0000	711.0000	(0.975)	0	0	0
23/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	333.0000	326.0000	(2.102)	0	0	0
23/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	327.0000	305.0000	(6.728)	0	0	0
23/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
23/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
23/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
23/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	387.0000	369.0000	(4.651)	0	0	0
23/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	603.0000	595.0000	(1.327)	0	0	0
23/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,184.0000	3,196.0000	0.377	0	0	0
23/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	46.0000	46.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,233.0000	3,245.0000	0.371	0	0	0
23/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
23/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	839.0000	833.0000	(0.715)	0	0	0
23/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,923.0000	3,937.0000	0.357	0	0	0
23/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,890.0000	2,902.0000	0.415	0	0	0
23/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
23/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	304.0000	301.0000	(0.987)	0	0	0
23/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,785.0000	2,769.0000	(0.575)	0	0	0
23/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
23/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	346.0000	324.0000	(6.358)	0	0	0
23/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	26.0000	25.0000	(3.846)	0	0	0
23/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,675.0000	3,689.0000	0.381	0	0	0
23/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,136.0000	3,147.0000	0.351	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
23/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,041.0000	1,045.0000	0.384	0	0	0
23/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,862.0000	1,877.0000	0.806	0	0	0
23/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	679.0000	672.0000	(1.031)	0	0	0
23/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	363.0000	356.0000	(1.928)	0	0	0
23/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,709.0000	1,693.0000	(0.936)	0	0	0
23/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	108.0000	100.0000	(7.407)	0	0	0
23/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
23/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	212.0000	189.0000	(10.849)	0	0	0
23/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
23/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,736.0000	2,719.0000	(0.621)	0	0	0
23/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,499.0000	2,514.0000	0.600	0	0	0
23/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	37.0000	35.0000	(5.405)	0	0	0
23/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	24.0000	21.0000	(12.500)	0	0	0
23/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
23/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,354.0000	2,367.0000	0.552	0	0	0
23/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,841.0000	2,853.0000	0.422	0	0	0
23/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	394.0000	387.0000	(1.777)	0	0	0
23/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,121.0000	4,136.0000	0.364	0	0	0
23/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	172.0000	150.0000	(12.791)	0	0	0
23/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,661.0000	1,645.0000	(0.963)	0	0	0
23/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,984.0000	2,968.0000	(0.536)	0	0	0
23/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,442.0000	2,425.0000	(0.696)	0	0	0
23/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,491.0000	2,473.0000	(0.723)	0	0	0
23/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,304.0000	2,318.0000	0.608	0	0	0
23/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,420.0000	4,434.0000	0.317	0	0	0
23/02/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,283.0000	3,268.0000	(0.457)	0	0	0
23/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	920.0000	917.0000	(0.326)	0	0	0
23/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
23/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,626.0000	3,639.0000	0.359	0	0	0
23/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,196.0000	2,180.0000	(0.729)	0	0	0
23/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	293.0000	270.0000	(7.850)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
23/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	181.0000	159.0000	(12.155)	0	0	0
23/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	56.0000	59.0000	5.357	0	0	0
23/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
23/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	798.0000	792.0000	(0.752)	0	0	0
23/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,523.0000	1,541.0000	1.182	0	0	0
23/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,294.0000	2,278.0000	(0.697)	0	0	0
23/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	153.0000	134.0000	(12.418)	0	0	0
23/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
23/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,218.0000	5,233.0000	0.287	0	0	0
23/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,086.0000	3,098.0000	0.389	0	0	0
23/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,548.0000	2,562.0000	0.549	0	0	0
23/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	460.0000	453.0000	(1.522)	0	0	0
23/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,873.0000	3,887.0000	0.361	0	0	0
23/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,515.0000	1,500.0000	(0.990)	0	0	0
23/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	47.0000	47.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,483.0000	3,468.0000	(0.431)	0	0	0
23/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
23/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,764.0000	1,779.0000	0.850	0	0	0
23/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	32.0000	32.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,380.0000	3,393.0000	0.385	0	0	0
23/02/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	13.0000	12.0000	(7.692)	0	0	0
23/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	23.0000	22.0000	(4.348)	0	0	0
23/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,033.0000	3,018.0000	(0.495)	0	0	0
23/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,298.0000	1,311.0000	1.002	0	0	0
23/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,764.0000	1,779.0000	0.850	0	0	0
23/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,245.0000	2,229.0000	(0.713)	0	0	0
23/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,596.0000	2,611.0000	0.578	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	81.0000	79.0000	(2.469)	0	0	0
23/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	45.0000	44.0000	(2.222)	0	0	0
23/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	116.0000	106.0000	(8.621)	0	0	0
23/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	47.0000	47.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	220.0000	213.0000	(3.182)	0	0	0
23/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,294.0000	2,278.0000	(0.697)	0	0	0
23/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	28.0000	27.0000	(3.571)	0	0	0
23/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,645.0000	2,659.0000	0.529	0	0	0
23/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
23/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
23/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
23/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	12.0000	10.0000	(16.667)	0	0	0
23/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	503.0000	481.0000	(4.374)	0	0	0
23/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,083.0000	3,068.0000	(0.487)	0	0	0
23/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,343.0000	2,327.0000	(0.683)	0	0	0
23/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,083.0000	1,088.0000	0.462	0	0	0
23/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,792.0000	2,805.0000	0.466	0	0	0
23/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,429.0000	3,442.0000	0.379	0	0	0
23/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,009.0000	2,023.0000	0.697	0	0	0
23/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	673.0000	647.0000	(3.863)	0	0	0
23/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,806.0000	1,789.0000	(0.941)	0	0	0
23/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,988.0000	3,000.0000	0.402	0	0	0
23/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,276.0000	1,260.0000	(1.254)	0	0	0
23/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	31.0000	31.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
23/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,834.0000	2,818.0000	(0.565)	0	0	0
23/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,088.0000	1,071.0000	(1.563)	0	0	0
23/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,049.0000	2,033.0000	(0.781)	0	0	0
23/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	140.0000	130.0000	(7.143)	0	0	0
23/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,282.0000	3,294.0000	0.366	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	786.0000	760.0000	(3.308)	0	0	200
23/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,564.0000	1,548.0000	(1.023)	0	0	0
23/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	140.0000	130.0000	(7.143)	0	0	0
23/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	32.0000	32.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	673.0000	647.0000	(3.863)	0	0	0
23/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,499.0000	2,514.0000	0.600	0	0	0
23/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	602.0000	577.0000	(4.153)	0	0	0
23/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,000.0000	1,984.0000	(0.800)	0	0	0
23/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,245.0000	2,229.0000	(0.713)	0	0	0
23/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
23/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	710.0000	684.0000	(3.662)	0	0	0
23/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,467.0000	1,452.0000	(1.022)	0	0	0
23/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0
23/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	21.0000	20.0000	(4.762)	0	0	0
23/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	103.0000	93.0000	(9.709)	0	0	0
23/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	65.0000	66.0000	1.538	0	0	0
23/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,432.0000	1,448.0000	1.117	0	0	0
23/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	39.0000	37.0000	(5.128)	0	0	0
23/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	169.0000	160.0000	(5.325)	0	0	0
23/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	21.0000	18.0000	(14.286)	0	0	0
23/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	866.0000	840.0000	(3.002)	0	0	0
23/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	34.0000	34.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
23/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,206.0000	2,220.0000	0.635	0	0	0
23/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,719.0000	4,734.0000	0.318	0	0	0
23/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	185.0000	176.0000	(4.865)	0	0	0
23/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,221.0000	4,235.0000	0.332	0	0	0
23/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	366.0000	344.0000	(6.011)	0	0	0
23/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
23/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	333.0000	326.0000	(2.102)	0	0	0
23/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	568.0000	544.0000	(4.225)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,972.0000	3,986.0000	0.352	0	0	0
23/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
23/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	17.0000	16.0000	(5.882)	0	0	0
23/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,769.0000	4,783.0000	0.294	0	0	0
23/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,637.0000	2,620.0000	(0.645)	0	0	0
23/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	826.0000	800.0000	(3.148)	0	0	0
23/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
23/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	93.0000	82.0000	(11.828)	0	0	0
23/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,171.0000	4,185.0000	0.336	0	0	0
23/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,596.0000	2,611.0000	0.578	0	0	0
23/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	75.0000	68.0000	(9.333)	0	0	0
23/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	908.0000	886.0000	(2.423)	0	0	0
23/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,854.0000	1,838.0000	(0.863)	0	0	0
23/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	866.0000	840.0000	(3.002)	0	0	0
23/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,774.0000	3,788.0000	0.371	0	0	0
23/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	83.0000	73.0000	(12.048)	0	0	0
23/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	637.0000	612.0000	(3.925)	0	0	0
23/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,135.0000	1,118.0000	(1.498)	0	0	0
23/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
23/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	154.0000	144.0000	(6.494)	0	0	0
23/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	202.0000	194.0000	(3.960)	0	0	0
23/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	93.0000	82.0000	(11.828)	0	0	0
23/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	414.0000	395.0000	(4.589)	0	0	0
23/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	239.0000	233.0000	(2.510)	0	0	0
23/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	281.0000	277.0000	(1.423)	0	0	0
23/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	472.0000	451.0000	(4.449)	0	0	0
23/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	535.0000	512.0000	(4.299)	0	0	0
23/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	202.0000	194.0000	(3.960)	0	0	0
23/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	826.0000	800.0000	(3.148)	0	0	0
23/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	535.0000	512.0000	(4.299)	0	0	0
23/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	472.0000	451.0000	(4.449)	0	0	0
23/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	239.0000	233.0000	(2.510)	0	0	0
23/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,371.0000	1,356.0000	(1.094)	0	0	0
23/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	38.0000	38.0000	-	0	0	0
23/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	127.0000	116.0000	(8.661)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R	2009/03/16	12.30	Call	Currency Future	710.0000	684.0000	(3.662)	0	0	0
23/02/2009	€ / R	2009/03/16	11.80	Put	Currency Future	52.0000	50.0000	(3.846)	0	0	0
23/02/2009	€ / R	2009/03/16	11.80	Call	Currency Future	1,135.0000	1,118.0000	(1.498)	0	0	0
23/02/2009	€ / R	2009/03/16	11.50	Call	Currency Future	1,419.0000	1,404.0000	(1.057)	0	0	0
23/02/2009	€ / R	2009/03/16	11.50	Put	Currency Future	36.0000	36.0000	-	0	0	0
23/02/2009	€ / R	2009/03/16	11.70	Put	Currency Future	46.0000	45.0000	(2.174)	0	0	0
23/02/2009	€ / R	2009/03/16	11.70	Call	Currency Future	1,229.0000	1,212.0000	(1.383)	0	0	0
23/02/2009	€ / R	2009/03/16	11.60	Call	Currency Future	1,324.0000	1,308.0000	(1.208)	0	0	0
23/02/2009	€ / R	2009/03/16	11.60	Put	Currency Future	41.0000	40.0000	(2.439)	0	0	0
23/02/2009	€ / R	2009/03/16	12.00	Call	Currency Future	950.0000	932.0000	(1.895)	0	0	0
23/02/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,042.0000	1,024.0000	(1.727)	0	0	0
23/02/2009	€ / R	2009/03/16	12.05	Put	Currency Future	75.0000	68.0000	(9.333)	0	0	0
23/02/2009	€ / R	2009/03/16	11.90	Put	Currency Future	59.0000	57.0000	(3.390)	0	0	0
23/02/2009	€ / R	2009/03/16	12.25	Call	Currency Future	747.0000	722.0000	(3.347)	0	0	0
23/02/2009	€ / R	2009/03/16	12.05	Call	Currency Future	908.0000	886.0000	(2.423)	0	0	0
23/02/2009	€ / R	2009/03/16	12.25	Put	Currency Future	114.0000	104.0000	(8.772)	0	0	0
23/02/2009	€ / R	2009/03/16	12.00	Put	Currency Future	67.0000	64.0000	(4.478)	0	0	0
23/02/2009	€ / R	2009/03/16	11.95	Put	Currency Future	62.0000	60.0000	(3.226)	0	0	0
23/02/2009	€ / R	2009/03/16	11.85	Put	Currency Future	55.0000	53.0000	(3.636)	0	0	0
23/02/2009	€ / R	2009/03/16	11.65	Call	Currency Future	1,276.0000	1,260.0000	(1.254)	0	0	0
23/02/2009	€ / R	2009/03/16	11.65	Put	Currency Future	43.0000	42.0000	(2.326)	0	0	0
23/02/2009	€ / R	2009/03/16	11.85	Call	Currency Future	1,088.0000	1,071.0000	(1.563)	0	0	0
23/02/2009	€ / R	2009/03/16	11.95	Call	Currency Future	995.0000	978.0000	(1.709)	0	0	0
23/02/2009	€ / R	2009/03/16	11.75	Call	Currency Future	1,182.0000	1,165.0000	(1.438)	0	0	0
23/02/2009	€ / R	2009/03/16	11.75	Put	Currency Future	49.0000	47.0000	(4.082)	0	0	0
23/02/2009	€ / R	2009/06/12			Currency Future	13.0935	13.0741	(0.148)	13.1000	13.1000	2,900
23/02/2009	€ / R	2009/06/12	14.10	Put	Currency Future	1,441.0000	1,458.0000	1.180	0	0	0
23/02/2009	€ / R	2009/06/12	14.35	Call	Currency Future	366.0000	365.0000	(0.273)	0	0	0
23/02/2009	€ / R	2009/06/12	12.90	Put	Currency Future	666.0000	672.0000	0.901	0	0	0
23/02/2009	€ / R	2009/06/12	13.35	Call	Currency Future	694.0000	681.0000	(1.873)	0	0	0
23/02/2009	€ / R	2009/06/12	13.40	Call	Currency Future	678.0000	665.0000	(1.917)	0	0	0
23/02/2009	€ / R	2009/06/12	14.60	Call	Currency Future	307.0000	307.0000	-	0	0	0
23/02/2009	€ / R	2009/06/12	14.70	Put	Currency Future	1,893.0000	1,912.0000	1.004	0	0	0
23/02/2009	€ / R	2009/06/12	12.90	Call	Currency Future	860.0000	846.0000	(1.628)	0	0	0
23/02/2009	€ / R	2009/06/12	13.40	Put	Currency Future	984.0000	991.0000	0.711	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,736.0000	1,755.0000	1.094	0	0	0
23/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,933.0000	1,952.0000	0.983	0	0	0
23/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,235.0000	1,252.0000	1.377	0	0	0
23/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,044.0000	1,060.0000	1.533	0	0	0
23/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	257.0000	257.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,623.0000	1,641.0000	1.109	0	0	0
23/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	528.0000	526.0000	(0.379)	0	0	0
23/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,013.0000	2,032.0000	0.944	0	0	0
23/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,075.0000	1,091.0000	1.488	0	0	0
23/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	880.0000	866.0000	(1.591)	0	0	0
23/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	276.0000	276.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,202.0000	1,219.0000	1.414	0	0	0
23/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	286.0000	286.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	678.0000	665.0000	(1.917)	0	0	0
23/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	636.0000	642.0000	0.943	0	0	0
23/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	330.0000	329.0000	(0.303)	0	0	0
23/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	239.0000	238.0000	(0.418)	0	0	0
23/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	495.0000	493.0000	(0.404)	0	0	0
23/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,775.0000	1,794.0000	1.070	0	0	0
23/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	884.0000	890.0000	0.679	0	0	0
23/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	782.0000	768.0000	(1.790)	0	0	0
23/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,390.0000	2,409.0000	0.795	0	0	0
23/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	198.0000	198.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,698.0000	1,717.0000	1.119	0	0	0
23/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,853.0000	1,872.0000	1.025	0	0	0
23/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	728.0000	714.0000	(1.923)	0	0	0
23/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,563.0000	2,583.0000	0.780	0	0	0
23/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,476.0000	1,494.0000	1.220	0	0	0
23/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	379.0000	378.0000	(0.264)	0	0	0
23/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	392.0000	391.0000	(0.255)	0	0	0
23/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	479.0000	477.0000	(0.418)	0	0	0
23/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	183.0000	183.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	600.0000	597.0000	(0.500)	0	0	0
23/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	607.0000	612.0000	0.824	0	0	0
23/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,549.0000	1,567.0000	1.162	0	0	0
23/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,336.0000	1,353.0000	1.272	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	711.0000	697.0000	(1.969)	0	0	0
23/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	342.0000	341.0000	(0.292)	0	0	0
23/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	170.0000	170.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	917.0000	923.0000	0.654	0	0	0
23/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	319.0000	318.0000	(0.313)	0	0	0
23/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,476.0000	2,496.0000	0.808	0	0	0
23/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	900.0000	886.0000	(1.556)	0	0	0
23/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,054.0000	2,073.0000	0.925	0	0	0
23/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,095.0000	2,114.0000	0.907	0	0	0
23/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	763.0000	749.0000	(1.835)	0	0	0
23/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	789.0000	794.0000	0.634	0	0	0
23/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	157.0000	157.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	951.0000	957.0000	0.631	0	0	0
23/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,138.0000	1,154.0000	1.406	0	0	0
23/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	248.0000	247.0000	(0.403)	0	0	0
23/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	221.0000	221.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,075.0000	1,091.0000	1.488	0	0	0
23/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	145.0000	145.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,106.0000	1,123.0000	1.537	0	0	0
23/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	434.0000	433.0000	(0.230)	0	0	0
23/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,178.0000	2,197.0000	0.872	0	0	0
23/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,302.0000	1,319.0000	1.306	0	0	0
23/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	852.0000	857.0000	0.587	0	0	0
23/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	420.0000	418.0000	(0.476)	0	0	0
23/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	581.0000	578.0000	(0.516)	0	0	0
23/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,304.0000	2,324.0000	0.868	0	0	0
23/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	745.0000	731.0000	(1.879)	0	0	0
23/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	183.0000	183.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,268.0000	1,285.0000	1.341	0	0	0
23/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	638.0000	635.0000	(0.470)	0	0	0
23/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	984.0000	991.0000	0.711	0	0	0
23/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	354.0000	353.0000	(0.282)	0	0	0
23/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	618.0000	615.0000	(0.485)	0	0	0
23/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	658.0000	650.0000	(1.216)	0	0	0
23/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,586.0000	1,604.0000	1.135	0	0	0
23/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,660.0000	1,679.0000	1.145	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,652.0000	2,671.0000	0.716	0	0	0
23/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,014.0000	1,025.0000	1.085	0	0	0
23/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	618.0000	615.0000	(0.485)	0	0	0
23/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,170.0000	1,186.0000	1.368	0	0	0
23/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	820.0000	825.0000	0.610	0	0	0
23/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	563.0000	560.0000	(0.533)	0	0	0
23/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	464.0000	462.0000	(0.431)	0	0	0
23/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	406.0000	405.0000	(0.246)	0	0	0
23/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	820.0000	825.0000	0.610	0	0	0
23/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,138.0000	1,154.0000	1.406	0	0	0
23/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	763.0000	749.0000	(1.835)	0	0	0
23/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	266.0000	266.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	512.0000	509.0000	(0.586)	0	0	0
23/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	581.0000	578.0000	(0.516)	0	0	0
23/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,814.0000	1,833.0000	1.047	0	0	0
23/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	297.0000	296.0000	(0.337)	0	0	0
23/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	728.0000	733.0000	0.687	0	0	0
23/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,973.0000	1,992.0000	0.963	0	0	0
23/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	840.0000	826.0000	(1.667)	0	0	0
23/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,054.0000	2,073.0000	0.925	0	0	0
23/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,441.0000	1,458.0000	1.180	0	0	0
23/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,370.0000	1,388.0000	1.314	0	0	0
23/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	697.0000	702.0000	0.717	0	0	0
23/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	434.0000	433.0000	(0.230)	0	0	0
23/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	821.0000	807.0000	(1.705)	0	0	0
23/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	789.0000	794.0000	0.634	0	0	0
23/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,390.0000	2,409.0000	0.795	0	0	0
23/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	248.0000	247.0000	(0.403)	0	0	0
23/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,220.0000	2,239.0000	0.856	0	0	0
23/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	782.0000	768.0000	(1.790)	0	0	0
23/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	528.0000	526.0000	(0.379)	0	0	0
23/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,586.0000	1,604.0000	1.135	0	0	0
23/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	449.0000	447.0000	(0.445)	0	0	0
23/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,235.0000	1,252.0000	1.377	0	0	0
23/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	563.0000	560.0000	(0.533)	0	0	0
23/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,405.0000	1,423.0000	1.281	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	354.0000	353.0000	(0.282)	0	0	0
23/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	379.0000	378.0000	(0.264)	0	0	0
23/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,660.0000	1,679.0000	1.145	0	0	0
23/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,170.0000	1,186.0000	1.368	0	0	0
23/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,136.0000	2,156.0000	0.936	0	0	0
23/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	230.0000	230.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	600.0000	597.0000	(0.500)	0	0	0
23/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,476.0000	1,494.0000	1.220	0	0	0
23/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,973.0000	1,992.0000	0.963	0	0	0
23/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	711.0000	697.0000	(1.969)	0	0	0
23/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	266.0000	266.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	917.0000	923.0000	0.654	0	0	0
23/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	420.0000	418.0000	(0.476)	0	0	0
23/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	213.0000	213.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	449.0000	447.0000	(0.445)	0	0	0
23/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	307.0000	307.0000	-	0	0	0
23/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,405.0000	1,423.0000	1.281	0	0	0
23/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,814.0000	1,833.0000	1.047	0	0	0
23/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	801.0000	787.0000	(1.748)	0	0	0
23/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,302.0000	1,319.0000	1.306	0	0	0
23/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	495.0000	493.0000	(0.404)	0	0	0
23/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	880.0000	866.0000	(1.591)	0	0	0
23/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	498.0000	512.0000	2.811	0	0	0
23/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,106.0000	1,123.0000	1.537	0	0	0
23/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	636.0000	642.0000	0.943	0	0	0
23/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	992.0000	986.0000	(0.605)	0	0	0
23/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	900.0000	886.0000	(1.556)	0	0	0
23/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,176.0000	1,168.0000	(0.680)	0	0	0
23/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	382.0000	394.0000	3.141	0	0	0
23/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,112.0000	1,105.0000	(0.629)	0	0	0
23/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	607.0000	612.0000	0.824	0	0	0
23/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	758.0000	763.0000	0.660	0	0	0
23/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	419.0000	431.0000	2.864	0	0	0
23/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	545.0000	543.0000	(0.367)	0	0	0
23/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,051.0000	1,044.0000	(0.666)	0	0	0
23/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	477.0000	491.0000	2.935	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,021.0000	1,015.0000	(0.588)	0	0	0
23/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	457.0000	470.0000	2.845	0	0	0
23/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,144.0000	1,136.0000	(0.699)	0	0	0
23/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,144.0000	1,136.0000	(0.699)	0	0	0
23/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	579.0000	583.0000	0.691	0	0	0
23/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	922.0000	907.0000	(1.627)	0	0	0
23/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,176.0000	1,168.0000	(0.680)	0	0	0
23/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	400.0000	412.0000	3.000	0	0	0
23/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	382.0000	394.0000	3.141	0	0	0
23/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	860.0000	846.0000	(1.628)	0	0	0
23/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	365.0000	376.0000	3.014	0	0	0
23/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,208.0000	1,200.0000	(0.662)	0	0	0
23/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	406.0000	405.0000	(0.246)	0	0	0
23/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,512.0000	1,530.0000	1.190	0	0	0
23/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	400.0000	412.0000	3.000	0	0	0
23/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	666.0000	672.0000	0.901	0	0	0
23/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,512.0000	1,530.0000	1.190	0	0	0
23/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	524.0000	533.0000	1.718	0	0	0
23/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	968.0000	957.0000	(1.136)	0	0	0
23/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	551.0000	555.0000	0.726	0	0	0
23/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	316.0000	326.0000	3.165	0	0	0
23/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	944.0000	929.0000	(1.589)	0	0	0
23/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,309.0000	1,301.0000	(0.611)	0	0	0
23/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	801.0000	787.0000	(1.748)	0	0	0
23/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	992.0000	986.0000	(0.605)	0	0	0
23/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	498.0000	512.0000	2.811	0	0	0
23/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	758.0000	763.0000	0.660	0	0	0
23/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	244.0000	254.0000	4.098	0	0	0
23/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,488.0000	1,478.0000	(0.672)	0	0	0
23/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,640.0000	1,628.0000	(0.732)	0	0	0
23/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	196.0000	204.0000	4.082	0	0	0
23/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	300.0000	311.0000	3.667	0	0	0
23/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,275.0000	1,267.0000	(0.627)	0	0	0
23/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,344.0000	1,335.0000	(0.670)	0	0	0
23/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	332.0000	343.0000	3.313	0	0	0
23/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,021.0000	1,015.0000	(0.588)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	477.0000	491.0000	2.935	0	0	0
23/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	271.0000	281.0000	3.690	0	0	0
23/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,415.0000	1,405.0000	(0.707)	0	0	0
23/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	244.0000	254.0000	4.098	0	0	0
23/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	419.0000	431.0000	2.864	0	0	0
23/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,563.0000	1,552.0000	(0.704)	0	0	0
23/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,488.0000	1,478.0000	(0.672)	0	0	0
23/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	219.0000	228.0000	4.110	0	0	0
23/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	332.0000	343.0000	3.313	0	0	0
23/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,275.0000	1,267.0000	(0.627)	0	0	0
23/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	968.0000	957.0000	(1.136)	0	0	0
23/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	348.0000	359.0000	3.161	0	0	0
23/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,241.0000	1,233.0000	(0.645)	0	0	0
23/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,112.0000	1,105.0000	(0.629)	0	0	0
23/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,379.0000	1,370.0000	(0.653)	0	0	0
23/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	258.0000	267.0000	3.488	0	0	0
23/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	316.0000	326.0000	3.165	0	0	0
23/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,344.0000	1,335.0000	(0.670)	0	0	0
23/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	300.0000	311.0000	3.667	0	0	0
23/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	438.0000	450.0000	2.740	0	0	0
23/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,081.0000	1,074.0000	(0.648)	0	0	0
23/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	286.0000	296.0000	3.497	0	0	0
23/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,525.0000	1,515.0000	(0.656)	0	0	0
23/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	232.0000	241.0000	3.879	0	0	0
23/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,451.0000	1,441.0000	(0.689)	0	0	0
23/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	207.0000	216.0000	4.348	0	0	0
23/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,601.0000	1,590.0000	(0.687)	0	0	0
23/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	524.0000	533.0000	1.718	0	0	0
23/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,309.0000	1,301.0000	(0.611)	0	0	0
23/02/2009	€ / R 2009/09/14			Currency Future	13.2737	13.2484	(0.191)	0.0000	0.0000	72
23/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	956.0000	943.0000	(1.360)	0	0	0
23/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,282.0000	1,294.0000	0.936	0	0	0
23/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,794.0000	1,813.0000	1.059	0	0	0
23/02/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,306.0000	1,297.0000	(0.689)	0	0	0
23/02/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,312.0000	1,329.0000	1.296	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
23/02/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,117.0000	1,128.0000	0.985	0	0	0
23/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	956.0000	943.0000	(1.360)	0	0	0
23/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	668.0000	662.0000	(0.898)	0	0	0
23/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,023.0000	1,009.0000	(1.369)	0	0	0
23/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,252.0000	1,243.0000	(0.719)	0	0	0
23/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	700.0000	693.0000	(1.000)	0	0	0
23/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,023.0000	1,009.0000	(1.369)	0	0	0
23/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,282.0000	1,294.0000	0.936	0	0	0
23/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,726.0000	1,745.0000	1.101	0	0	0
23/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,006.0000	992.0000	(1.392)	0	0	0
23/02/2009	€ / R 2009/09/14	12.70	Put	Currency Future	732.0000	748.0000	2.186	0	0	0
23/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	901.0000	911.0000	1.110	0	0	0
23/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	838.0000	849.0000	1.313	0	0	0
23/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,174.0000	1,159.0000	(1.278)	0	0	0
23/02/2009	€ / R 2009/09/14	12.80	Put	Currency Future	778.0000	794.0000	2.057	0	0	0
23/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,212.0000	1,197.0000	(1.238)	0	0	0
23/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	733.0000	726.0000	(0.955)	0	0	0
23/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,149.0000	1,160.0000	0.957	0	0	0
23/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,149.0000	1,160.0000	0.957	0	0	0
23/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	857.0000	849.0000	(0.933)	0	0	0
23/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,182.0000	1,193.0000	0.931	0	0	0
23/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,059.0000	1,044.0000	(1.416)	0	0	0
23/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	838.0000	831.0000	(0.835)	0	0	0
23/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,465.0000	1,482.0000	1.160	0	0	0
23/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	820.0000	812.0000	(0.976)	0	0	0
23/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,659.0000	1,677.0000	1.085	0	0	0
23/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,085.0000	1,096.0000	1.014	0	0	0
23/02/2009	€ / R 2009/09/14	13.65	Call	Currency Future	936.0000	927.0000	(0.962)	0	0	0
23/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,155.0000	1,140.0000	(1.299)	0	0	0
23/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,465.0000	1,482.0000	1.160	0	0	0
23/02/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,372.0000	1,389.0000	1.239	0	0	0
23/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	916.0000	907.0000	(0.983)	0	0	0
23/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,342.0000	1,359.0000	1.267	0	0	0
23/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,116.0000	2,137.0000	0.992	0	0	0
23/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,434.0000	1,451.0000	1.185	0	0	0
23/02/2009	€ / R 2009/09/14	13.75	Call	Currency Future	896.0000	887.0000	(1.004)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	540.0000	535.0000	(0.926)	0	0	0
23/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,593.0000	1,611.0000	1.130	0	0	0
23/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,496.0000	1,514.0000	1.203	0	0	0
23/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,085.0000	1,096.0000	1.014	0	0	0
23/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	838.0000	831.0000	(0.835)	0	0	0
23/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	931.0000	942.0000	1.182	0	0	0
23/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,059.0000	1,044.0000	(1.416)	0	0	0
23/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	876.0000	868.0000	(0.913)	0	0	0
23/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,403.0000	1,420.0000	1.212	0	0	0
23/02/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,023.0000	1,033.0000	0.978	0	0	0
23/02/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,096.0000	1,081.0000	(1.369)	0	0	0
23/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	962.0000	972.0000	1.040	0	0	0
23/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	962.0000	972.0000	1.040	0	0	0
23/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,136.0000	1,120.0000	(1.408)	0	0	0
23/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,212.0000	1,197.0000	(1.238)	0	0	0
23/02/2009	€ / R 2009/09/14	13.35	Call	Currency Future	1,041.0000	1,026.0000	(1.441)	0	0	0
23/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	838.0000	849.0000	1.313	0	0	0
23/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	972.0000	959.0000	(1.337)	0	0	0
23/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,560.0000	1,578.0000	1.154	0	0	0
23/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,249.0000	1,260.0000	0.881	0	0	0
23/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,136.0000	1,120.0000	(1.408)	0	0	0
23/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	749.0000	742.0000	(0.935)	0	0	0
23/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,626.0000	1,644.0000	1.107	0	0	0
23/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	716.0000	709.0000	(0.978)	0	0	0
23/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,692.0000	1,711.0000	1.123	0	0	0
23/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	802.0000	794.0000	(0.998)	0	0	0
23/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,528.0000	1,546.0000	1.178	0	0	0
23/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	784.0000	777.0000	(0.893)	0	0	0
23/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	767.0000	759.0000	(1.043)	0	0	0
23/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,403.0000	1,420.0000	1.212	0	0	0
23/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,215.0000	1,227.0000	0.988	0	0	0
23/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,593.0000	1,611.0000	1.130	0	0	0
23/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	767.0000	759.0000	(1.043)	0	0	0
23/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	876.0000	868.0000	(0.913)	0	0	0
23/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	989.0000	975.0000	(1.416)	0	0	0
23/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	700.0000	693.0000	(1.000)	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
23/02/2009	€ / R	2009/09/14	14.40	Call	Currency Future	668.0000	662.0000	(0.898)	0	0	0
23/02/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,794.0000	1,813.0000	1.059	0	0	0
23/02/2009	€ / R	2009/09/14	14.60	Put	Currency Future	1,935.0000	1,954.0000	0.982	0	0	0
23/02/2009	€ / R	2009/09/14	14.60	Call	Currency Future	608.0000	603.0000	(0.822)	0	0	0
23/02/2009	€ / R	2009/09/14	14.50	Call	Currency Future	638.0000	632.0000	(0.940)	0	0	0
23/02/2009	€ / R	2009/09/14	14.30	Put	Currency Future	1,726.0000	1,745.0000	1.101	0	0	0
23/02/2009	€ / R	2009/09/14	14.50	Put	Currency Future	1,864.0000	1,883.0000	1.019	0	0	0
23/02/2009	AL13	2009/05/07			Index Future	242.6050	242.9700	0.150	0.0000	0.0000	7
23/02/2009	ALBI	2009/05/07			Index Future	294.2520	296.5030	0.765	0.0000	0.0000	501
23/02/2009	ALBI	2009/08/06			Index Future	301.9170	304.2260	0.765	0.0000	0.0000	0
23/02/2009	ALBI	2009/11/05			Index Future	305.0370	307.2760	0.734	0.0000	0.0000	0
23/02/2009	CRD1	2009/05/07			Index Future	125.9170	126.5110	0.472	0.0000	0.0000	0
23/02/2009	CRD1	2009/08/06			Index Future	129.1980	129.8060	0.471	0.0000	0.0000	2
23/02/2009	CRD1	2009/11/05			Index Future	131.9440	132.5670	0.472	0.0000	0.0000	0
23/02/2009	GOVI	2009/05/07			jGovi	296.1410	298.3395	0.742	0.0000	0.0000	186
23/02/2009	GOVI	2009/08/06			jGovi	303.8560	306.1095	0.742	0.0000	0.0000	0
23/02/2009	GOVI	2009/11/05			jGovi	310.3155	312.6220	0.743	0.0000	0.0000	0
23/02/2009	ILBI	2009/05/07			Index Future	338.9960	337.3140	(0.496)	0.0000	0.0000	2
23/02/2009	ILBI	2009/08/06			Index Future	347.5190	345.8020	(0.494)	0.0000	0.0000	0
23/02/2009	ILBI	2009/11/05			Index Future	356.0410	350.5340	(1.547)	0.0000	0.0000	0
23/02/2009	J153	2010/08/31			jSwap	8.8780	8.7820	(1.081)	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
23/02/2009	J157	2015/09/15			jSwap	8.8050	8.6890	(1.317)	0.0000	0.0000	0
23/02/2009	J186	2026/12/21			jSwap	8.2010	8.0920	(1.329)	0.0000	0.0000	0
23/02/2009	J201	2014/12/22			jSwap	8.5850	8.4530	(1.538)	0.0000	0.0000	0
23/02/2009	J203	2017/09/15			jSwap	8.8430	8.7390	(1.176)	0.0000	0.0000	0
23/02/2009	J204	2018/12/21			jSwap	8.6840	8.5840	(1.152)	0.0000	0.0000	0
23/02/2009	J207	2020/01/15			jSwap	8.6250	8.5260	(1.148)	0.0000	0.0000	0
23/02/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
23/02/2009	JFRA	2009/05/07			jFra	7.6650	7.6340	(0.404)	0.0000	0.0000	0
23/02/2009	JFRA	2009/08/06			jFra	6.7470	6.6090	(2.045)	0.0000	0.0000	0
23/02/2009	JFRA	2009/11/05			jFra	6.8970	6.6940	(2.943)	0.0000	0.0000	0
23/02/2009	JN02	2009/05/07			jNote	7.4460	7.2840	(2.176)	0.0000	0.0000	0
23/02/2009	JN02	2009/08/06			jNote	7.5160	7.3380	(2.368)	0.0000	0.0000	0
23/02/2009	JN05	2009/05/07			jNote	8.2020	8.0570	(1.768)	0.0000	0.0000	0
23/02/2009	JN05	2009/08/06			jNote	8.2790	8.1290	(1.812)	0.0000	0.0000	0
23/02/2009	JN10	2009/05/07			jNote	8.4520	8.3500	(1.207)	0.0000	0.0000	0
23/02/2009	JN10	2009/08/06			jNote	8.4760	8.3700	(1.251)	0.0000	0.0000	0
23/02/2009	JROD	2009/02/27			jRod	11.0910	11.0910	-	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
23/02/2009	JROD	2009/03/31			jRod	10.6440	10.6480	0.038	0.0000	0.0000	0
23/02/2009	JROD	2009/04/30			jRod	10.2260	10.2440	0.176	0.0000	0.0000	0
23/02/2009	JROD	2009/05/29			jRod	10.4940	10.5060	0.114	0.0000	0.0000	0
23/02/2009	JROD	2009/06/30			jRod	9.9770	9.9760	(0.010)	0.0000	0.0000	0
23/02/2009	OTH1	2009/05/07			Index Future	284.0610	286.5140	0.864	0.0000	0.0000	0
23/02/2009	OTH1	2009/08/06			Index Future	291.4620	293.9760	0.863	0.0000	0.0000	3
23/02/2009	OTH1	2009/11/05			Index Future	297.6570	300.2300	0.864	0.0000	0.0000	0
23/02/2009	R153	2009/05/07			Bond Future	6.3020	6.2030	(1.571)	0.0000	0.0000	4,652
23/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,757.0000	3,886.0000	3.434	0	0	0
23/02/2009	R153	2009/08/06			Bond Future	5.8260	5.7000	(2.163)	0.0000	0.0000	0
23/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
23/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,304.0000	4,436.0000	3.067	0	0	0
23/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
23/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,057.0000	4,189.0000	3.254	0	0	0
23/02/2009	R153	2009/11/05			Bond Future	5.2980	5.1290	(3.190)	0.0000	0.0000	0
23/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	120.0000	94.0000	(21.667)	0	0	0
23/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,097.0000	1,209.0000	10.210	0	0	0
23/02/2009	R157	2009/05/07			Bond Future	7.9170	7.7720	(1.832)	0.0000	0.0000	10,204
23/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,313.0000	4,698.0000	(11.575)	0	0	0
23/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,402.0000	1,624.0000	15.835	0	0	386
23/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,912.0000	7,556.0000	9.317	0	0	0
23/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	470.0000	558.0000	18.723	0	0	0
23/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,967.0000	8,217.0000	(8.364)	0	0	0
23/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	878.0000	684.0000	(22.096)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	R157	2009/08/06			Bond Future	7.8760	7.7220	(1.955)	0.0000	0.0000	5,000
23/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,841.0000	1,604.0000	(12.873)	0	0	0
23/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,188.0000	9,812.0000	6.791	0	0	0
23/02/2009	R157	2009/11/05			Bond Future	7.9000	7.7360	(2.076)	0.0000	0.0000	0
23/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,576.0000	6,078.0000	(7.573)	0	0	0
23/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,413.0000	4,796.0000	8.679	0	0	0
23/02/2009	R157	2010/02/04			Bond Future	7.9390	7.7660	(2.179)	0.0000	0.0000	0
23/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,969.0000	6,397.0000	7.170	0	0	0
23/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,943.0000	6,480.0000	(6.669)	0	0	0
23/02/2009	R186	2009/05/07			Bond Future	8.2570	8.1350	(1.478)	121.8300	8.3400	12,757
23/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	10,427.0000	11,276.0000	8.142	0	0	0
23/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,925.0000	2,471.0000	(15.521)	0	0	0
23/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	7,532.0000	6,719.0000	(10.794)	0	0	0
23/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	4,763.0000	5,253.0000	10.288	0	0	2,500
23/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	21,647.0000	20,431.0000	(5.617)	0	0	0
23/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	685.0000	772.0000	12.701	0	0	97
23/02/2009	R186	2009/08/06			Bond Future	8.2210	8.0960	(1.520)	0.0000	0.0000	2,500
23/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	13,739.0000	14,563.0000	5.998	0	0	0
23/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,913.0000	5,406.0000	(8.574)	0	0	0
23/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	5,476.0000	5,939.0000	8.455	0	0	35
23/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,459.0000	12,592.0000	(6.442)	0	0	0
23/02/2009	R186	2009/11/05			Bond Future	8.2250	8.0960	(1.568)	0.0000	0.0000	0
23/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	8,374.0000	8,919.0000	6.508	0	0	5,000
23/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	15,883.0000	16,715.0000	5.238	0	0	0
23/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,333.0000	15,516.0000	(5.002)	0	0	0
23/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	8,156.0000	7,627.0000	(6.486)	0	0	5,000
23/02/2009	R186	2010/02/04			Bond Future	8.2410	8.1080	(1.614)	0.0000	0.0000	0
23/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	13,437.0000	14,164.0000	5.410	0	0	0
23/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,344.0000	12,680.0000	(4.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	R196	2009/05/07			Bond Future	9.3150	9.2400	(0.805)	0.0000	0.0000	0
23/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,200.0000	1,195.0000	(0.417)	0	0	0
23/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	698.0000	670.0000	(4.011)	0	0	0
23/02/2009	R201	2009/05/07			Bond Future	7.8590	7.7140	(1.845)	0.0000	0.0000	2
23/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	473.0000	359.0000	(24.101)	0	0	0
23/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,607.0000	7,159.0000	8.355	0	0	0
23/02/2009	R201	2009/08/06			Bond Future	7.7610	7.6080	(1.971)	0.0000	0.0000	0
23/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,622.0000	8,131.0000	6.678	0	0	0
23/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,274.0000	1,103.0000	(13.422)	0	0	0
23/02/2009	R201	2009/11/05			Bond Future	7.7420	7.5780	(2.118)	0.0000	0.0000	0
23/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,820.0000	4,143.0000	8.455	0	0	0
23/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,859.0000	4,479.0000	(7.821)	0	0	0
23/02/2009	R201	2010/02/04			Bond Future	7.7470	7.5730	(2.246)	0.0000	0.0000	0
23/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,421.0000	4,758.0000	7.623	0	0	0
23/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,437.0000	5,060.0000	(6.934)	0	0	0
23/02/2009	R203	2009/05/07			Bond Future	8.3180	8.1950	(1.479)	0.0000	0.0000	15
23/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,598.0000	6,065.0000	8.342	0	0	0
23/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,665.0000	1,401.0000	(15.856)	0	0	0
23/02/2009	R203	2009/08/06			Bond Future	8.2630	8.1350	(1.549)	0.0000	0.0000	0
23/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,714.0000	2,452.0000	(9.654)	0	0	0
23/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,250.0000	8,736.0000	5.891	0	0	0
23/02/2009	R203	2009/11/05			Bond Future	8.2730	8.1380	(1.632)	0.0000	0.0000	0
23/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,254.0000	4,547.0000	6.888	0	0	0
23/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,774.0000	8,296.0000	(5.448)	0	0	0
23/02/2009	R203	2010/02/04			Bond Future	8.3030	8.1620	(1.698)	0.0000	0.0000	0
23/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	7,120.0000	7,506.0000	5.421	0	0	0
23/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,693.0000	7,293.0000	(5.200)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	R204	2009/05/07			Bond Future	8.3560	8.2230	(1.592)	0.0000	0.0000	305
23/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,977.0000	5,463.0000	9.765	0	0	0
23/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,490.0000	2,116.0000	(15.020)	0	0	750
23/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,936.0000	6,481.0000	9.181	0	0	0
23/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,912.0000	1,599.0000	(16.370)	0	0	0
23/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,968.0000	5,354.0000	(10.288)	0	0	0
23/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,974.0000	2,219.0000	12.411	0	0	750
23/02/2009	R204	2009/08/06			Bond Future	8.3110	8.1730	(1.660)	0.0000	0.0000	0
23/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,814.0000	9,384.0000	6.467	0	0	0
23/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,092.0000	2,783.0000	(9.994)	0	0	0
23/02/2009	R204	2009/11/05			Bond Future	8.3200	8.1760	(1.731)	0.0000	0.0000	0
23/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,623.0000	4,965.0000	7.398	0	0	0
23/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,898.0000	9,340.0000	(5.638)	0	0	0
23/02/2009	R204	2010/02/04			Bond Future	8.3460	8.1960	(1.797)	0.0000	0.0000	0
23/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,445.0000	7,899.0000	6.098	0	0	0
23/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,340.0000	7,874.0000	(5.588)	0	0	0
23/02/2009	R206	2009/05/07			Bond Future	7.7640	7.6180	(1.880)	0.0000	0.0000	2,179
23/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	501.0000	387.0000	(22.754)	0	0	0
23/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,110.0000	5,557.0000	8.748	0	0	0
23/02/2009	R206	2009/08/06			Bond Future	7.6480	7.4920	(2.040)	0.0000	0.0000	0
23/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	977.0000	841.0000	(13.920)	0	0	0
23/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,670.0000	7,110.0000	6.597	0	0	0
23/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	1,950.0000	2,156.0000	10.564	0	0	300
23/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,372.0000	4,001.0000	(8.486)	0	0	0
23/02/2009	R206	2009/11/05			Bond Future	7.6140	7.4470	(2.193)	0.0000	0.0000	0
23/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,768.0000	3,460.0000	(8.174)	0	0	0
23/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,366.0000	3,647.0000	8.348	0	0	0
23/02/2009	R206	2010/02/04			Bond Future	7.6070	7.4280	(2.353)	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
23/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,892.0000	4,185.0000	7.528	0	0	0
23/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,250.0000	3,944.0000	(7.200)	0	0	0
23/02/2009	R207	2009/05/07			Bond Future	8.4040	8.2600	(1.713)	0.0000	0.0000	0
23/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2,149.0000	1,790.0000	(16.705)	0	0	0
23/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,968.0000	6,565.0000	10.003	0	0	0
23/02/2009	R207	2009/08/06			Bond Future	8.3650	8.2170	(1.769)	0.0000	0.0000	0
23/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,975.0000	9,598.0000	6.942	0	0	0
23/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,433.0000	3,084.0000	(10.166)	0	0	0
23/02/2009	R207	2009/11/05			Bond Future	8.3730	8.2190	(1.839)	0.0000	0.0000	0
23/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,737.0000	5,116.0000	8.001	0	0	0
23/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,574.0000	9,956.0000	(5.845)	0	0	0
23/02/2009	R207	2010/02/04			Bond Future	8.3970	8.2380	(1.894)	0.0000	0.0000	0
23/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,738.0000	8,233.0000	(5.779)	0	0	0
23/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,804.0000	8,310.0000	6.484	0	0	0
23/02/2009	R208	2009/05/07			Bond Future	8.4210	8.2760	(1.722)	0.0000	0.0000	0
23/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,878.0000	2,437.0000	(15.323)	0	0	0
23/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,077.0000	5,629.0000	10.873	0	0	0
23/02/2009	R208	2009/08/06			Bond Future	8.4070	8.2560	(1.796)	0.0000	0.0000	0
23/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,667.0000	3,294.0000	(10.172)	0	0	0
23/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,108.0000	9,759.0000	7.148	0	0	0
23/02/2009	R208	2009/11/05			Bond Future	8.4490	8.2940	(1.835)	0.0000	0.0000	0
23/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,389.0000	5,814.0000	7.886	0	0	0
23/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,187.0000	9,577.0000	(5.988)	0	0	0
23/02/2009	R208	2010/02/04			Bond Future	8.5400	8.3830	(1.838)	0.0000	0.0000	0
23/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,755.0000	9,286.0000	6.065	0	0	0
23/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,015.0000	8,519.0000	(5.502)	0	0	0
23/02/2009	R209	2009/05/07			Bond Future	8.0630	7.9420	(1.501)	0.0000	0.0000	5,493

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23/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,966.0000	1,639.0000	(16.633)	0	0	0
23/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	9,857.0000	10,651.0000	8.055	0	0	0
23/02/2009	R209	2009/08/06			Bond Future	8.0310	7.9070	(1.544)	0.0000	0.0000	0
23/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	5,220.0000	4,782.0000	(8.391)	0	0	0
23/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,419.0000	12,135.0000	6.270	0	0	0
23/02/2009	R209	2009/11/05			Bond Future	8.0300	7.9040	(1.569)	0.0000	0.0000	0
23/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	7,025.0000	7,498.0000	6.733	0	0	0
23/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,730.0000	14,032.0000	(4.739)	0	0	0
23/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	6,144.0000	6,572.0000	6.966	0	0	5,000
23/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,566.0000	15,822.0000	(4.491)	0	0	0
23/02/2009	R209	2010/02/04			Bond Future	8.0380	7.9090	(1.605)	0.0000	0.0000	0
23/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	20,556.0000	21,434.0000	4.271	0	0	0
23/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	9,791.0000	10,352.0000	5.730	0	0	2,500
23/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,388.0000	5,071.0000	(5.883)	0	0	0
23/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,967.0000	14,332.0000	(4.243)	0	0	0
23/02/2009	TRT1	2009/05/07			Index Future	292.3740	294.5480	0.744	0.0000	0.0000	0
23/02/2009	TRT1	2009/08/06			Index Future	299.9910	302.2200	0.743	0.0000	0.0000	100
23/02/2009	TRT1	2009/11/05			Index Future	306.3683	308.6490	0.744	0.0000	0.0000	0
23/02/2009	ZAAD	2009/03/16			Currency Future	6.5398	6.4937	(0.705)	0.0000	0.0000	12,985
23/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,561.0000	1,607.0000	2.947	0	0	0
23/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
23/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
23/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	152.0000	169.0000	11.184	0	0	0
23/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	181.0000	201.0000	11.050	0	0	0
23/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	122.0000	101.0000	(17.213)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	181.0000	201.0000	11.050	0	0	0
23/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,661.0000	1,707.0000	2.769	0	0	0
23/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	1,019.0000	1,062.0000	4.220	0	0	0
23/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	466.0000	420.0000	(9.871)	0	0	0

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23/02/2009	ZAAD 2009/03/16	6.55	Call	Currency Future	171.0000	144.0000	(15.789)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.75	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.10	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
23/02/2009	ZAAD 2009/03/16	6.55	Call	Currency Future	171.0000	144.0000	(15.789)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.80	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
23/02/2009	ZAAD 2009/03/16	8.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.00	Call	Currency Future	61.0000	47.0000	(22.951)	0	0	0
23/02/2009	ZAAD 2009/03/16	8.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	ZAAD 2009/03/16	7.70	Put	Currency Future	1,165.0000	1,209.0000	3.777	0	0	0
23/02/2009	ZAAD 2009/03/16	7.00	Put	Currency Future	521.0000	553.0000	6.142	0	0	0
23/02/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	153.0000	128.0000	(16.340)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.70	Put	Currency Future	282.0000	307.0000	8.865	0	0	0
23/02/2009	ZAAD 2009/03/16	8.00	Put	Currency Future	1,461.0000	1,507.0000	3.149	0	0	0
23/02/2009	ZAAD 2009/03/16	7.60	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.20	Call	Currency Future	381.0000	338.0000	(11.286)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.60	Put	Currency Future	213.0000	234.0000	9.859	0	0	0
23/02/2009	ZAAD 2009/03/16	7.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.60	Put	Currency Future	1,067.0000	1,111.0000	4.124	0	0	0
23/02/2009	ZAAD 2009/03/16	6.50	Call	Currency Future	192.0000	163.0000	(15.104)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.90	Put	Currency Future	1,362.0000	1,407.0000	3.304	0	0	0
23/02/2009	ZAAD 2009/03/16	7.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	153.0000	128.0000	(16.340)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.10	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.45	Put	Currency Future	923.0000	965.0000	4.550	0	0	0
23/02/2009	ZAAD 2009/03/16	7.10	Put	Currency Future	605.0000	640.0000	5.785	0	0	0
23/02/2009	ZAAD 2009/03/16	7.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.45	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.70	Call	Currency Future	122.0000	101.0000	(17.213)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.65	Call	Currency Future	136.0000	113.0000	(16.912)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.35	Put	Currency Future	82.0000	92.0000	12.195	0	0	0
23/02/2009	ZAAD 2009/03/16	6.40	Put	Currency Future	102.0000	115.0000	12.745	0	0	0
23/02/2009	ZAAD 2009/03/16	7.85	Put	Currency Future	1,313.0000	1,358.0000	3.427	0	0	0
23/02/2009	ZAAD 2009/03/16	7.55	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.00	Put	Currency Future	15.0000	15.0000	-	0	0	0
23/02/2009	ZAAD 2009/03/16	6.70	Put	Currency Future	282.0000	307.0000	8.865	0	0	0
23/02/2009	ZAAD 2009/03/16	6.65	Put	Currency Future	247.0000	270.0000	9.312	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	242.0000	208.0000	(14.050)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	554.0000	508.0000	(8.303)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	213.0000	234.0000	9.859	0	0	0
23/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	88.0000	71.0000	(19.318)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	563.0000	596.0000	5.861	0	0	0
23/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	605.0000	640.0000	5.785	0	0	0
23/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	381.0000	338.0000	(11.286)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	125.0000	140.0000	12.000	0	0	0
23/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	272.0000	235.0000	(13.603)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	398.0000	428.0000	7.538	0	0	0
23/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	783.0000	822.0000	4.981	0	0	0
23/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	358.0000	386.0000	7.821	0	0	0
23/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	45.0000	33.0000	(26.667)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	876.0000	917.0000	4.680	0	0	0
23/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	320.0000	346.0000	8.125	0	0	0
23/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	215.0000	184.0000	(14.419)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
23/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	109.0000	90.0000	(17.431)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	102.0000	115.0000	12.745	0	0	0
23/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	829.0000	869.0000	4.825	0	0	0
23/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	215.0000	184.0000	(14.419)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	242.0000	208.0000	(14.050)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,362.0000	1,407.0000	3.304	0	0	0
23/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	52.0000	40.0000	(23.077)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	439.0000	469.0000	6.834	0	0	0
23/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	340.0000	300.0000	(11.765)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	648.0000	684.0000	5.556	0	0	0
23/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,511.0000	1,557.0000	3.044	0	0	0
23/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	563.0000	596.0000	5.861	0	0	0

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23/02/2009	ZAAD 2009/03/16	6.45	Put	Currency Future	125.0000	140.0000	12.000	0	0	0
23/02/2009	ZAAD 2009/03/16	7.35	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.95	Put	Currency Future	1,412.0000	1,457.0000	3.187	0	0	0
23/02/2009	ZAAD 2009/03/16	6.25	Put	Currency Future	50.0000	56.0000	12.000	0	0	0
23/02/2009	ZAAD 2009/03/16	8.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
23/02/2009	ZAAD 2009/03/16	6.30	Call	Currency Future	305.0000	266.0000	(12.787)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.15	Call	Currency Future	423.0000	378.0000	(10.638)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.80	Put	Currency Future	358.0000	386.0000	7.821	0	0	0
23/02/2009	ZAAD 2009/03/16	6.30	Put	Currency Future	65.0000	73.0000	12.308	0	0	0
23/02/2009	ZAAD 2009/03/16	7.20	Put	Currency Future	692.0000	729.0000	5.347	0	0	0
23/02/2009	ZAAD 2009/03/16	6.65	Call	Currency Future	136.0000	113.0000	(16.912)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.25	Put	Currency Future	737.0000	775.0000	5.156	0	0	0
23/02/2009	ZAAD 2009/03/16	7.75	Put	Currency Future	1,214.0000	1,259.0000	3.707	0	0	0
23/02/2009	ZAAD 2009/03/16	6.65	Put	Currency Future	247.0000	270.0000	9.312	0	0	0
23/02/2009	ZAAD 2009/03/16	7.25	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.15	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0
23/02/2009	ZAAD 2009/03/16	5.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
23/02/2009	ZAAD 2009/03/16	6.15	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
23/02/2009	ZAAD 2009/03/16	7.20	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
23/02/2009	ZAAD 2009/03/16	5.90	Call	Currency Future	648.0000	601.0000	(7.253)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.80	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.20	Put	Currency Future	692.0000	729.0000	5.347	0	0	0
23/02/2009	ZAAD 2009/03/16	7.40	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.15	Call	Currency Future	423.0000	378.0000	(10.638)	0	0	0
23/02/2009	ZAAD 2009/03/16	5.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
23/02/2009	ZAAD 2009/03/16	5.95	Call	Currency Future	601.0000	554.0000	(7.820)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.40	Put	Currency Future	876.0000	917.0000	4.680	0	0	0
23/02/2009	ZAAD 2009/03/16	6.05	Call	Currency Future	509.0000	464.0000	(8.841)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.15	Put	Currency Future	33.0000	35.0000	6.061	0	0	0
23/02/2009	ZAAD 2009/03/16	6.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
23/02/2009	ZAAD 2009/03/16	6.95	Put	Currency Future	481.0000	512.0000	6.445	0	0	0
23/02/2009	ZAAD 2009/03/16	6.95	Call	Currency Future	71.0000	56.0000	(21.127)	0	0	0
23/02/2009	ZAAD 2009/03/16	6.95	Put	Currency Future	481.0000	512.0000	6.445	0	0	0
23/02/2009	ZAAD 2009/03/16	7.65	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
23/02/2009	ZAAD 2009/03/16	7.15	Call	Currency Future	38.0000	28.0000	(26.316)	0	0	0

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23/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,116.0000	1,160.0000	3.943	0	0	0
23/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	648.0000	684.0000	5.556	0	0	0
23/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	971.0000	1,013.0000	4.325	0	0	0
23/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	22.0000	16.0000	(27.273)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
23/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	783.0000	822.0000	4.981	0	0	0
23/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,263.0000	1,308.0000	3.563	0	0	0
23/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	79.0000	63.0000	(20.253)	0	0	0
23/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	439.0000	469.0000	6.834	0	0	0
23/02/2009	ZAAD	2009/06/12			Currency Future	6.6163	6.5680	(0.730)	0.0000	0.0000	1,370
23/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,061.0000	1,099.0000	3.582	0	0	0
23/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	284.0000	304.0000	7.042	0	0	0
23/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	504.0000	531.0000	5.357	0	0	0
23/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	370.0000	346.0000	(6.486)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	207.0000	223.0000	7.729	0	0	0
23/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	450.0000	422.0000	(6.222)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	220.0000	204.0000	(7.273)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,061.0000	1,099.0000	3.582	0	0	0
23/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	754.0000	786.0000	4.244	0	0	0
23/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	404.0000	428.0000	5.941	0	0	0
23/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	404.0000	428.0000	5.941	0	0	0
23/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	111.0000	101.0000	(9.009)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	128.0000	117.0000	(8.594)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	353.0000	329.0000	(6.799)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	370.0000	346.0000	(6.486)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,144.0000	1,183.0000	3.409	0	0	0
23/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	582.0000	547.0000	(6.014)	0	0	0
23/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,631.0000	1,675.0000	2.698	0	0	0
23/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	389.0000	364.0000	(6.427)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	524.0000	491.0000	(6.298)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	353.0000	329.0000	(6.799)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	436.0000	461.0000	5.734	0	0	0
23/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	436.0000	461.0000	5.734	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	373.0000	396.0000	6.166	0	0	0
23/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	612.0000	642.0000	4.902	0	0	0
23/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	342.0000	364.0000	6.433	0	0	0
23/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	166.0000	179.0000	7.831	0	0	0
23/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	235.0000	218.0000	(7.234)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	279.0000	260.0000	(6.810)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	981.0000	1,017.0000	3.670	0	0	0
23/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	250.0000	233.0000	(6.800)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	470.0000	495.0000	5.319	0	0	0
23/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	612.0000	642.0000	4.902	0	0	0
23/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,540.0000	1,583.0000	2.792	0	0	0
23/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	902.0000	938.0000	3.991	0	0	0
23/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	684.0000	715.0000	4.532	0	0	0
23/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	279.0000	260.0000	(6.810)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	166.0000	179.0000	7.831	0	0	0
23/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	320.0000	299.0000	(6.563)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	408.0000	382.0000	(6.373)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	718.0000	750.0000	4.457	0	0	0
23/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	450.0000	422.0000	(6.222)	0	0	0
23/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	41.0000	37.0000	(9.756)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,187.0000	1,226.0000	3.286	0	0	0
23/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	408.0000	382.0000	(6.373)	0	0	0
23/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,631.0000	1,675.0000	2.698	0	0	0
23/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	864.0000	899.0000	4.051	0	0	0
23/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	582.0000	547.0000	(6.014)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	336.0000	313.0000	(6.845)	0	0	0
23/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	56.0000	51.0000	(8.929)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	687.0000	649.0000	(5.531)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	169.0000	156.0000	(7.692)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	428.0000	402.0000	(6.075)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	250.0000	233.0000	(6.800)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	206.0000	191.0000	(7.282)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	312.0000	334.0000	7.051	0	0	0
23/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	684.0000	715.0000	4.532	0	0	0
23/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	790.0000	823.0000	4.177	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	342.0000	364.0000	6.433	0	0	0
23/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	524.0000	491.0000	(6.298)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	256.0000	275.0000	7.422	0	0	0
23/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	137.0000	126.0000	(8.029)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	305.0000	285.0000	(6.557)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	207.0000	223.0000	7.729	0	0	0
23/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	284.0000	304.0000	7.042	0	0	0
23/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	539.0000	567.0000	5.195	0	0	0
23/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	292.0000	272.0000	(6.849)	0	0	0
23/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,724.0000	1,769.0000	2.610	0	0	0
23/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	121.0000	131.0000	8.264	0	0	0
23/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	473.0000	443.0000	(6.342)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	864.0000	899.0000	4.051	0	0	0
23/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
23/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	650.0000	680.0000	4.615	0	0	0
23/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	180.0000	167.0000	(7.222)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	320.0000	299.0000	(6.563)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	616.0000	579.0000	(6.006)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,021.0000	1,058.0000	3.624	0	0	0
23/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	575.0000	604.0000	5.043	0	0	0
23/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	497.0000	467.0000	(6.036)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	266.0000	248.0000	(6.767)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	256.0000	275.0000	7.422	0	0	0
23/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	504.0000	531.0000	5.357	0	0	0
23/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	150.0000	161.0000	7.333	0	0	0
23/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	305.0000	285.0000	(6.557)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	473.0000	443.0000	(6.342)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	941.0000	977.0000	3.826	0	0	0
23/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	48.0000	43.0000	(10.417)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	616.0000	579.0000	(6.006)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	292.0000	272.0000	(6.849)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	180.0000	167.0000	(7.222)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	206.0000	191.0000	(7.282)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	724.0000	685.0000	(5.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,449.0000	1,492.0000	2.968	0	0	0
23/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	790.0000	823.0000	4.177	0	0	0
23/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	651.0000	614.0000	(5.684)	0	0	0
23/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	65.0000	60.0000	(7.692)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	147.0000	135.0000	(8.163)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,360.0000	1,402.0000	3.088	0	0	0
23/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	186.0000	200.0000	7.527	0	0	0
23/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	135.0000	146.0000	8.148	0	0	0
23/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	108.0000	117.0000	8.333	0	0	0
23/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	103.0000	94.0000	(8.738)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,187.0000	1,226.0000	3.286	0	0	0
23/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	231.0000	249.0000	7.792	0	0	0
23/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,272.0000	1,313.0000	3.223	0	0	0
23/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	552.0000	518.0000	(6.159)	0	0	0
23/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	575.0000	604.0000	5.043	0	0	0
23/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	539.0000	567.0000	5.195	0	0	0
23/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	193.0000	179.0000	(7.254)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	220.0000	204.0000	(7.273)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	827.0000	861.0000	4.111	0	0	0
23/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,103.0000	1,141.0000	3.445	0	0	0
23/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	89.0000	81.0000	(8.989)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	119.0000	109.0000	(8.403)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,360.0000	1,402.0000	3.088	0	0	0
23/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	941.0000	977.0000	3.826	0	0	0
23/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,272.0000	1,313.0000	3.223	0	0	0
23/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	158.0000	145.0000	(8.228)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	76.0000	70.0000	(7.895)	0	0	0
23/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	754.0000	786.0000	4.244	0	0	0
23/02/2009	ZAAD	2009/09/14			Currency Future	6.6810	6.6287	(0.783)	0.0000	0.0000	140
23/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	447.0000	472.0000	5.593	0	0	0
23/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	315.0000	298.0000	(5.397)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	508.0000	534.0000	5.118	0	0	0
23/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	578.0000	551.0000	(4.671)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	673.0000	703.0000	4.458	0	0	0
23/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	539.0000	513.0000	(4.824)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,019.0000	1,056.0000	3.631	0	0	0
23/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	447.0000	472.0000	5.593	0	0	0
23/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	508.0000	534.0000	5.118	0	0	0
23/02/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	287.0000	271.0000	(5.575)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	710.0000	677.0000	(4.648)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	780.0000	812.0000	4.103	0	0	0
23/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	913.0000	948.0000	3.834	0	0	0
23/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,056.0000	1,093.0000	3.504	0	0	0
23/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	685.0000	653.0000	(4.672)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	617.0000	589.0000	(4.538)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	984.0000	1,019.0000	3.557	0	0	0
23/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	539.0000	513.0000	(4.824)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	279.0000	299.0000	7.168	0	0	0
23/02/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	744.0000	775.0000	4.167	0	0	0
23/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	386.0000	410.0000	6.218	0	0	0
23/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	274.0000	259.0000	(5.474)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	357.0000	381.0000	6.723	0	0	0
23/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	521.0000	495.0000	(4.990)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	330.0000	352.0000	6.667	0	0	0
23/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	578.0000	551.0000	(4.671)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	304.0000	325.0000	6.908	0	0	0
23/02/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	597.0000	570.0000	(4.523)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	261.0000	247.0000	(5.364)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	639.0000	668.0000	4.538	0	0	0
23/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	638.0000	609.0000	(4.545)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	540.0000	566.0000	4.815	0	0	0
23/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	386.0000	410.0000	6.218	0	0	0
23/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	416.0000	441.0000	6.010	0	0	0
23/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,093.0000	1,130.0000	3.385	0	0	0
23/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	521.0000	495.0000	(4.990)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	617.0000	589.0000	(4.538)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	558.0000	531.0000	(4.839)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	879.0000	913.0000	3.868	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
23/02/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	470.0000	446.0000	(5.106)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	486.0000	462.0000	(4.938)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	540.0000	566.0000	4.815	0	0	0
23/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	486.0000	462.0000	(4.938)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	879.0000	913.0000	3.868	0	0	0
23/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	360.0000	342.0000	(5.000)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	454.0000	432.0000	(4.846)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	360.0000	342.0000	(5.000)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	673.0000	703.0000	4.458	0	0	0
23/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	411.0000	391.0000	(4.866)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	329.0000	312.0000	(5.167)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	948.0000	983.0000	3.692	0	0	0
23/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,130.0000	1,168.0000	3.363	0	0	0
23/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	605.0000	633.0000	4.628	0	0	0
23/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,019.0000	1,056.0000	3.631	0	0	0
23/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	477.0000	503.0000	5.451	0	0	0
23/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	454.0000	432.0000	(4.846)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	503.0000	478.0000	(4.970)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	425.0000	404.0000	(4.941)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	300.0000	284.0000	(5.333)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	329.0000	312.0000	(5.167)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	572.0000	599.0000	4.720	0	0	0
23/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	605.0000	633.0000	4.628	0	0	0
23/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	661.0000	630.0000	(4.690)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	948.0000	983.0000	3.692	0	0	0
23/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	344.0000	327.0000	(4.942)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	394.0000	374.0000	(5.076)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	708.0000	739.0000	4.379	0	0	0
23/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	377.0000	358.0000	(5.040)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	846.0000	879.0000	3.901	0	0	0
23/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	439.0000	417.0000	(5.011)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	846.0000	879.0000	3.901	0	0	0
23/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	813.0000	845.0000	3.936	0	0	0
23/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	411.0000	391.0000	(4.866)	0	0	0
23/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	377.0000	358.0000	(5.040)	0	0	0
23/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	708.0000	739.0000	4.379	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
23/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	780.0000	812.0000	4.103	0	0	0
23/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	439.0000	417.0000	(5.011)	0	0	0
23/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	813.0000	845.0000	3.936	0	0	0
23/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	394.0000	374.0000	(5.076)	0	0	0

Grand Total: **427,577**