



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 24/02/2009

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
24/02/2009	\$ / R 2009/03/16			Currency Future	10.0576	10.0217	(0.357)	10.1600	10.0400	172,670
24/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	375.0000	384.0000	2.400	0	0	0
24/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	268.0000	239.0000	(10.821)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	885.0000	851.0000	(3.842)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	233.0000	206.0000	(11.588)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	311.0000	318.0000	2.251	0	0	0
24/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	309.0000	278.0000	(10.032)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	112.0000	96.0000	(14.286)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
24/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,214.0000	1,179.0000	(2.883)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	280.0000	286.0000	2.143	0	0	0
24/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	251.0000	256.0000	1.992	0	0	0
24/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	288.0000	258.0000	(10.417)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	924.0000	948.0000	2.597	0	0	0
24/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	84.0000	87.0000	3.571	0	0	0
24/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	754.0000	775.0000	2.785	0	0	0
24/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,379.0000	1,411.0000	2.321	0	0	0
24/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,410.0000	1,374.0000	(2.553)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	591.0000	559.0000	(5.415)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	36.0000	32.0000	(11.111)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,312.0000	1,276.0000	(2.744)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,708.0000	1,672.0000	(2.108)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,858.0000	1,822.0000	(1.938)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	3,500
24/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,426.0000	1,458.0000	2.244	0	0	0
24/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	178.0000	181.0000	1.685	0	0	0
24/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	198.0000	202.0000	2.020	0	0	0
24/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,361.0000	1,325.0000	(2.645)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	311.0000	318.0000	2.251	0	0	0
24/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	189.0000	165.0000	(12.698)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,858.0000	1,822.0000	(1.938)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	268.0000	239.0000	(10.821)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	69.0000	60.0000	(13.043)	0	0	2,500
24/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,609.0000	1,573.0000	(2.237)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	159.0000	162.0000	1.887	0	0	0
24/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,011.0000	1,038.0000	2.671	0	0	0
24/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	142.0000	123.0000	(13.380)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	482.0000	450.0000	(6.639)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	73.0000	76.0000	4.110	0	0	0
24/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	554.0000	521.0000	(5.957)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	131.0000	113.0000	(13.740)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
24/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,708.0000	1,672.0000	(2.108)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
24/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	416.0000	384.0000	(7.692)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	356.0000	324.0000	(8.989)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	674.0000	691.0000	2.522	0	0	0
24/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
24/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,958.0000	1,922.0000	(1.839)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	977.0000	942.0000	(3.582)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	159.0000	162.0000	1.887	0	0	0
24/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	481.0000	493.0000	2.495	0	0	0
24/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	634.0000	651.0000	2.681	0	0	0
24/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,908.0000	1,872.0000	(1.887)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
24/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	385.0000	353.0000	(8.312)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,568.0000	1,601.0000	2.105	0	0	0
24/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	711.0000	678.0000	(4.641)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	178.0000	181.0000	1.685	0	0	0
24/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
24/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,008.0000	1,972.0000	(1.793)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	885.0000	851.0000	(3.842)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	217.0000	191.0000	(11.982)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	164.0000	143.0000	(12.805)	0	0	10,000
24/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	202.0000	177.0000	(12.376)	0	0	1,500
24/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,058.0000	2,022.0000	(1.749)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	250.0000	222.0000	(11.200)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	445.0000	456.0000	2.472	0	0	0
24/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	796.0000	817.0000	2.638	0	0	0
24/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,071.0000	1,035.0000	(3.361)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	250.0000	222.0000	(11.200)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
24/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,263.0000	1,227.0000	(2.850)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
24/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	224.0000	228.0000	1.786	0	0	0
24/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	409.0000	419.0000	2.445	0	0	0
24/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	342.0000	350.0000	2.339	0	0	0
24/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,509.0000	1,473.0000	(2.386)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,808.0000	1,772.0000	(1.991)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	630.0000	597.0000	(5.238)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	2.0000	2.0000	-	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
24/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,214.0000	1,179.0000	(2.883)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	288.0000	258.0000	(10.417)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	154.0000	133.0000	(13.636)	0	0	10,000
24/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	634.0000	651.0000	2.681	0	0	0
24/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	7.0000	7.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	554.0000	521.0000	(5.957)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	142.0000	123.0000	(13.380)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,509.0000	1,473.0000	(2.386)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	28.0000	29.0000	3.571	0	0	0
24/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	332.0000	300.0000	(9.639)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	280.0000	286.0000	2.143	0	0	0
24/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	557.0000	571.0000	2.513	0	0	0
24/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	96.0000	99.0000	3.125	0	0	0
24/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	977.0000	942.0000	(3.582)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	674.0000	691.0000	2.522	0	0	0
24/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,247.0000	2,283.0000	1.602	0	0	0
24/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	596.0000	611.0000	2.517	0	0	0
24/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	121.0000	104.0000	(14.050)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
24/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	198.0000	202.0000	2.020	0	0	0
24/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	131.0000	113.0000	(13.740)	0	0	2,500
24/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	385.0000	353.0000	(8.312)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	714.0000	733.0000	2.661	0	0	0
24/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	714.0000	733.0000	2.661	0	0	0
24/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,460.0000	1,424.0000	(2.466)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,559.0000	1,523.0000	(2.309)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	797.0000	763.0000	(4.266)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	356.0000	324.0000	(8.989)	0	0	0
24/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
24/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,118.0000	1,083.0000	(3.131)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,361.0000	1,325.0000	(2.645)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
24/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,285.0000	1,316.0000	2.412	0	0	0
24/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	967.0000	993.0000	2.689	0	0	0
24/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,056.0000	1,084.0000	2.652	0	0	0
24/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,958.0000	1,922.0000	(1.839)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,263.0000	1,227.0000	(2.850)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	753.0000	720.0000	(4.382)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	342.0000	350.0000	2.339	0	0	0
24/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	416.0000	384.0000	(7.692)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,101.0000	1,129.0000	2.543	0	0	0
24/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,609.0000	1,573.0000	(2.237)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	519.0000	532.0000	2.505	0	0	0
24/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	2,500
24/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,192.0000	1,222.0000	2.517	0	0	0
24/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	880.0000	904.0000	2.727	0	0	0
24/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,166.0000	1,131.0000	(3.002)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	838.0000	860.0000	2.625	0	0	0
24/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,147.0000	1,176.0000	2.528	0	0	0
24/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,855.0000	1,890.0000	1.887	0	0	0
24/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,460.0000	1,424.0000	(2.466)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
24/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	375.0000	384.0000	2.400	0	0	0
24/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,658.0000	1,622.0000	(2.171)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	189.0000	165.0000	(12.698)	0	0	5,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	81.0000	70.0000	(13.580)	0	0	0
24/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,158.0000	2,122.0000	(1.668)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,758.0000	1,722.0000	(2.048)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	670.0000	637.0000	(4.925)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	838.0000	860.0000	2.625	0	0	0
24/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	797.0000	763.0000	(4.266)	0	0	0
24/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,953.0000	1,987.0000	1.741	0	0	0
24/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	711.0000	678.0000	(4.641)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	332.0000	300.0000	(9.639)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	445.0000	456.0000	2.472	0	0	0
24/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	233.0000	206.0000	(11.588)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	39.0000	41.0000	5.128	0	0	0
24/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
24/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	482.0000	450.0000	(6.639)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	224.0000	228.0000	1.786	0	0	0
24/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	202.0000	177.0000	(12.376)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	924.0000	948.0000	2.597	0	0	0
24/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
24/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
24/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	95.0000	82.0000	(13.684)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	54.0000	57.0000	5.556	0	0	0
24/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	519.0000	532.0000	2.505	0	0	0
24/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,758.0000	1,722.0000	(2.048)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	31.0000	28.0000	(9.677)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	176.0000	153.0000	(13.068)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,166.0000	1,131.0000	(3.002)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	9.0000	9.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	481.0000	493.0000	2.495	0	0	0
24/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	449.0000	416.0000	(7.350)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	6.0000	6.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	141.0000	144.0000	2.128	0	0	2,550

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,285.0000	1,316.0000	2.412	0	0	0
24/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,474.0000	1,506.0000	2.171	0	0	0
24/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,008.0000	1,972.0000	(1.793)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	43.0000	38.0000	(11.628)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	517.0000	485.0000	(6.190)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	20.0000	18.0000	(10.000)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,759.0000	1,793.0000	1.933	0	0	0
24/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,056.0000	1,084.0000	2.652	0	0	0
24/02/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	13.0000	11.0000	(15.385)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,663.0000	1,696.0000	1.984	0	0	0
24/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	46.0000	41.0000	(10.870)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	46.0000	49.0000	6.522	0	0	0
24/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	14.0000	13.0000	(7.143)	0	0	0
24/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,711.0000	1,744.0000	1.929	0	0	0
24/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,908.0000	1,872.0000	(1.887)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,807.0000	1,841.0000	1.882	0	0	0
24/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,410.0000	1,374.0000	(2.553)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,759.0000	1,793.0000	1.933	0	0	0
24/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	16.0000	14.0000	(12.500)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	18.0000	16.0000	(11.111)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,615.0000	1,648.0000	2.043	0	0	0
24/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	753.0000	720.0000	(4.382)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	23.0000	20.0000	(13.043)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	931.0000	896.0000	(3.759)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,239.0000	1,269.0000	2.421	0	0	0
24/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,332.0000	1,363.0000	2.327	0	0	0
24/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	28.0000	25.0000	(10.714)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,520.0000	1,553.0000	2.171	0	0	0
24/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,147.0000	1,176.0000	2.528	0	0	0
24/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	33.0000	35.0000	6.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	841.0000	807.0000	(4.043)	0	0	0
24/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	880.0000	904.0000	2.727	0	0	0
24/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	84.0000	87.0000	3.571	0	0	0
24/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	88.0000	76.0000	(13.636)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	670.0000	637.0000	(4.925)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
24/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	23.0000	24.0000	4.348	0	0	0
24/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,101.0000	1,129.0000	2.543	0	0	0
24/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	591.0000	559.0000	(5.415)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,568.0000	1,601.0000	2.105	0	0	0
24/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
24/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,332.0000	1,363.0000	2.327	0	0	0
24/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
24/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	25.0000	22.0000	(12.000)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	517.0000	485.0000	(6.190)	0	0	0
24/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	110.0000	113.0000	2.727	0	0	0
24/02/2009	\$ / R 2009/06/12			Currency Future	10.2213	10.1853	(0.352)	10.3300	10.2500	23,906
24/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	543.0000	553.0000	1.842	0	0	0
24/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	461.0000	441.0000	(4.338)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,040.0000	1,056.0000	1.538	0	0	0
24/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,073.0000	1,090.0000	1.584	0	0	0
24/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,835.0000	1,800.0000	(1.907)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	636.0000	612.0000	(3.774)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	543.0000	553.0000	1.842	0	0	0
24/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,747.0000	1,712.0000	(2.003)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	665.0000	677.0000	1.805	0	0	0
24/02/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,664.0000	1,688.0000	1.442	0	0	0
24/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
24/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	583.0000	560.0000	(3.945)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	236.0000	223.0000	(5.508)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,077.0000	1,047.0000	(2.786)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,970.0000	1,934.0000	(1.827)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	655.0000	631.0000	(3.664)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	256.0000	261.0000	1.953	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
24/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	618.0000	594.0000	(3.883)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	761.0000	775.0000	1.840	0	0	0
24/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,106.0000	1,124.0000	1.627	0	0	0
24/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	696.0000	709.0000	1.868	0	0	0
24/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	714.0000	689.0000	(3.501)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	406.0000	414.0000	1.970	0	0	0
24/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	604.0000	615.0000	1.821	0	0	0
24/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	428.0000	409.0000	(4.439)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,430.0000	1,451.0000	1.469	0	0	0
24/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	827.0000	799.0000	(3.386)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	675.0000	650.0000	(3.704)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	226.0000	214.0000	(5.310)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	323.0000	330.0000	2.167	0	0	0
24/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
24/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	491.0000	471.0000	(4.073)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	945.0000	915.0000	(3.175)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	48.0000	49.0000	2.083	0	0	0
24/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	761.0000	775.0000	1.840	0	0	0
24/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	550.0000	528.0000	(4.000)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,318.0000	1,338.0000	1.517	0	0	0
24/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,220.0000	1,188.0000	(2.623)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	829.0000	843.0000	1.689	0	0	0
24/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	339.0000	323.0000	(4.720)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	199.0000	203.0000	2.010	0	0	0
24/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	714.0000	689.0000	(3.501)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,828.0000	1,852.0000	1.313	0	0	0
24/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	583.0000	560.0000	(3.945)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	199.0000	188.0000	(5.528)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	780.0000	753.0000	(3.462)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	634.0000	646.0000	1.893	0	0	0
24/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	461.0000	441.0000	(4.338)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,879.0000	1,844.0000	(1.863)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,295.0000	1,263.0000	(2.471)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,705.0000	1,728.0000	1.349	0	0	0
24/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,790.0000	1,756.0000	(1.899)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	301.0000	286.0000	(4.983)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	458.0000	467.0000	1.965	0	0	0
24/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	122.0000	124.0000	1.639	0	0	0
24/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	30.0000	30.0000	-	0	0	0
24/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	113.0000	115.0000	1.770	0	0	0
24/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	514.0000	524.0000	1.946	0	0	0
24/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,040.0000	1,056.0000	1.538	0	0	0
24/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	444.0000	425.0000	(4.279)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	288.0000	294.0000	2.083	0	0	0
24/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,493.0000	1,459.0000	(2.277)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	96.0000	98.0000	2.083	0	0	0
24/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	735.0000	709.0000	(3.537)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	381.0000	389.0000	2.100	0	0	0
24/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,412.0000	1,379.0000	(2.337)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	694.0000	669.0000	(3.602)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,140.0000	1,158.0000	1.579	0	0	0
24/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,660.0000	1,626.0000	(2.048)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,107.0000	2,072.0000	(1.661)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,148.0000	1,116.0000	(2.787)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	104.0000	106.0000	1.923	0	0	0
24/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	89.0000	91.0000	2.247	0	0	0
24/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	174.0000	178.0000	2.299	0	0	0
24/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,703.0000	1,669.0000	(1.996)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	323.0000	330.0000	2.167	0	0	0
24/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	412.0000	394.0000	(4.369)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,295.0000	1,263.0000	(2.471)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
24/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	945.0000	915.0000	(3.175)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,282.0000	1,301.0000	1.482	0	0	0
24/02/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	151.0000	154.0000	1.987	0	0	0
24/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,618.0000	1,584.0000	(2.101)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	573.0000	584.0000	1.920	0	0	0
24/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	694.0000	669.0000	(3.602)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	852.0000	824.0000	(3.286)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,282.0000	1,301.0000	1.482	0	0	0
24/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,618.0000	1,584.0000	(2.101)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
24/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,534.0000	1,500.0000	(2.216)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	458.0000	467.0000	1.965	0	0	0
24/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	573.0000	584.0000	1.920	0	0	0
24/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	934.0000	949.0000	1.606	0	0	0
24/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	96.0000	98.0000	2.083	0	0	0
24/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
24/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	780.0000	753.0000	(3.462)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	444.0000	425.0000	(4.279)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,355.0000	1,375.0000	1.476	0	0	0
24/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,576.0000	1,542.0000	(2.157)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
24/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,452.0000	1,419.0000	(2.273)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,077.0000	1,047.0000	(2.786)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,073.0000	1,090.0000	1.584	0	0	0
24/02/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,373.0000	1,340.0000	(2.403)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	361.0000	368.0000	1.939	0	0	0
24/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
24/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	505.0000	485.0000	(3.960)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	600.0000	577.0000	(3.833)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	353.0000	336.0000	(4.816)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	113.0000	115.0000	1.770	0	0	0
24/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	604.0000	615.0000	1.821	0	0	0
24/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	729.0000	741.0000	1.646	0	0	0
24/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,703.0000	1,669.0000	(1.996)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	882.0000	854.0000	(3.175)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	256.0000	261.0000	1.953	0	0	0
24/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	618.0000	594.0000	(3.883)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	246.0000	233.0000	(5.285)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	882.0000	854.0000	(3.175)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	353.0000	336.0000	(4.816)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,412.0000	1,379.0000	(2.337)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
24/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	361.0000	368.0000	1.939	0	0	0
24/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,007.0000	1,023.0000	1.589	0	0	0
24/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	141.0000	144.0000	2.128	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	75.0000	77.0000	2.667	0	0	0
24/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	226.0000	231.0000	2.212	0	0	0
24/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	696.0000	709.0000	1.868	0	0	0
24/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	326.0000	311.0000	(4.601)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	141.0000	144.0000	2.128	0	0	0
24/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,334.0000	1,301.0000	(2.474)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	913.0000	884.0000	(3.176)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	163.0000	166.0000	1.840	0	0	0
24/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	675.0000	650.0000	(3.704)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	827.0000	799.0000	(3.386)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	382.0000	364.0000	(4.712)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,534.0000	1,500.0000	(2.216)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	89.0000	91.0000	2.247	0	0	0
24/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,747.0000	1,712.0000	(2.003)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	199.0000	203.0000	2.010	0	0	0
24/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	342.0000	349.0000	2.047	0	0	0
24/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,210.0000	1,229.0000	1.570	0	0	0
24/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	396.0000	379.0000	(4.293)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	53.0000	54.0000	1.887	0	0	0
24/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,220.0000	1,188.0000	(2.623)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	535.0000	513.0000	(4.112)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,392.0000	1,413.0000	1.509	0	0	0
24/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	863.0000	878.0000	1.738	0	0	0
24/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	478.0000	458.0000	(4.184)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,010.0000	980.0000	(2.970)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,660.0000	1,626.0000	(2.048)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,924.0000	1,889.0000	(1.819)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,148.0000	1,116.0000	(2.787)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	306.0000	312.0000	1.961	0	0	0
24/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,546.0000	1,568.0000	1.423	0	0	0
24/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	367.0000	350.0000	(4.632)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,835.0000	1,800.0000	(1.907)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,201.0000	2,165.0000	(1.636)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	226.0000	231.0000	2.212	0	0	0
24/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	977.0000	947.0000	(3.071)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	314.0000	298.0000	(5.096)	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
24/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,015.0000	1,980.0000	(1.737)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	863.0000	878.0000	1.738	0	0	0
24/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	267.0000	253.0000	(5.243)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	406.0000	414.0000	1.970	0	0	0
24/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	535.0000	513.0000	(4.112)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	44.0000	45.0000	2.273	0	0	0
24/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	289.0000	275.0000	(4.844)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,786.0000	1,811.0000	1.400	0	0	0
24/02/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	970.0000	986.0000	1.649	0	0	0
24/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,082.0000	2,109.0000	1.297	0	0	0
24/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,468.0000	1,489.0000	1.431	0	0	0
24/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	167.0000	157.0000	(5.988)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	520.0000	499.0000	(4.038)	0	0	0
24/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	153.0000	144.0000	(5.882)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	186.0000	190.0000	2.151	0	0	0
24/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,996.0000	2,022.0000	1.303	0	0	0
24/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	898.0000	913.0000	1.670	0	0	0
24/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,175.0000	1,193.0000	1.532	0	0	0
24/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	140.0000	131.0000	(6.429)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,258.0000	1,225.0000	(2.623)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,624.0000	1,647.0000	1.416	0	0	0
24/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	634.0000	646.0000	1.893	0	0	0
24/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,246.0000	1,265.0000	1.525	0	0	0
24/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	934.0000	949.0000	1.606	0	0	0
24/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,585.0000	1,607.0000	1.388	0	0	0
24/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,169.0000	2,196.0000	1.245	0	0	0
24/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	174.0000	178.0000	2.299	0	0	0
24/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	505.0000	485.0000	(3.960)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	428.0000	409.0000	(4.439)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	256.0000	243.0000	(5.078)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	520.0000	499.0000	(4.038)	0	0	0
24/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,996.0000	2,022.0000	1.303	0	0	0
24/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,879.0000	1,844.0000	(1.863)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,106.0000	1,124.0000	1.627	0	0	0
24/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	655.0000	631.0000	(3.664)	0	0	0
24/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	898.0000	913.0000	1.670	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	167.0000	157.0000	(5.988)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,452.0000	1,419.0000	(2.273)	0	0	0
24/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,911.0000	1,937.0000	1.361	0	0	0
24/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	58.0000	59.0000	1.724	0	0	0
24/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	566.0000	544.0000	(3.887)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,246.0000	1,265.0000	1.525	0	0	0
24/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,869.0000	1,894.0000	1.338	0	0	0
24/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	272.0000	277.0000	1.838	0	0	0
24/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	256.0000	243.0000	(5.078)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	40.0000	41.0000	2.500	0	0	0
24/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	795.0000	808.0000	1.635	0	0	0
24/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	757.0000	731.0000	(3.435)	0	0	0
24/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	175.0000	164.0000	(6.286)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	977.0000	947.0000	(3.071)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,585.0000	1,607.0000	1.388	0	0	0
24/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	486.0000	495.0000	1.852	0	0	0
24/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	729.0000	741.0000	1.646	0	0	0
24/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,954.0000	1,979.0000	1.279	0	0	0
24/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,043.0000	1,013.0000	(2.876)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	217.0000	205.0000	(5.530)	0	0	0
24/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,061.0000	2,026.0000	(1.698)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	367.0000	350.0000	(4.632)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	191.0000	180.0000	(5.759)	0	0	0
24/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	306.0000	312.0000	1.961	0	0	0
24/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,745.0000	1,769.0000	1.375	0	0	0
24/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	131.0000	134.0000	2.290	0	0	0
24/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	600.0000	577.0000	(3.833)	0	0	0
24/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,039.0000	2,065.0000	1.275	0	0	0
24/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	183.0000	172.0000	(6.011)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,507.0000	1,528.0000	1.393	0	0	0
24/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	241.0000	246.0000	2.075	0	0	0
24/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,112.0000	1,081.0000	(2.788)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	301.0000	286.0000	(4.983)	0	0	0
24/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,430.0000	1,451.0000	1.469	0	0	0
24/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	382.0000	364.0000	(4.712)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,210.0000	1,229.0000	1.570	0	0	0
24/02/2009	\$ / R	2009/06/12	11.45	Call	Currency Future	278.0000	264.0000	(5.036)	0	0	0
24/02/2009	\$ / R	2009/06/12	11.80	Call	Currency Future	208.0000	196.0000	(5.769)	0	0	0
24/02/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	486.0000	495.0000	1.852	0	0	0
24/02/2009	\$ / R	2009/06/12	9.95	Call	Currency Future	757.0000	731.0000	(3.435)	0	0	0
24/02/2009	\$ / R	2009/06/12	11.30	Call	Currency Future	314.0000	298.0000	(5.096)	0	0	0
24/02/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,392.0000	1,413.0000	1.509	0	0	0
24/02/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,468.0000	1,489.0000	1.431	0	0	0
24/02/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	289.0000	275.0000	(4.844)	0	0	0
24/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	432.0000	440.0000	1.852	0	0	0
24/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	803.0000	776.0000	(3.362)	0	0	0
24/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	432.0000	440.0000	1.852	0	0	0
24/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	803.0000	776.0000	(3.362)	0	0	0
24/02/2009	\$ / R	2009/06/12	9.65	Call	Currency Future	913.0000	884.0000	(3.176)	0	0	0
24/02/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	342.0000	349.0000	2.047	0	0	0
24/02/2009	\$ / R	2009/09/14			Currency Future	10.3554	10.3180	(0.361)	0.0000	0.0000	270
24/02/2009	\$ / R	2009/09/14	10.25	Put	Currency Future	823.0000	834.0000	1.337	0	0	0
24/02/2009	\$ / R	2009/09/14	10.55	Call	Currency Future	819.0000	795.0000	(2.930)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	909.0000	883.0000	(2.860)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.40	Call	Currency Future	872.0000	846.0000	(2.982)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,014.0000	1,027.0000	1.282	0	0	0
24/02/2009	\$ / R	2009/09/14	10.40	Put	Currency Future	916.0000	928.0000	1.310	0	0	0
24/02/2009	\$ / R	2009/09/14	10.35	Put	Currency Future	885.0000	896.0000	1.243	0	0	0
24/02/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	890.0000	864.0000	(2.921)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.15	Put	Currency Future	762.0000	771.0000	1.181	0	0	0
24/02/2009	\$ / R	2009/09/14	9.90	Call	Currency Future	1,068.0000	1,038.0000	(2.809)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.15	Call	Currency Future	967.0000	939.0000	(2.896)	0	0	0
24/02/2009	\$ / R	2009/09/14	9.90	Put	Currency Future	612.0000	620.0000	1.307	0	0	0
24/02/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	786.0000	763.0000	(2.926)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.00	Call	Currency Future	1,026.0000	997.0000	(2.827)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.50	Call	Currency Future	836.0000	811.0000	(2.990)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.60	Call	Currency Future	803.0000	778.0000	(3.113)	0	0	0
24/02/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	577.0000	557.0000	(3.466)	0	0	0
24/02/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,081.0000	1,095.0000	1.295	0	0	0
24/02/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	854.0000	865.0000	1.288	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	981.0000	993.0000	1.223	0	0	0
24/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	726.0000	704.0000	(3.030)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,220.0000	1,236.0000	1.311	0	0	0
24/02/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	670.0000	679.0000	1.343	0	0	0
24/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,047.0000	1,060.0000	1.242	0	0	0
24/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,521.0000	1,539.0000	1.183	0	0	0
24/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	949.0000	921.0000	(2.950)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	590.0000	597.0000	1.186	0	0	0
24/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	793.0000	803.0000	1.261	0	0	0
24/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,014.0000	1,027.0000	1.282	0	0	0
24/02/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,150.0000	1,164.0000	1.217	0	0	0
24/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,095.0000	1,065.0000	(2.740)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	948.0000	960.0000	1.266	0	0	0
24/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	819.0000	795.0000	(2.930)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	854.0000	828.0000	(3.044)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	929.0000	902.0000	(2.906)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	755.0000	732.0000	(3.046)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,220.0000	1,236.0000	1.311	0	0	0
24/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,047.0000	1,060.0000	1.242	0	0	0
24/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	641.0000	649.0000	1.248	0	0	0
24/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	803.0000	778.0000	(3.113)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	986.0000	958.0000	(2.840)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	916.0000	928.0000	1.310	0	0	0
24/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	726.0000	704.0000	(3.030)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	986.0000	958.0000	(2.840)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	731.0000	740.0000	1.231	0	0	0
24/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	771.0000	747.0000	(3.113)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,115.0000	1,129.0000	1.256	0	0	0
24/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,320.0000	1,337.0000	1.288	0	0	0
24/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	676.0000	655.0000	(3.107)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	526.0000	532.0000	1.141	0	0	0
24/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,256.0000	1,272.0000	1.274	0	0	0
24/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,181.0000	1,150.0000	(2.625)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	712.0000	690.0000	(3.090)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	485.0000	491.0000	1.237	0	0	0
24/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	793.0000	803.0000	1.261	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,241.0000	1,209.0000	(2.579)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,123.0000	1,093.0000	(2.671)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	909.0000	883.0000	(2.860)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	568.0000	575.0000	1.232	0	0	0
24/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	872.0000	846.0000	(2.982)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	949.0000	921.0000	(2.950)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	854.0000	865.0000	1.288	0	0	0
24/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	526.0000	532.0000	1.141	0	0	0
24/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,181.0000	1,150.0000	(2.625)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,185.0000	1,200.0000	1.266	0	0	0
24/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,353.0000	1,370.0000	1.256	0	0	0
24/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	625.0000	604.0000	(3.360)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	447.0000	452.0000	1.119	0	0	0
24/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	658.0000	638.0000	(3.040)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,302.0000	1,270.0000	(2.458)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	885.0000	896.0000	1.243	0	0	0
24/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	712.0000	690.0000	(3.090)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,256.0000	1,272.0000	1.274	0	0	0
24/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	700.0000	709.0000	1.286	0	0	0
24/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,386.0000	1,403.0000	1.227	0	0	0
24/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,419.0000	1,436.0000	1.198	0	0	0
24/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,271.0000	1,239.0000	(2.518)	0	0	0
24/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	641.0000	621.0000	(3.120)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	890.0000	864.0000	(2.921)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,123.0000	1,093.0000	(2.671)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	568.0000	575.0000	1.232	0	0	0
24/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,006.0000	977.0000	(2.883)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,211.0000	1,179.0000	(2.642)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	466.0000	471.0000	1.073	0	0	0
24/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	547.0000	553.0000	1.097	0	0	0
24/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	505.0000	511.0000	1.188	0	0	0
24/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,152.0000	1,121.0000	(2.691)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	694.0000	672.0000	(3.170)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,006.0000	977.0000	(2.883)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,068.0000	1,038.0000	(2.809)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	762.0000	771.0000	1.181	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	967.0000	939.0000	(2.896)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	731.0000	740.0000	1.231	0	0	0
24/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,288.0000	1,304.0000	1.242	0	0	0
24/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	700.0000	709.0000	1.286	0	0	0
24/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	740.0000	718.0000	(2.973)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	612.0000	620.0000	1.307	0	0	0
24/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	740.0000	718.0000	(2.973)	0	0	0
24/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,046.0000	1,017.0000	(2.772)	0	0	0
24/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,185.0000	1,200.0000	1.266	0	0	0
24/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	592.0000	573.0000	(3.209)	0	0	0
24/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,487.0000	1,505.0000	1.210	0	0	0
24/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,353.0000	1,370.0000	1.256	0	0	0
24/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	658.0000	638.0000	(3.040)	0	0	0
24/02/2009	\$ / R 2009/12/14			Currency Future	10.4717	10.4332	(0.368)	0.0000	0.0000	0
24/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,071.0000	1,044.0000	(2.521)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,099.0000	1,111.0000	1.092	0	0	0
24/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,508.0000	1,524.0000	1.061	0	0	0
24/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	969.0000	944.0000	(2.580)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	971.0000	982.0000	1.133	0	0	0
24/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	879.0000	857.0000	(2.503)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,670.0000	1,634.0000	(2.156)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,297.0000	1,311.0000	1.079	0	0	0
24/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	826.0000	805.0000	(2.542)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,089.0000	1,062.0000	(2.479)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,143.0000	1,115.0000	(2.450)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,654.0000	1,672.0000	1.088	0	0	0
24/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,067.0000	1,079.0000	1.125	0	0	0
24/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,230.0000	1,243.0000	1.057	0	0	0
24/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	849.0000	859.0000	1.178	0	0	0
24/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	398.0000	401.0000	0.754	0	0	1,000
24/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	849.0000	859.0000	1.178	0	0	0
24/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	969.0000	944.0000	(2.580)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,436.0000	1,452.0000	1.114	0	0	0
24/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,297.0000	1,311.0000	1.079	0	0	0
24/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	866.0000	844.0000	(2.540)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,018.0000	993.0000	(2.456)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,124.0000	1,097.0000	(2.402)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,544.0000	1,560.0000	1.036	0	0	0
24/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,196.0000	1,209.0000	1.087	0	0	0
24/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	820.0000	829.0000	1.098	0	0	0
24/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,003.0000	1,014.0000	1.097	0	0	0
24/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	852.0000	830.0000	(2.582)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,221.0000	1,192.0000	(2.375)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,580.0000	1,597.0000	1.076	0	0	0
24/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	908.0000	885.0000	(2.533)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,242.0000	1,212.0000	(2.415)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	617.0000	601.0000	(2.593)	0	0	10,100
24/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	777.0000	757.0000	(2.574)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,805.0000	1,824.0000	1.053	0	0	0
24/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,221.0000	1,192.0000	(2.375)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,304.0000	1,273.0000	(2.377)	0	0	10,184
24/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	732.0000	740.0000	1.093	0	0	0
24/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,163.0000	1,176.0000	1.118	0	0	0
24/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,366.0000	1,381.0000	1.098	0	0	0
24/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	938.0000	914.0000	(2.559)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,001.0000	976.0000	(2.498)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,262.0000	1,232.0000	(2.377)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,446.0000	2,468.0000	0.899	0	0	0
24/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,037.0000	3,063.0000	0.856	0	0	0
24/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,035.0000	1,009.0000	(2.512)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	790.0000	799.0000	1.139	0	0	0
24/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,446.0000	2,468.0000	0.899	0	0	0
24/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	617.0000	601.0000	(2.593)	0	0	84
24/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,882.0000	1,901.0000	1.010	0	0	0
24/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	509.0000	496.0000	(2.554)	0	0	9,530
24/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	754.0000	735.0000	(2.520)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,053.0000	1,026.0000	(2.564)	0	0	9,530
24/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	496.0000	483.0000	(2.621)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,124.0000	3,150.0000	0.832	0	0	0
24/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,263.0000	1,277.0000	1.108	0	0	0
24/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,131.0000	1,143.0000	1.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	623.0000	629.0000	0.963	0	0	0
24/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	761.0000	769.0000	1.051	0	0	0
24/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,181.0000	1,153.0000	(2.371)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,394.0000	1,362.0000	(2.296)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	721.0000	703.0000	(2.497)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	985.0000	960.0000	(2.538)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	909.0000	920.0000	1.210	0	0	0
24/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	765.0000	746.0000	(2.484)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	362.0000	364.0000	0.552	0	0	0
24/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,000.0000	2,020.0000	1.000	0	0	0
24/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,844.0000	1,862.0000	0.976	0	0	0
24/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,733.0000	1,697.0000	(2.077)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	609.0000	593.0000	(2.627)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	643.0000	627.0000	(2.488)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	196.0000	196.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,487.0000	2,510.0000	0.925	0	0	0
24/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,322.0000	2,344.0000	0.947	0	0	0
24/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	652.0000	636.0000	(2.454)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,467.0000	1,434.0000	(2.249)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,283.0000	1,253.0000	(2.338)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	477.0000	465.0000	(2.516)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,167.0000	2,129.0000	(1.754)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	311.0000	312.0000	0.322	0	0	0
24/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	516.0000	503.0000	(2.519)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,281.0000	2,302.0000	0.921	0	0	0
24/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	546.0000	551.0000	0.916	0	0	0
24/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	456.0000	460.0000	0.877	0	0	0
24/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,299.0000	3,325.0000	0.788	0	0	0
24/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	879.0000	889.0000	1.138	0	0	0
24/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	254.0000	254.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,845.0000	2,806.0000	(1.371)	0	0	0
24/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	69.0000	68.0000	(1.449)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,255.0000	3,281.0000	0.799	0	0	0
24/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,443.0000	1,409.0000	(2.356)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,201.0000	1,172.0000	(2.415)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,369.0000	2,330.0000	(1.646)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	923.0000	899.0000	(2.600)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	327.0000	329.0000	0.612	0	0	0
24/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,833.0000	1,796.0000	(2.019)	0	0	0
24/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,891.0000	2,851.0000	(1.384)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	649.0000	656.0000	1.079	0	0	0
24/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,799.0000	1,762.0000	(2.057)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	166.0000	165.0000	(0.602)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,371.0000	1,339.0000	(2.334)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	175.0000	175.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,287.0000	2,248.0000	(1.705)	0	0	0
24/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,624.0000	2,584.0000	(1.524)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,247.0000	2,208.0000	(1.736)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
24/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	471.0000	459.0000	(2.548)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	571.0000	576.0000	0.876	0	0	0
24/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,124.0000	3,150.0000	0.832	0	0	0
24/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	102.0000	101.0000	(0.980)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,781.0000	2,805.0000	0.863	0	0	0
24/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	206.0000	206.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	537.0000	524.0000	(2.421)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,638.0000	1,603.0000	(2.137)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	813.0000	792.0000	(2.583)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,128.0000	2,090.0000	(1.786)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	229.0000	230.0000	0.437	0	0	0
24/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,692.0000	1,709.0000	1.005	0	0	0
24/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	147.0000	147.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	379.0000	382.0000	0.792	0	0	0
24/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,051.0000	2,013.0000	(1.853)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	681.0000	663.0000	(2.643)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,701.0000	1,665.0000	(2.116)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	671.0000	654.0000	(2.534)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	116.0000	115.0000	(0.862)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,159.0000	2,180.0000	0.973	0	0	0
24/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,199.0000	2,221.0000	1.000	0	0	0
24/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,975.0000	1,938.0000	(1.873)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,866.0000	2,890.0000	0.837	0	0	0
24/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,578.0000	1,543.0000	(2.218)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,902.0000	1,864.0000	(1.998)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	496.0000	483.0000	(2.621)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	417.0000	420.0000	0.719	0	0	0
24/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,519.0000	1,485.0000	(2.238)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,613.0000	2,636.0000	0.880	0	0	0
24/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,994.0000	3,019.0000	0.835	0	0	0
24/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,211.0000	3,237.0000	0.810	0	0	0
24/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,520.0000	3,547.0000	0.767	0	0	0
24/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	267.0000	267.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	711.0000	693.0000	(2.532)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	691.0000	673.0000	(2.605)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	552.0000	538.0000	(2.536)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,039.0000	2,059.0000	0.981	0	0	0
24/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,119.0000	2,140.0000	0.991	0	0	0
24/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	123.0000	122.0000	(0.813)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	691.0000	673.0000	(2.605)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,495.0000	2,455.0000	(1.603)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	576.0000	561.0000	(2.604)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	483.0000	471.0000	(2.484)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,938.0000	1,901.0000	(1.909)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,654.0000	2,678.0000	0.904	0	0	0
24/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	601.0000	585.0000	(2.662)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	442.0000	431.0000	(2.489)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	415.0000	405.0000	(2.410)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,181.0000	1,153.0000	(2.371)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	139.0000	138.0000	(0.719)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,694.0000	3,721.0000	0.731	0	0	0
24/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,654.0000	1,672.0000	1.088	0	0	0
24/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	801.0000	780.0000	(2.622)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,608.0000	1,573.0000	(2.177)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,867.0000	1,830.0000	(1.982)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	497.0000	501.0000	0.805	0	0	0
24/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	156.0000	156.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,867.0000	1,830.0000	(1.982)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,537.0000	2,498.0000	(1.537)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	839.0000	817.0000	(2.622)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	295.0000	296.0000	0.339	0	0	0
24/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,617.0000	1,634.0000	1.051	0	0	0
24/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	398.0000	401.0000	0.754	0	0	0
24/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	701.0000	683.0000	(2.568)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	909.0000	920.0000	1.210	0	0	0
24/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	109.0000	108.0000	(0.917)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,079.0000	2,099.0000	0.962	0	0	0
24/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	826.0000	805.0000	(2.542)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,411.0000	2,371.0000	(1.659)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	436.0000	439.0000	0.688	0	0	0
24/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	280.0000	281.0000	0.357	0	0	0
24/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	156.0000	156.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,411.0000	2,371.0000	(1.659)	0	0	0
24/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,845.0000	2,806.0000	(1.371)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,493.0000	1,459.0000	(2.277)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,328.0000	2,289.0000	(1.675)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	704.0000	712.0000	1.136	0	0	0
24/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	584.0000	569.0000	(2.568)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	139.0000	138.0000	(0.719)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,326.0000	1,295.0000	(2.338)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	393.0000	382.0000	(2.799)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,328.0000	2,289.0000	(1.675)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,472.0000	1,488.0000	1.087	0	0	0
24/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,821.0000	3,849.0000	0.733	0	0	0
24/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	74.0000	73.0000	(1.351)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	521.0000	526.0000	0.960	0	0	0
24/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,013.0000	1,975.0000	(1.888)	0	0	0
24/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	64.0000	63.0000	(1.563)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	241.0000	242.0000	0.415	0	0	0
24/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,936.0000	2,897.0000	(1.328)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,401.0000	1,416.0000	1.071	0	0	0
24/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	894.0000	871.0000	(2.573)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,908.0000	2,933.0000	0.860	0	0	0
24/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,652.0000	3,679.0000	0.739	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,565.0000	3,592.0000	0.757	0	0	0
24/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	131.0000	130.0000	(0.763)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	436.0000	439.0000	0.688	0	0	0
24/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,039.0000	2,059.0000	0.981	0	0	0
24/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,696.0000	2,720.0000	0.890	0	0	0
24/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	448.0000	436.0000	(2.679)	0	0	0
24/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,668.0000	2,628.0000	(1.499)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	568.0000	553.0000	(2.641)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	732.0000	713.0000	(2.596)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	362.0000	364.0000	0.552	0	0	0
24/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,729.0000	1,747.0000	1.041	0	0	0
24/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,476.0000	3,503.0000	0.777	0	0	0
24/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	96.0000	95.0000	(1.042)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	437.0000	425.0000	(2.746)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,960.0000	1,980.0000	1.020	0	0	0
24/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,281.0000	2,302.0000	0.921	0	0	0
24/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	267.0000	267.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,951.0000	2,976.0000	0.847	0	0	0
24/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	652.0000	636.0000	(2.454)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,938.0000	1,901.0000	(1.909)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	523.0000	510.0000	(2.486)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,529.0000	2,552.0000	0.909	0	0	0
24/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,404.0000	2,426.0000	0.915	0	0	0
24/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,733.0000	1,697.0000	(2.077)	0	0	0
24/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	711.0000	693.0000	(2.532)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	530.0000	516.0000	(2.642)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	476.0000	480.0000	0.840	0	0	0
24/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	218.0000	218.0000	-	0	0	0
24/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,119.0000	2,140.0000	0.991	0	0	0
24/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,548.0000	1,513.0000	(2.261)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	626.0000	610.0000	(2.556)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,580.0000	2,541.0000	(1.512)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,387.0000	3,414.0000	0.797	0	0	0
24/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,921.0000	1,941.0000	1.041	0	0	0
24/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,670.0000	1,634.0000	(2.156)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	423.0000	412.0000	(2.600)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	743.0000	724.0000	(2.557)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,089.0000	2,051.0000	(1.819)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,608.0000	1,573.0000	(2.177)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,866.0000	2,890.0000	0.837	0	0	0
24/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,348.0000	1,317.0000	(2.300)	0	0	0
24/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	677.0000	684.0000	1.034	0	0	0
24/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	459.0000	447.0000	(2.614)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	634.0000	618.0000	(2.524)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	537.0000	524.0000	(2.421)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,363.0000	2,385.0000	0.931	0	0	0
24/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,035.0000	1,046.0000	1.063	0	0	0
24/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,452.0000	2,413.0000	(1.591)	0	0	0
24/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,106.0000	1,079.0000	(2.441)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,571.0000	2,594.0000	0.895	0	0	0
24/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,736.0000	3,764.0000	0.749	0	0	0
24/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,079.0000	2,099.0000	0.962	0	0	0
24/02/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	431.0000	420.0000	(2.552)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,610.0000	3,637.0000	0.748	0	0	0
24/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	701.0000	683.0000	(2.568)	0	0	0
24/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	280.0000	281.0000	0.357	0	0	0
24/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,902.0000	1,864.0000	(1.998)	0	0	0
24/02/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	593.0000	578.0000	(2.530)	0	0	0
24/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	408.0000	397.0000	(2.696)	0	0	0
24/02/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	378.0000	368.0000	(2.646)	0	0	0
24/02/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	3,907.0000	3,935.0000	0.717	0	0	0
24/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	0.0000	2,498.0000	100.000	0	0	0
24/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	0.0000	115.0000	100.000	0	0	0
24/02/2009	\$ / R 2010/03/15			Currency Future	10.8144	10.7679	(0.430)	0.0000	0.0000	0
24/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,548.0000	1,568.0000	1.292	0	0	0
24/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,088.0000	1,063.0000	(2.298)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,724.0000	1,745.0000	1.218	0	0	0
24/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,227.0000	1,199.0000	(2.282)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,194.0000	1,167.0000	(2.261)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,047.0000	1,022.0000	(2.388)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,282.0000	1,299.0000	1.326	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,832.0000	1,854.0000	1.201	0	0	0
24/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,296.0000	1,267.0000	(2.238)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,379.0000	1,397.0000	1.305	0	0	0
24/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,244.0000	1,215.0000	(2.331)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,688.0000	1,709.0000	1.244	0	0	0
24/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,412.0000	1,431.0000	1.346	0	0	0
24/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,074.0000	1,049.0000	(2.328)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,103.0000	1,077.0000	(2.357)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,314.0000	1,331.0000	1.294	0	0	0
24/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,943.0000	1,965.0000	1.132	0	0	0
24/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,278.0000	1,249.0000	(2.269)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,760.0000	1,781.0000	1.193	0	0	0
24/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,007.0000	983.0000	(2.383)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,296.0000	1,267.0000	(2.238)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,282.0000	1,299.0000	1.326	0	0	0
24/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,583.0000	1,603.0000	1.263	0	0	0
24/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,424.0000	1,392.0000	(2.247)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,210.0000	1,183.0000	(2.231)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,059.0000	1,074.0000	1.416	0	0	0
24/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,261.0000	1,232.0000	(2.300)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,618.0000	1,638.0000	1.236	0	0	0
24/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,346.0000	1,364.0000	1.337	0	0	0
24/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,653.0000	1,673.0000	1.210	0	0	0
24/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,117.0000	1,091.0000	(2.328)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,033.0000	1,009.0000	(2.323)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,446.0000	1,465.0000	1.314	0	0	0
24/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,869.0000	1,891.0000	1.177	0	0	0
24/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,091.0000	1,066.0000	(2.291)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,717.0000	1,738.0000	1.223	0	0	0
24/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,653.0000	1,673.0000	1.210	0	0	0
24/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,147.0000	1,121.0000	(2.267)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,117.0000	1,091.0000	(2.328)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,132.0000	1,106.0000	(2.297)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,060.0000	1,035.0000	(2.358)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,480.0000	1,499.0000	1.284	0	0	0
24/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,796.0000	1,817.0000	1.169	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,163.0000	1,136.0000	(2.322)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,178.0000	1,151.0000	(2.292)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,946.0000	1,906.0000	(2.055)	0	0	0
24/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	880.0000	859.0000	(2.386)	0	0	27,500
24/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,514.0000	1,533.0000	1.255	0	0	0
24/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,365.0000	2,391.0000	1.099	0	0	0
24/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	481.0000	488.0000	1.455	0	0	0
24/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	934.0000	912.0000	(2.355)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,333.0000	1,303.0000	(2.251)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,682.0000	1,646.0000	(2.140)	0	0	27,500
24/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	717.0000	728.0000	1.534	0	0	0
24/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,170.0000	2,194.0000	1.106	0	0	0
24/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,218.0000	1,235.0000	1.396	0	0	0
24/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,861.0000	1,823.0000	(2.042)	0	0	0
24/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,565.0000	2,592.0000	1.053	0	0	0
24/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	440.0000	446.0000	1.364	0	0	0
24/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	830.0000	810.0000	(2.410)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,314.0000	1,284.0000	(2.283)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	547.0000	555.0000	1.463	0	0	0
24/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,250.0000	1,267.0000	1.360	0	0	0
24/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	679.0000	663.0000	(2.356)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,314.0000	3,345.0000	0.935	0	0	0
24/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,047.0000	1,022.0000	(2.388)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,093.0000	2,117.0000	1.147	0	0	0
24/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,004.0000	1,964.0000	(1.996)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,832.0000	1,854.0000	1.201	0	0	0
24/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	628.0000	612.0000	(2.548)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,034.0000	1,994.0000	(1.967)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	420.0000	426.0000	1.429	0	0	0
24/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	982.0000	959.0000	(2.342)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,194.0000	1,167.0000	(2.261)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,018.0000	2,041.0000	1.140	0	0	0
24/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	690.0000	673.0000	(2.464)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,354.0000	3,384.0000	0.894	0	0	0
24/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,716.0000	3,748.0000	0.861	0	0	0
24/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,275.0000	3,305.0000	0.916	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	668.0000	652.0000	(2.395)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,480.0000	1,499.0000	1.284	0	0	0
24/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,307.0000	2,265.0000	(1.821)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,405.0000	1,373.0000	(2.278)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	998.0000	1,012.0000	1.403	0	0	0
24/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	293.0000	297.0000	1.365	0	0	0
24/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,368.0000	1,337.0000	(2.266)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,090.0000	1,105.0000	1.376	0	0	0
24/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	580.0000	566.0000	(2.414)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	460.0000	467.0000	1.522	0	0	0
24/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,975.0000	1,935.0000	(2.025)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,513.0000	3,544.0000	0.882	0	0	0
24/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	503.0000	510.0000	1.392	0	0	0
24/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,463.0000	1,430.0000	(2.256)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,917.0000	1,878.0000	(2.034)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	658.0000	642.0000	(2.432)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,503.0000	1,470.0000	(2.196)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	958.0000	935.0000	(2.401)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,154.0000	1,169.0000	1.300	0	0	0
24/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,018.0000	2,041.0000	1.140	0	0	0
24/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,314.0000	1,331.0000	1.294	0	0	0
24/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	982.0000	959.0000	(2.342)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,278.0000	1,249.0000	(2.269)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	719.0000	702.0000	(2.364)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	770.0000	781.0000	1.429	0	0	0
24/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,394.0000	3,424.0000	0.884	0	0	0
24/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,635.0000	1,599.0000	(2.202)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,103.0000	1,077.0000	(2.357)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,675.0000	3,707.0000	0.871	0	0	0
24/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,346.0000	1,364.0000	1.337	0	0	0
24/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,096.0000	2,055.0000	(1.956)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,261.0000	1,232.0000	(2.300)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	381.0000	387.0000	1.575	0	0	0
24/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	704.0000	687.0000	(2.415)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,688.0000	1,709.0000	1.244	0	0	0
24/02/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,433.0000	3,464.0000	0.903	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	648.0000	632.0000	(2.469)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,731.0000	1,694.0000	(2.137)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,154.0000	1,169.0000	1.300	0	0	0
24/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,545.0000	1,511.0000	(2.201)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,232.0000	3,262.0000	0.928	0	0	0
24/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	697.0000	680.0000	(2.439)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,756.0000	1,719.0000	(2.107)	0	0	0
24/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	331.0000	336.0000	1.511	0	0	0
24/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,020.0000	996.0000	(2.353)	0	0	0
24/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,196.0000	2,154.0000	(1.913)	0	0	0
24/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,189.0000	3,219.0000	0.941	0	0	0
24/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	589.0000	575.0000	(2.377)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,350.0000	1,320.0000	(2.222)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,980.0000	2,003.0000	1.162	0	0	0
24/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,186.0000	1,202.0000	1.349	0	0	0
24/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	994.0000	971.0000	(2.314)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,210.0000	1,183.0000	(2.231)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,906.0000	1,928.0000	1.154	0	0	0
24/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,514.0000	1,533.0000	1.255	0	0	0
24/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	642.0000	651.0000	1.402	0	0	0
24/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,178.0000	1,151.0000	(2.292)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,446.0000	1,465.0000	1.314	0	0	0
24/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,104.0000	3,134.0000	0.966	0	0	0
24/02/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	2,270.0000	2,227.0000	(1.894)	0	0	0
24/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	881.0000	893.0000	1.362	0	0	0
24/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	825.0000	837.0000	1.455	0	0	0
24/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,368.0000	1,337.0000	(2.266)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	994.0000	971.0000	(2.314)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,618.0000	1,638.0000	1.236	0	0	0
24/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,132.0000	1,106.0000	(2.297)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,980.0000	2,003.0000	1.162	0	0	0
24/02/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,706.0000	1,670.0000	(2.110)	0	0	0
24/02/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	692.0000	702.0000	1.445	0	0	0
24/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	970.0000	947.0000	(2.371)	0	0	0
24/02/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	571.0000	557.0000	(2.452)	0	0	0
24/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,055.0000	2,079.0000	1.168	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	3,757.0000	3,789.0000	0.852	0	0	0
24/02/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,808.0000	1,770.0000	(2.102)	0	0	0
24/02/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	608.0000	593.0000	(2.467)	0	0	0
24/02/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	593.0000	602.0000	1.518	0	0	0
24/02/2009	\$ / R	2010/03/15	14.15	Call	Currency Future	545.0000	531.0000	(2.569)	0	0	0
24/02/2009	\$ / R	2010/03/15	14.15	Put	Currency Future	3,880.0000	3,913.0000	0.851	0	0	0
24/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,594.0000	3,625.0000	0.863	0	0	0
24/02/2009	\$ / R	2010/03/15	10.25	Put	Currency Future	939.0000	952.0000	1.384	0	0	0
24/02/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	666.0000	676.0000	1.502	0	0	0
24/02/2009	\$ / R	2010/03/15	9.95	Put	Currency Future	770.0000	781.0000	1.429	0	0	0
24/02/2009	\$ / R	2010/03/15	10.05	Call	Currency Future	1,589.0000	1,554.0000	(2.203)	0	0	0
24/02/2009	\$ / R	2010/03/15	9.95	Call	Currency Future	1,635.0000	1,599.0000	(2.202)	0	0	0
24/02/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	305.0000	309.0000	1.311	0	0	0
24/02/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	0.0000	2,118.0000	100.000	0	0	0
24/02/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,147.0000	3,176.0000	0.922	0	0	0
24/02/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	0.0000	350.0000	100.000	0	0	0
24/02/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,186.0000	1,202.0000	1.349	0	0	0
24/02/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	711.0000	694.0000	(2.391)	0	0	0
24/02/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	1,386.0000	1,355.0000	(2.237)	0	0	0
24/02/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,350.0000	1,320.0000	(2.222)	0	0	0
24/02/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,122.0000	1,137.0000	1.337	0	0	0
24/02/2009	£ / R	2009/03/16			Currency Future	14.6562	14.4543	(1.378)	14.6600	14.6600	14,013
24/02/2009	£ / R	2009/03/16	15.80	Put	Currency Future	1,246.0000	1,415.0000	13.563	0	0	0
24/02/2009	£ / R	2009/03/16	15.15	Call	Currency Future	235.0000	172.0000	(26.809)	0	0	0
24/02/2009	£ / R	2009/03/16	18.85	Put	Currency Future	4,194.0000	4,396.0000	4.816	0	0	0
24/02/2009	£ / R	2009/03/16	15.40	Put	Currency Future	925.0000	1,075.0000	16.216	0	0	0
24/02/2009	£ / R	2009/03/16	18.05	Put	Currency Future	3,395.0000	3,596.0000	5.920	0	0	0
24/02/2009	£ / R	2009/03/16	14.30	Put	Currency Future	213.0000	288.0000	35.211	0	0	0
24/02/2009	£ / R	2009/03/16	14.80	Put	Currency Future	483.0000	601.0000	24.431	0	0	0
24/02/2009	£ / R	2009/03/16	14.05	Call	Currency Future	742.0000	595.0000	(19.811)	0	0	0
24/02/2009	£ / R	2009/03/16	17.25	Put	Currency Future	2,601.0000	2,800.0000	7.651	0	0	0
24/02/2009	£ / R	2009/03/16	18.45	Put	Currency Future	3,794.0000	3,996.0000	5.324	0	0	0
24/02/2009	£ / R	2009/03/16	18.45	Put	Currency Future	3,794.0000	3,996.0000	5.324	0	0	0
24/02/2009	£ / R	2009/03/16	18.05	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	£ / R	2009/03/16	15.55	Call	Currency Future	147.0000	103.0000	(29.932)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	306.0000	229.0000	(25.163)	0	0	0
24/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	516.0000	638.0000	23.643	0	0	0
24/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	397.0000	302.0000	(23.929)	0	0	0
24/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,331.0000	1,504.0000	12.998	0	0	0
24/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	549.0000	675.0000	22.951	0	0	0
24/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,894.0000	4,096.0000	5.187	0	0	0
24/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	182.0000	129.0000	(29.121)	0	0	0
24/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	87.0000	58.0000	(33.333)	0	0	0
24/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	729.0000	868.0000	19.067	0	0	0
24/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,295.0000	3,497.0000	6.131	0	0	0
24/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	391.0000	497.0000	27.110	0	0	0
24/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	102.0000	69.0000	(32.353)	0	0	0
24/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	261.0000	193.0000	(26.054)	0	0	0
24/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,694.0000	3,896.0000	5.468	0	0	0
24/02/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,700.0000	2,899.0000	7.370	0	0	0
24/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,294.0000	4,496.0000	4.704	0	0	0
24/02/2009	£ / R 2009/03/16	15.20	Put	Currency Future	767.0000	908.0000	18.383	0	0	0
24/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	691.0000	828.0000	19.826	0	0	0
24/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
24/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	569.0000	443.0000	(22.144)	0	0	0
24/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,503.0000	2,701.0000	7.911	0	0	0
24/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	248.0000	182.0000	(26.613)	0	0	0
24/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	806.0000	949.0000	17.742	0	0	0
24/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	339.0000	256.0000	(24.484)	0	0	0
24/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	322.0000	242.0000	(24.845)	0	0	0
24/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,594.0000	4,796.0000	4.397	0	0	0
24/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	22.0000	13.0000	(40.909)	0	0	0
24/02/2009	£ / R 2009/03/16	18.45	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
24/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	306.0000	229.0000	(25.163)	0	0	0
24/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	45.0000	29.0000	(35.556)	0	0	0
24/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,066.0000	2,259.0000	9.342	0	0	0
24/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	334.0000	433.0000	29.641	0	0	0
24/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
24/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.20	Call	Currency Future	223.0000	162.0000	(27.354)	0	0	0
24/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	549.0000	675.0000	22.951	0	0	0
24/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,997.0000	3,197.0000	6.673	0	0	0
24/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	87.0000	58.0000	(33.333)	0	0	0
24/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	857.0000	699.0000	(18.436)	0	0	0
24/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	963.0000	1,116.0000	15.888	0	0	0
24/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
24/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,970.0000	2,162.0000	9.746	0	0	0
24/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	100.0000	145.0000	45.000	0	0	0
24/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,994.0000	4,196.0000	5.058	0	0	0
24/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	169.0000	120.0000	(28.994)	0	0	0
24/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,331.0000	1,504.0000	12.998	0	0	0
24/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,418.0000	1,595.0000	12.482	0	0	0
24/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	261.0000	193.0000	(26.054)	0	0	0
24/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,144.0000	4,346.0000	4.875	0	0	0
24/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	937.0000	773.0000	(17.503)	0	0	0
24/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	488.0000	376.0000	(22.951)	0	0	0
24/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,196.0000	3,397.0000	6.289	0	0	0
24/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	164.0000	227.0000	38.415	0	0	0
24/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,405.0000	2,602.0000	8.191	0	0	0
24/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,294.0000	4,496.0000	4.704	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	655.0000	788.0000	20.305	0	0	0
24/02/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,241.0000	1,059.0000	(14.666)	0	0	0
24/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	3,894.0000	4,096.0000	5.187	0	0	0
24/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	307.0000	402.0000	30.945	0	0	0
24/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	670.0000	531.0000	(20.746)	0	0	0
24/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,394.0000	4,596.0000	4.597	0	0	0
24/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
24/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	655.0000	788.0000	20.305	0	0	0
24/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	463.0000	356.0000	(23.110)	0	0	0
24/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,494.0000	4,696.0000	4.495	0	0	0
24/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	619.0000	750.0000	21.163	0	0	0
24/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	35.0000	55.0000	57.143	0	0	0
24/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,041.0000	1,199.0000	15.178	0	0	0
24/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,394.0000	4,596.0000	4.597	0	0	0
24/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	63.0000	41.0000	(34.921)	0	0	0
24/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,844.0000	4,046.0000	5.255	0	0	0
24/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	81.0000	119.0000	46.914	0	0	0
24/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	377.0000	285.0000	(24.403)	0	0	0
24/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	45.0000	29.0000	(35.556)	0	0	0
24/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	440.0000	337.0000	(23.409)	0	0	0
24/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,463.0000	1,641.0000	12.167	0	0	0
24/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	1,151.0000	974.0000	(15.378)	0	0	0
24/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	282.0000	372.0000	31.915	0	0	0
24/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,204.0000	1,371.0000	13.870	0	0	0
24/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,196.0000	3,397.0000	6.289	0	0	0
24/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,507.0000	1,687.0000	11.944	0	0	0
24/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,196.0000	1,016.0000	(15.050)	0	0	0
24/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	110.0000	75.0000	(31.818)	0	0	0
24/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,495.0000	3,696.0000	5.751	0	0	0
24/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	179.0000	246.0000	37.430	0	0	0
24/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	275.0000	204.0000	(25.818)	0	0	0
24/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	51.0000	78.0000	52.941	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	420.0000	531.0000	26.429	0	0	0
24/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,694.0000	3,896.0000	5.468	0	0	0
24/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,744.0000	3,946.0000	5.395	0	0	0
24/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,308.0000	2,504.0000	8.492	0	0	0
24/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,107.0000	932.0000	(15.808)	0	0	0
24/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	635.0000	500.0000	(21.260)	0	0	0
24/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	75.0000	49.0000	(34.667)	0	0	0
24/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	69.0000	45.0000	(34.783)	0	0	0
24/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	40.0000	62.0000	55.000	0	0	0
24/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	212.0000	153.0000	(27.830)	0	0	0
24/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,121.0000	1,284.0000	14.541	0	0	0
24/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	418.0000	319.0000	(23.684)	0	0	0
24/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	3,944.0000	4,146.0000	5.122	0	0	0
24/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
24/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	729.0000	868.0000	19.067	0	0	0
24/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,782.0000	1,970.0000	10.550	0	0	0
24/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	45.0000	69.0000	53.333	0	0	0
24/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	418.0000	319.0000	(23.684)	0	0	0
24/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	127.0000	88.0000	(30.709)	0	0	0
24/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	2,997.0000	3,197.0000	6.673	0	0	0
24/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	94.0000	63.0000	(32.979)	0	0	0
24/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,689.0000	1,874.0000	10.953	0	0	0
24/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,645.0000	3,846.0000	5.514	0	0	0
24/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	897.0000	736.0000	(17.949)	0	0	0
24/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	362.0000	464.0000	28.177	0	0	0
24/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	136.0000	191.0000	40.441	0	0	0
24/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	90.0000	131.0000	45.556	0	0	0
24/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,595.0000	3,796.0000	5.591	0	0	0
24/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,044.0000	4,246.0000	4.995	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
24/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	362.0000	464.0000	28.177	0	0	0
24/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	235.0000	172.0000	(26.809)	0	0	0
24/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,114.0000	2,308.0000	9.177	0	0	0
24/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,495.0000	3,696.0000	5.751	0	0	0
24/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,288.0000	1,459.0000	13.276	0	0	0
24/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,545.0000	3,746.0000	5.670	0	0	0
24/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,651.0000	2,849.0000	7.469	0	0	0
24/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,288.0000	1,459.0000	13.276	0	0	0
24/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	123.0000	175.0000	42.276	0	0	0
24/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	2,898.0000	3,098.0000	6.901	0	0	0
24/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	35.0000	22.0000	(37.143)	0	0	0
24/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	339.0000	256.0000	(24.484)	0	0	0
24/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,246.0000	3,447.0000	6.192	0	0	0
24/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	54.0000	34.0000	(37.037)	0	0	0
24/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,246.0000	1,415.0000	13.563	0	0	0
24/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	63.0000	41.0000	(34.921)	0	0	0
24/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,689.0000	1,874.0000	10.953	0	0	0
24/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,096.0000	3,297.0000	6.492	0	0	0
24/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,081.0000	1,241.0000	14.801	0	0	0
24/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,345.0000	3,546.0000	6.009	0	0	0
24/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	94.0000	63.0000	(32.979)	0	0	0
24/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
24/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,244.0000	4,446.0000	4.760	0	0	0
24/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
24/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,598.0000	1,780.0000	11.389	0	0	0
24/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	102.0000	69.0000	(32.353)	0	0	0
24/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	49.0000	31.0000	(36.735)	0	0	0
24/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,211.0000	2,405.0000	8.774	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,454.0000	2,651.0000	8.028	0	0	0
24/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	391.0000	497.0000	27.110	0	0	0
24/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,643.0000	1,827.0000	11.199	0	0	0
24/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	845.0000	990.0000	17.160	0	0	0
24/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	483.0000	601.0000	24.431	0	0	0
24/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,418.0000	1,595.0000	12.482	0	0	0
24/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	81.0000	54.0000	(33.333)	0	0	0
24/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	54.0000	34.0000	(37.037)	0	0	0
24/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,735.0000	1,922.0000	10.778	0	0	0
24/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,445.0000	3,646.0000	5.835	0	0	0
24/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	514.0000	397.0000	(22.763)	0	0	0
24/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,375.0000	1,549.0000	12.655	0	0	0
24/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	397.0000	302.0000	(23.929)	0	0	0
24/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	27.0000	16.0000	(40.741)	0	0	0
24/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	201.0000	145.0000	(27.861)	0	0	0
24/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
24/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	290.0000	216.0000	(25.517)	0	0	0
24/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,749.0000	2,949.0000	7.275	0	0	0
24/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	87.0000	58.0000	(33.333)	0	0	0
24/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,507.0000	1,687.0000	11.944	0	0	0
24/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	584.0000	712.0000	21.918	0	0	0
24/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	257.0000	343.0000	33.463	0	0	0
24/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	32.0000	20.0000	(37.500)	0	0	0
24/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	58.0000	87.0000	50.000	0	0	0
24/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,331.0000	1,504.0000	12.998	0	0	0
24/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,923.0000	2,114.0000	9.932	0	0	0
24/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,121.0000	1,284.0000	14.541	0	0	0
24/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
24/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	1,064.0000	891.0000	(16.259)	0	0	0
24/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,018.0000	2,210.0000	9.514	0	0	0
24/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	514.0000	397.0000	(22.763)	0	0	0
24/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
24/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	1,876.0000	2,065.0000	10.075	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	13.75	Call	Currency Future	979.0000	812.0000	(17.058)	0	0	0
24/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,194.0000	4,396.0000	4.816	0	0	0
24/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,598.0000	1,780.0000	11.389	0	0	0
24/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,829.0000	2,017.0000	10.279	0	0	0
24/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	127.0000	88.0000	(30.709)	0	0	0
24/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	541.0000	419.0000	(22.551)	0	0	0
24/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	75.0000	49.0000	(34.667)	0	0	0
24/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	213.0000	288.0000	35.211	0	0	0
24/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,782.0000	1,970.0000	10.550	0	0	0
24/02/2009	£ / R 2009/03/16	13.75	Put	Currency Future	73.0000	107.0000	46.575	0	0	0
24/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	58.0000	38.0000	(34.483)	0	0	0
24/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	1,970.0000	2,162.0000	9.746	0	0	0
24/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	334.0000	433.0000	29.641	0	0	0
24/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,552.0000	2,750.0000	7.759	0	0	0
24/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	111.0000	159.0000	43.243	0	0	0
24/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	235.0000	315.0000	34.043	0	0	0
24/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	3,994.0000	4,196.0000	5.058	0	0	0
24/02/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,162.0000	1,327.0000	14.200	0	0	0
24/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	440.0000	337.0000	(23.409)	0	0	0
24/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,146.0000	3,347.0000	6.389	0	0	0
24/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,094.0000	4,296.0000	4.934	0	0	0
24/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,081.0000	1,241.0000	14.801	0	0	0
24/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	569.0000	443.0000	(22.144)	0	0	0
24/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	136.0000	191.0000	40.441	0	0	0
24/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	137.0000	95.0000	(30.657)	0	0	0
24/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,162.0000	2,357.0000	9.019	0	0	0
24/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	705.0000	563.0000	(20.142)	0	0	0
24/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	257.0000	343.0000	33.463	0	0	0
24/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	742.0000	595.0000	(19.811)	0	0	0
24/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	779.0000	629.0000	(19.255)	0	0	0
24/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	196.0000	267.0000	36.224	0	0	0
24/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,552.0000	1,733.0000	11.662	0	0	0
24/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	149.0000	208.0000	39.597	0	0	0
24/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	818.0000	663.0000	(18.949)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	541.0000	419.0000	(22.551)	0	0	0
24/02/2009	£ / R 2009/03/16	15.70	Call	Currency Future	118.0000	81.0000	(31.356)	0	0	0
24/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	81.0000	119.0000	46.914	0	0	0
24/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	235.0000	315.0000	34.043	0	0	0
24/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	137.0000	95.0000	(30.657)	0	0	0
24/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,211.0000	2,405.0000	8.774	0	0	0
24/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	885.0000	1,032.0000	16.610	0	0	0
24/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	65.0000	97.0000	49.231	0	0	0
24/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	602.0000	471.0000	(21.761)	0	0	0
24/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	191.0000	137.0000	(28.272)	0	0	0
24/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	937.0000	773.0000	(17.503)	0	0	0
24/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	845.0000	990.0000	17.160	0	0	0
24/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
24/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,735.0000	1,922.0000	10.778	0	0	0
24/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	1,021.0000	851.0000	(16.650)	0	0	0
24/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	147.0000	103.0000	(29.932)	0	0	0
24/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
24/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	322.0000	242.0000	(24.845)	0	0	0
24/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
24/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	516.0000	638.0000	23.643	0	0	0
24/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,848.0000	3,048.0000	7.022	0	0	0
24/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	182.0000	129.0000	(29.121)	0	0	0
24/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,288.0000	1,459.0000	13.276	0	0	0
24/02/2009	£ / R 2009/03/16	17.50	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	29.0000	18.0000	(37.931)	0	0	0
24/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	1,923.0000	2,114.0000	9.932	0	0	0
24/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	925.0000	1,075.0000	16.216	0	0	0
24/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	94.0000	63.0000	(32.979)	0	0	0
24/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
24/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,259.0000	2,455.0000	8.676	0	0	0
24/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	191.0000	137.0000	(28.272)	0	0	0
24/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
24/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,204.0000	1,371.0000	13.870	0	0	0
24/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	42.0000	26.0000	(38.095)	0	0	0
24/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,047.0000	3,247.0000	6.564	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R	2009/03/16	15.35	Put	Currency Future	885.0000	1,032.0000	16.610	0	0	0
24/02/2009	£ / R	2009/03/16	15.75	Call	Currency Future	110.0000	75.0000	(31.818)	0	0	0
24/02/2009	£ / R	2009/03/16	15.50	Call	Currency Future	158.0000	111.0000	(29.747)	0	0	0
24/02/2009	£ / R	2009/03/16	16.05	Put	Currency Future	1,463.0000	1,641.0000	12.167	0	0	0
24/02/2009	£ / R	2009/03/16	17.00	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
24/02/2009	£ / R	2009/03/16	15.30	Call	Currency Future	201.0000	145.0000	(27.861)	0	0	0
24/02/2009	£ / R	2009/03/16	17.10	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
24/02/2009	£ / R	2009/03/16	16.05	Call	Currency Future	69.0000	45.0000	(34.783)	0	0	0
24/02/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,454.0000	2,651.0000	8.028	0	0	0
24/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	£ / R	2009/03/16	15.50	Put	Currency Future	1,002.0000	1,157.0000	15.469	0	0	0
24/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	2,947.0000	3,148.0000	6.820	0	0	0
24/02/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,259.0000	2,455.0000	8.676	0	0	0
24/02/2009	£ / R	2009/03/16	15.55	Put	Currency Future	1,041.0000	1,199.0000	15.178	0	0	0
24/02/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,162.0000	2,357.0000	9.019	0	0	0
24/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
24/02/2009	£ / R	2009/03/16	16.80	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
24/02/2009	£ / R	2009/03/16	16.40	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
24/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	2,947.0000	3,148.0000	6.820	0	0	0
24/02/2009	£ / R	2009/03/16	14.75	Call	Currency Future	357.0000	270.0000	(24.370)	0	0	0
24/02/2009	£ / R	2009/03/16	14.75	Put	Currency Future	451.0000	566.0000	25.499	0	0	0
24/02/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,356.0000	2,553.0000	8.362	0	0	0
24/02/2009	£ / R	2009/03/16	16.15	Call	Currency Future	58.0000	38.0000	(34.483)	0	0	0
24/02/2009	£ / R	2009/03/16	15.10	Put	Currency Future	691.0000	828.0000	19.826	0	0	0
24/02/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,552.0000	1,733.0000	11.662	0	0	0
24/02/2009	£ / R	2009/03/16	15.10	Call	Currency Future	248.0000	182.0000	(26.613)	0	0	0
24/02/2009	£ / R	2009/06/12			Currency Future	14.8895	14.6866	(1.363)	14.9300	14.9300	564
24/02/2009	£ / R	2009/06/12	14.90	Put	Currency Future	913.0000	1,022.0000	11.939	0	0	0
24/02/2009	£ / R	2009/06/12	17.95	Call	Currency Future	161.0000	140.0000	(13.043)	0	0	0
24/02/2009	£ / R	2009/06/12	16.70	Put	Currency Future	2,168.0000	2,328.0000	7.380	0	0	0
24/02/2009	£ / R	2009/06/12	15.65	Put	Currency Future	1,410.0000	1,543.0000	9.433	0	0	0
24/02/2009	£ / R	2009/06/12	16.40	Put	Currency Future	1,937.0000	2,091.0000	7.950	0	0	0
24/02/2009	£ / R	2009/06/12	17.85	Call	Currency Future	172.0000	150.0000	(12.791)	0	0	0
24/02/2009	£ / R	2009/06/12	14.55	Put	Currency Future	705.0000	804.0000	14.043	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	479.0000	424.0000	(11.482)	0	0	0
24/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,133.0000	3,313.0000	5.745	0	0	0
24/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	123.0000	107.0000	(13.008)	0	0	0
24/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	426.0000	377.0000	(11.502)	0	0	0
24/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	161.0000	140.0000	(13.043)	0	0	0
24/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,023.0000	922.0000	(9.873)	0	0	0
24/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	316.0000	278.0000	(12.025)	0	0	0
24/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	779.0000	697.0000	(10.526)	0	0	0
24/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	1,937.0000	2,091.0000	7.950	0	0	0
24/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	378.0000	445.0000	17.725	0	0	0
24/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,044.0000	941.0000	(9.866)	0	0	0
24/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,040.0000	1,156.0000	11.154	0	0	0
24/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,222.0000	3,404.0000	5.649	0	0	0
24/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,629.0000	3,816.0000	5.153	0	0	0
24/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	829.0000	742.0000	(10.495)	0	0	0
24/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	733.0000	835.0000	13.915	0	0	0
24/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	649.0000	580.0000	(10.632)	0	0	0
24/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	536.0000	476.0000	(11.194)	0	0	0
24/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	763.0000	683.0000	(10.485)	0	0	0
24/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,040.0000	1,156.0000	11.154	0	0	0
24/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	132.0000	114.0000	(13.636)	0	0	0
24/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	426.0000	377.0000	(11.502)	0	0	0
24/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,247.0000	2,409.0000	7.210	0	0	0
24/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	357.0000	315.0000	(11.765)	0	0	0
24/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,492.0000	3,678.0000	5.326	0	0	0
24/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,073.0000	1,190.0000	10.904	0	0	0
24/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	119.0000	103.0000	(13.445)	0	0	0
24/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	822.0000	926.0000	12.652	0	0	0
24/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,243.0000	1,369.0000	10.137	0	0	0
24/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	903.0000	809.0000	(10.410)	0	0	0
24/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	151.0000	131.0000	(13.245)	0	0	0
24/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	829.0000	742.0000	(10.495)	0	0	0
24/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,490.0000	2,659.0000	6.787	0	0	0
24/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	732.0000	655.0000	(10.519)	0	0	0
24/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,174.0000	1,296.0000	10.392	0	0	0
24/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	962.0000	863.0000	(10.291)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,243.0000	1,369.0000	10.137	0	0	0
24/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	336.0000	296.0000	(11.905)	0	0	0
24/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	732.0000	655.0000	(10.519)	0	0	0
24/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,862.0000	2,014.0000	8.163	0	0	0
24/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	763.0000	865.0000	13.368	0	0	0
24/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	812.0000	727.0000	(10.468)	0	0	0
24/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,090.0000	2,248.0000	7.560	0	0	0
24/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,140.0000	1,028.0000	(9.825)	0	0	0
24/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,518.0000	1,382.0000	(8.959)	0	0	0
24/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	922.0000	826.0000	(10.412)	0	0	0
24/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,174.0000	1,296.0000	10.392	0	0	0
24/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	379.0000	334.0000	(11.873)	0	0	0
24/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	1,066.0000	961.0000	(9.850)	0	0	0
24/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	763.0000	683.0000	(10.485)	0	0	0
24/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,646.0000	1,790.0000	8.748	0	0	0
24/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,509.0000	1,647.0000	9.145	0	0	0
24/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	254.0000	223.0000	(12.205)	0	0	0
24/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	70.0000	60.0000	(14.286)	0	0	0
24/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,002.0000	902.0000	(9.980)	0	0	0
24/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	852.0000	958.0000	12.441	0	0	0
24/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	452.0000	400.0000	(11.504)	0	0	0
24/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	598.0000	533.0000	(10.870)	0	0	0
24/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	676.0000	774.0000	14.497	0	0	0
24/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,753.0000	1,900.0000	8.386	0	0	0
24/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,615.0000	2,786.0000	6.539	0	0	0
24/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	747.0000	669.0000	(10.442)	0	0	0
24/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,330.0000	4,523.0000	4.457	0	0	0
24/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,417.0000	1,287.0000	(9.174)	0	0	0
24/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	703.0000	629.0000	(10.526)	0	0	0
24/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,862.0000	2,014.0000	8.163	0	0	0
24/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,311.0000	3,494.0000	5.527	0	0	0
24/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,327.0000	2,491.0000	7.048	0	0	0
24/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,208.0000	1,332.0000	10.265	0	0	0
24/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	428.0000	501.0000	17.056	0	0	0
24/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,314.0000	1,443.0000	9.817	0	0	0
24/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	210.0000	183.0000	(12.857)	0	0	0
24/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	3,954.0000	4,144.0000	4.805	0	0	0
24/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,000.0000	4,191.0000	4.775	0	0	0
24/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	942.0000	844.0000	(10.403)	0	0	0
24/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,402.0000	3,586.0000	5.409	0	0	0
24/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,784.0000	2,959.0000	6.286	0	0	0
24/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,073.0000	1,190.0000	10.904	0	0	0
24/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	793.0000	895.0000	12.863	0	0	0
24/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,870.0000	3,047.0000	6.167	0	0	0
24/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,283.0000	4,476.0000	4.506	0	0	0
24/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	93.0000	80.0000	(13.978)	0	0	0
24/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	685.0000	612.0000	(10.657)	0	0	0
24/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	601.0000	691.0000	14.975	0	0	0
24/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	2,957.0000	3,135.0000	6.020	0	0	0
24/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	67.0000	58.0000	(13.433)	0	0	0
24/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	812.0000	727.0000	(10.468)	0	0	0
24/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	90.0000	77.0000	(14.444)	0	0	0
24/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,345.0000	1,476.0000	9.740	0	0	0
24/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	197.0000	172.0000	(12.690)	0	0	0
24/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	452.0000	400.0000	(11.504)	0	0	0
24/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	78.0000	67.0000	(14.103)	0	0	0
24/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,789.0000	1,938.0000	8.329	0	0	0
24/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	507.0000	450.0000	(11.243)	0	0	0
24/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	913.0000	1,022.0000	11.939	0	0	0
24/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	492.0000	437.0000	(11.179)	0	0	0
24/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,140.0000	1,261.0000	10.614	0	0	0
24/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,188.0000	4,380.0000	4.585	0	0	0
24/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,509.0000	1,647.0000	9.145	0	0	0
24/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,577.0000	1,718.0000	8.941	0	0	0
24/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	982.0000	882.0000	(10.183)	0	0	0
24/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	224.0000	196.0000	(12.500)	0	0	0
24/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	847.0000	758.0000	(10.508)	0	0	0
24/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	884.0000	791.0000	(10.520)	0	0	0
24/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,089.0000	981.0000	(9.917)	0	0	0
24/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	239.0000	209.0000	(12.552)	0	0	0
24/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	566.0000	504.0000	(10.954)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	903.0000	809.0000	(10.410)	0	0	0
24/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	439.0000	389.0000	(11.390)	0	0	0
24/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,450.0000	1,318.0000	(9.103)	0	0	0
24/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	598.0000	533.0000	(10.870)	0	0	0
24/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,682.0000	1,826.0000	8.561	0	0	0
24/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,699.0000	2,872.0000	6.410	0	0	0
24/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,208.0000	1,332.0000	10.265	0	0	0
24/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,531.0000	2,701.0000	6.717	0	0	0
24/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	411.0000	482.0000	17.275	0	0	0
24/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,577.0000	1,718.0000	8.941	0	0	0
24/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	551.0000	490.0000	(11.071)	0	0	0
24/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	942.0000	844.0000	(10.403)	0	0	0
24/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,899.0000	2,052.0000	8.057	0	0	0
24/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,278.0000	1,405.0000	9.937	0	0	0
24/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,089.0000	3,269.0000	5.827	0	0	0
24/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,321.0000	1,196.0000	(9.463)	0	0	0
24/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	882.0000	990.0000	12.245	0	0	0
24/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,611.0000	1,753.0000	8.814	0	0	0
24/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	649.0000	744.0000	14.638	0	0	0
24/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,287.0000	2,450.0000	7.127	0	0	0
24/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,106.0000	1,225.0000	10.759	0	0	0
24/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	717.0000	642.0000	(10.460)	0	0	0
24/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	463.0000	540.0000	16.631	0	0	0
24/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	521.0000	463.0000	(11.132)	0	0	0
24/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	507.0000	450.0000	(11.243)	0	0	0
24/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	326.0000	287.0000	(11.963)	0	0	0
24/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	795.0000	712.0000	(10.440)	0	0	0
24/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,169.0000	1,055.0000	(9.752)	0	0	0
24/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	944.0000	1,055.0000	11.758	0	0	0
24/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	566.0000	504.0000	(10.954)	0	0	0
24/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	297.0000	261.0000	(12.121)	0	0	0
24/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	288.0000	253.0000	(12.153)	0	0	0
24/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	580.0000	668.0000	15.172	0	0	0
24/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	852.0000	958.0000	12.441	0	0	0
24/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,543.0000	1,682.0000	9.008	0	0	0
24/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	280.0000	245.0000	(12.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,207.0000	2,369.0000	7.340	0	0	0
24/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,352.0000	1,226.0000	(9.320)	0	0	0
24/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,717.0000	1,863.0000	8.503	0	0	0
24/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,717.0000	1,863.0000	8.503	0	0	0
24/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
24/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	271.0000	237.0000	(12.546)	0	0	0
24/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,402.0000	3,586.0000	5.409	0	0	0
24/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,007.0000	1,122.0000	11.420	0	0	0
24/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,449.0000	2,616.0000	6.819	0	0	0
24/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	428.0000	501.0000	17.056	0	0	0
24/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,408.0000	2,575.0000	6.935	0	0	0
24/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	141.0000	122.0000	(13.475)	0	0	0
24/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	346.0000	305.0000	(11.850)	0	0	0
24/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	394.0000	463.0000	17.513	0	0	0
24/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	81.0000	69.0000	(14.815)	0	0	0
24/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	582.0000	519.0000	(10.825)	0	0	0
24/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	747.0000	669.0000	(10.442)	0	0	0
24/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,552.0000	1,415.0000	(8.827)	0	0	0
24/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	58.0000	50.0000	(13.793)	0	0	0
24/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	107.0000	93.0000	(13.084)	0	0	0
24/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,675.0000	3,863.0000	5.116	0	0	0
24/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,345.0000	1,476.0000	9.740	0	0	0
24/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	362.0000	428.0000	18.232	0	0	0
24/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,675.0000	3,863.0000	5.116	0	0	0
24/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	536.0000	476.0000	(11.194)	0	0	0
24/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,860.0000	4,050.0000	4.922	0	0	0
24/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,247.0000	2,409.0000	7.210	0	0	0
24/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,484.0000	1,350.0000	(9.030)	0	0	0
24/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,047.0000	4,238.0000	4.720	0	0	0
24/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	115.0000	99.0000	(13.913)	0	0	0
24/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,646.0000	1,790.0000	8.748	0	0	0
24/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
24/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	539.0000	623.0000	15.584	0	0	0
24/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,417.0000	1,287.0000	(9.174)	0	0	0
24/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
24/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,236.0000	4,428.0000	4.533	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,228.0000	1,110.0000	(9.609)	0	0	0
24/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	1,044.0000	941.0000	(9.866)	0	0	0
24/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
24/02/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,013.0000	2,169.0000	7.750	0	0	0
24/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	733.0000	835.0000	13.915	0	0	0
24/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	465.0000	412.0000	(11.398)	0	0	0
24/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,141.0000	4,333.0000	4.637	0	0	0
24/02/2009	£ / R 2009/06/12	16.50	Call	Currency Future	402.0000	355.0000	(11.692)	0	0	0
24/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,378.0000	4,571.0000	4.408	0	0	0
24/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	1,023.0000	922.0000	(9.873)	0	0	0
24/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,826.0000	1,976.0000	8.215	0	0	0
24/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	763.0000	865.0000	13.368	0	0	0
24/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	705.0000	804.0000	14.043	0	0	0
24/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,860.0000	4,050.0000	4.922	0	0	0
24/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,222.0000	3,404.0000	5.649	0	0	0
24/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,569.0000	4,763.0000	4.246	0	0	0
24/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	87.0000	75.0000	(13.793)	0	0	0
24/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,814.0000	4,003.0000	4.955	0	0	0
24/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	231.0000	202.0000	(12.554)	0	0	0
24/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,047.0000	4,238.0000	4.720	0	0	0
24/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	479.0000	424.0000	(11.482)	0	0	0
24/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	103.0000	89.0000	(13.592)	0	0	0
24/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	566.0000	504.0000	(10.954)	0	0	0
24/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	336.0000	296.0000	(11.905)	0	0	0
24/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	481.0000	560.0000	16.424	0	0	0
24/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,267.0000	3,449.0000	5.571	0	0	0
24/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	100.0000	86.0000	(14.000)	0	0	0
24/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	492.0000	437.0000	(11.179)	0	0	0
24/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	96.0000	83.0000	(13.542)	0	0	0
24/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,577.0000	1,718.0000	8.941	0	0	0
24/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	865.0000	775.0000	(10.405)	0	0	0
24/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	156.0000	136.0000	(12.821)	0	0	0
24/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,721.0000	3,909.0000	5.052	0	0	0
24/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	1,975.0000	2,129.0000	7.797	0	0	0
24/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	146.0000	127.0000	(13.014)	0	0	0
24/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	623.0000	715.0000	14.767	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,768.0000	3,956.0000	4.989	0	0	0
24/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,753.0000	1,900.0000	8.386	0	0	0
24/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	3,907.0000	4,097.0000	4.863	0	0	0
24/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	882.0000	990.0000	12.245	0	0	0
24/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	136.0000	118.0000	(13.235)	0	0	0
24/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	481.0000	560.0000	16.424	0	0	0
24/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,094.0000	4,285.0000	4.665	0	0	0
24/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,356.0000	3,540.0000	5.483	0	0	0
24/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,321.0000	1,196.0000	(9.463)	0	0	0
24/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,367.0000	2,533.0000	7.013	0	0	0
24/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
24/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	975.0000	1,088.0000	11.590	0	0	0
24/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,090.0000	2,248.0000	7.560	0	0	0
24/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,112.0000	1,001.0000	(9.982)	0	0	0
24/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	519.0000	602.0000	15.992	0	0	0
24/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	445.0000	520.0000	16.854	0	0	0
24/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	307.0000	269.0000	(12.378)	0	0	0
24/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	72.0000	62.0000	(13.889)	0	0	0
24/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	922.0000	826.0000	(10.412)	0	0	0
24/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	379.0000	334.0000	(11.873)	0	0	0
24/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,177.0000	3,358.0000	5.697	0	0	0
24/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	1,002.0000	902.0000	(9.980)	0	0	0
24/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,384.0000	1,256.0000	(9.249)	0	0	0
24/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	111.0000	96.0000	(13.514)	0	0	0
24/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,583.0000	3,770.0000	5.219	0	0	0
24/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,001.0000	3,179.0000	5.931	0	0	0
24/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,327.0000	2,491.0000	7.048	0	0	0
24/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,531.0000	2,701.0000	6.717	0	0	0
24/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	178.0000	155.0000	(12.921)	0	0	0
24/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,742.0000	2,916.0000	6.346	0	0	0
24/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,259.0000	1,138.0000	(9.611)	0	0	0
24/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	559.0000	646.0000	15.564	0	0	0
24/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	316.0000	278.0000	(12.025)	0	0	0
24/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	271.0000	237.0000	(12.546)	0	0	0
24/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	685.0000	612.0000	(10.657)	0	0	0
24/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,287.0000	2,450.0000	7.127	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,199.0000	1,082.0000	(9.758)	0	0	0
24/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,543.0000	1,682.0000	9.008	0	0	0
24/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	326.0000	287.0000	(11.963)	0	0	0
24/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	368.0000	324.0000	(11.957)	0	0	0
24/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,259.0000	1,138.0000	(9.611)	0	0	0
24/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,128.0000	2,288.0000	7.519	0	0	0
24/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,128.0000	2,288.0000	7.519	0	0	0
24/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	500.0000	581.0000	16.200	0	0	0
24/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	582.0000	519.0000	(10.825)	0	0	0
24/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	519.0000	602.0000	15.992	0	0	0
24/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,112.0000	1,001.0000	(9.982)	0	0	0
24/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	390.0000	345.0000	(11.538)	0	0	0
24/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,289.0000	1,167.0000	(9.465)	0	0	0
24/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	649.0000	580.0000	(10.632)	0	0	0
24/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	368.0000	324.0000	(11.957)	0	0	0
24/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,377.0000	1,509.0000	9.586	0	0	0
24/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,051.0000	2,208.0000	7.655	0	0	0
24/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,870.0000	3,047.0000	6.167	0	0	0
24/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	357.0000	315.0000	(11.765)	0	0	0
24/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,007.0000	1,122.0000	11.420	0	0	0
24/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	623.0000	715.0000	14.767	0	0	0
24/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,410.0000	1,543.0000	9.433	0	0	0
24/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	167.0000	145.0000	(13.174)	0	0	0
24/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	288.0000	253.0000	(12.153)	0	0	0
24/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	203.0000	177.0000	(12.808)	0	0	0
24/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	847.0000	758.0000	(10.508)	0	0	0
24/02/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,442.0000	1,577.0000	9.362	0	0	0
24/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	190.0000	166.0000	(12.632)	0	0	0
24/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	632.0000	564.0000	(10.759)	0	0	0
24/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	2,914.0000	3,091.0000	6.074	0	0	0
24/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,789.0000	1,938.0000	8.329	0	0	0
24/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	667.0000	596.0000	(10.645)	0	0	0
24/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,521.0000	4,715.0000	4.291	0	0	0
24/02/2009	£ / R 2009/06/12	15.75	Call	Currency Future	615.0000	548.0000	(10.894)	0	0	0
24/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,449.0000	2,616.0000	6.819	0	0	0
24/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	1,899.0000	2,052.0000	8.057	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
24/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	239.0000	209.0000	(12.552)	0	0	0
24/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,425.0000	4,619.0000	4.384	0	0	0
24/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	210.0000	183.0000	(12.857)	0	0	0
24/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,377.0000	1,509.0000	9.586	0	0	0
24/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,236.0000	4,428.0000	4.533	0	0	0
24/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	439.0000	389.0000	(11.390)	0	0	0
24/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	75.0000	65.0000	(13.333)	0	0	0
24/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,177.0000	3,358.0000	5.697	0	0	0
24/02/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,475.0000	1,612.0000	9.288	0	0	0
24/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	65.0000	56.0000	(13.846)	0	0	0
24/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,699.0000	2,872.0000	6.410	0	0	0
24/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,617.0000	4,812.0000	4.224	0	0	0
24/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,742.0000	2,916.0000	6.346	0	0	0
24/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	60.0000	52.0000	(13.333)	0	0	0
24/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	52.0000	45.0000	(13.462)	0	0	0
24/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,447.0000	3,632.0000	5.367	0	0	0
24/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	667.0000	596.0000	(10.645)	0	0	0
24/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,473.0000	4,667.0000	4.337	0	0	0
24/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,168.0000	2,328.0000	7.380	0	0	0
24/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,094.0000	4,285.0000	4.665	0	0	0
24/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	414.0000	366.0000	(11.594)	0	0	0
24/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	63.0000	54.0000	(14.286)	0	0	0
24/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	167.0000	145.0000	(13.174)	0	0	0
24/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,827.0000	3,003.0000	6.226	0	0	0
24/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,713.0000	4,908.0000	4.137	0	0	0
24/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	84.0000	72.0000	(14.286)	0	0	0
24/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	217.0000	189.0000	(12.903)	0	0	0
24/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	246.0000	216.0000	(12.195)	0	0	0
24/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,573.0000	2,743.0000	6.607	0	0	0
24/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	231.0000	202.0000	(12.554)	0	0	0
24/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	263.0000	230.0000	(12.548)	0	0	0
24/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,490.0000	2,659.0000	6.787	0	0	0
24/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,657.0000	2,829.0000	6.473	0	0	0
24/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	280.0000	245.0000	(12.500)	0	0	0
24/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	414.0000	366.0000	(11.594)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R	2009/06/12	16.45	Put	Currency Future	1,975.0000	2,129.0000	7.797	0	0	0
24/02/2009	£ / R	2009/09/14			Currency Future	15.0783	14.8743	(1.353)	15.1200	15.1200	28
24/02/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,603.0000	1,493.0000	(6.862)	0	0	0
24/02/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,382.0000	1,278.0000	(7.525)	0	0	0
24/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,342.0000	1,239.0000	(7.675)	0	0	0
24/02/2009	£ / R	2009/09/14	15.45	Call	Currency Future	1,122.0000	1,035.0000	(7.754)	0	0	0
24/02/2009	£ / R	2009/09/14	14.55	Call	Currency Future	1,466.0000	1,363.0000	(7.026)	0	0	0
24/02/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,527.0000	1,646.0000	7.793	0	0	0
24/02/2009	£ / R	2009/09/14	14.55	Put	Currency Future	938.0000	1,039.0000	10.768	0	0	0
24/02/2009	£ / R	2009/09/14	15.45	Put	Currency Future	1,493.0000	1,611.0000	7.904	0	0	0
24/02/2009	£ / R	2009/09/14	14.25	Put	Currency Future	804.0000	895.0000	11.318	0	0	0
24/02/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,155.0000	1,066.0000	(7.706)	0	0	0
24/02/2009	£ / R	2009/09/14	15.50	Call	Currency Future	1,105.0000	1,020.0000	(7.692)	0	0	0
24/02/2009	£ / R	2009/09/14	14.25	Call	Currency Future	1,632.0000	1,520.0000	(6.863)	0	0	0
24/02/2009	£ / R	2009/09/14	14.15	Call	Currency Future	1,690.0000	1,575.0000	(6.805)	0	0	0
24/02/2009	£ / R	2009/09/14	13.95	Put	Currency Future	681.0000	765.0000	12.335	0	0	0
24/02/2009	£ / R	2009/09/14	14.95	Call	Currency Future	1,302.0000	1,202.0000	(7.680)	0	0	0
24/02/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,749.0000	1,631.0000	(6.747)	0	0	0
24/02/2009	£ / R	2009/09/14	14.05	Put	Currency Future	721.0000	807.0000	11.928	0	0	0
24/02/2009	£ / R	2009/09/14	14.95	Put	Currency Future	1,174.0000	1,277.0000	8.773	0	0	0
24/02/2009	£ / R	2009/09/14	14.15	Put	Currency Future	761.0000	850.0000	11.695	0	0	0
24/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,114.0000	1,215.0000	9.066	0	0	0
24/02/2009	£ / R	2009/09/14	13.95	Call	Currency Future	1,810.0000	1,689.0000	(6.685)	0	0	0
24/02/2009	£ / R	2009/09/14	15.15	Call	Currency Future	1,226.0000	1,131.0000	(7.749)	0	0	0
24/02/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,297.0000	1,407.0000	8.481	0	0	0
24/02/2009	£ / R	2009/09/14	14.60	Put	Currency Future	962.0000	1,064.0000	10.603	0	0	0
24/02/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,263.0000	1,166.0000	(7.680)	0	0	0
24/02/2009	£ / R	2009/09/14	15.10	Call	Currency Future	1,244.0000	1,148.0000	(7.717)	0	0	0
24/02/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,440.0000	1,338.0000	(7.083)	0	0	0
24/02/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,596.0000	1,716.0000	7.519	0	0	0
24/02/2009	£ / R	2009/09/14	15.60	Call	Currency Future	1,074.0000	991.0000	(7.728)	0	0	0
24/02/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,144.0000	1,246.0000	8.916	0	0	0
24/02/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,235.0000	1,341.0000	8.583	0	0	0
24/02/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,322.0000	1,220.0000	(7.716)	0	0	0
24/02/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,401.0000	1,298.0000	(7.352)	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
24/02/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,054.0000	1,154.0000	9.488	0	0	0
24/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,427.0000	1,541.0000	7.989	0	0	0
24/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	1,058.0000	976.0000	(7.750)	0	0	0
24/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,114.0000	1,215.0000	9.066	0	0	0
24/02/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,204.0000	1,309.0000	8.721	0	0	0
24/02/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,023.0000	1,124.0000	9.873	0	0	0
24/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,823.0000	1,951.0000	7.021	0	0	0
24/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,266.0000	1,374.0000	8.531	0	0	0
24/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,342.0000	1,239.0000	(7.675)	0	0	0
24/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	916.0000	843.0000	(7.969)	0	0	0
24/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,887.0000	2,018.0000	6.942	0	0	0
24/02/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,282.0000	1,184.0000	(7.644)	0	0	0
24/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,006.0000	927.0000	(7.853)	0	0	0
24/02/2009	£ / R 2009/09/14	15.70	Call	Currency Future	1,043.0000	963.0000	(7.670)	0	0	0
24/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	933.0000	859.0000	(7.931)	0	0	0
24/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,727.0000	1,853.0000	7.296	0	0	0
24/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,630.0000	1,752.0000	7.485	0	0	0
24/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	951.0000	876.0000	(7.886)	0	0	0
24/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,548.0000	1,440.0000	(6.977)	0	0	0
24/02/2009	£ / R 2009/09/14	14.10	Put	Currency Future	741.0000	828.0000	11.741	0	0	0
24/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,394.0000	1,507.0000	8.106	0	0	0
24/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	782.0000	873.0000	11.637	0	0	0
24/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	869.0000	965.0000	11.047	0	0	0
24/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,561.0000	1,681.0000	7.687	0	0	0
24/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,661.0000	1,547.0000	(6.863)	0	0	0
24/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	892.0000	989.0000	10.874	0	0	0
24/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,155.0000	1,066.0000	(7.706)	0	0	0
24/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	987.0000	910.0000	(7.801)	0	0	0
24/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,363.0000	1,258.0000	(7.704)	0	0	0
24/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,520.0000	1,414.0000	(6.974)	0	0	0
24/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,172.0000	1,082.0000	(7.679)	0	0	0
24/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,603.0000	1,493.0000	(6.862)	0	0	0
24/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,427.0000	1,541.0000	7.989	0	0	0
24/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,759.0000	1,885.0000	7.163	0	0	0
24/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	825.0000	918.0000	11.273	0	0	0
24/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,089.0000	1,005.0000	(7.713)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,493.0000	1,388.0000	(7.033)	0	0	0
24/02/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,665.0000	1,788.0000	7.387	0	0	0
24/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,855.0000	1,985.0000	7.008	0	0	0
24/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	915.0000	1,014.0000	10.820	0	0	0
24/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	825.0000	918.0000	11.273	0	0	0
24/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,696.0000	1,820.0000	7.311	0	0	0
24/02/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,719.0000	1,603.0000	(6.748)	0	0	0
24/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	1,006.0000	927.0000	(7.853)	0	0	0
24/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,085.0000	1,184.0000	9.124	0	0	0
24/02/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,779.0000	1,660.0000	(6.689)	0	0	0
24/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	969.0000	892.0000	(7.946)	0	0	0
24/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,460.0000	1,576.0000	7.945	0	0	0
24/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,244.0000	1,148.0000	(7.717)	0	0	0
24/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,420.0000	1,318.0000	(7.183)	0	0	0
24/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,329.0000	1,440.0000	8.352	0	0	0
24/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	969.0000	892.0000	(7.946)	0	0	0
24/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,596.0000	1,716.0000	7.519	0	0	0
24/02/2009	£ / R 2009/09/14	14.65	Put	Currency Future	992.0000	1,093.0000	10.181	0	0	0
24/02/2009	£ / R 2009/09/14	16.10	Put	Currency Future	1,920.0000	2,052.0000	6.875	0	0	0
24/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	1,074.0000	991.0000	(7.728)	0	0	0
24/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,460.0000	1,576.0000	7.945	0	0	0
24/02/2009	£ / R 2009/09/14	16.10	Call	Currency Future	899.0000	827.0000	(8.009)	0	0	0
24/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,266.0000	1,374.0000	8.531	0	0	0
24/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,138.0000	1,050.0000	(7.733)	0	0	0
24/02/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,361.0000	1,473.0000	8.229	0	0	0
24/02/2009	£ / R 2009/09/14	14.00	Put	Currency Future	701.0000	785.0000	11.983	0	0	0
24/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,790.0000	1,918.0000	7.151	0	0	0
24/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,138.0000	1,050.0000	(7.733)	0	0	0
24/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	869.0000	965.0000	11.047	0	0	0
24/02/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,190.0000	1,098.0000	(7.731)	0	0	0
24/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,727.0000	1,853.0000	7.296	0	0	0
24/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,235.0000	1,341.0000	8.583	0	0	0
24/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,790.0000	1,918.0000	7.151	0	0	0
24/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,263.0000	1,166.0000	(7.680)	0	0	0
24/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,548.0000	1,440.0000	(6.977)	0	0	0
24/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,207.0000	1,114.0000	(7.705)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,561.0000	1,681.0000	7.687	0	0	0
24/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	847.0000	942.0000	11.216	0	0	0
24/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,144.0000	1,246.0000	8.916	0	0	0
24/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,575.0000	1,466.0000	(6.921)	0	0	0
24/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,172.0000	1,082.0000	(7.679)	0	0	0
24/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,394.0000	1,507.0000	8.106	0	0	0
24/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	1,024.0000	945.0000	(7.715)	0	0	0
24/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,089.0000	1,005.0000	(7.713)	0	0	0
24/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,322.0000	1,220.0000	(7.716)	0	0	0
24/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,363.0000	1,258.0000	(7.704)	0	0	0
24/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,085.0000	1,184.0000	9.124	0	0	0
24/02/2009	€ / R 2009/03/16			Currency Future	12.8677	12.7708	(0.753)	12.9100	12.8200	5,894
24/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	74.0000	59.0000	(20.270)	0	0	0
24/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	150.0000	110.0000	(26.667)	0	0	0
24/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
24/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	874.0000	932.0000	6.636	0	0	0
24/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,548.0000	1,452.0000	(6.202)	0	0	0
24/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	595.0000	643.0000	8.067	0	0	0
24/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	50.0000	44.0000	(12.000)	0	0	0
24/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,769.0000	2,672.0000	(3.503)	0	0	0
24/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,620.0000	2,523.0000	(3.702)	0	0	0
24/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	833.0000	889.0000	6.723	0	0	0
24/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
24/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	201.0000	154.0000	(23.383)	0	0	0
24/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,168.0000	3,071.0000	(3.062)	0	0	0
24/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,635.0000	1,725.0000	5.505	0	0	0
24/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,805.0000	2,895.0000	3.209	0	0	0
24/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	369.0000	301.0000	(18.428)	0	0	0
24/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,024.0000	932.0000	(8.984)	0	0	0
24/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	84.0000	64.0000	(23.810)	0	0	0
24/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	633.0000	683.0000	7.899	0	0	0
24/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,682.0000	1,773.0000	5.410	0	0	0
24/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,367.0000	2,455.0000	3.718	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	53.0000	46.0000	(13.208)	0	0	0
24/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	22.0000	15.0000	(31.818)	0	0	0
24/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
24/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
24/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,023.0000	2,112.0000	4.399	0	0	0
24/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,571.0000	2,474.0000	(3.773)	0	0	0
24/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
24/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	612.0000	528.0000	(13.725)	0	0	0
24/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	127.0000	91.0000	(28.346)	0	0	0
24/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	917.0000	976.0000	6.434	0	0	0
24/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,597.0000	1,501.0000	(6.011)	0	0	0
24/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
24/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	20.0000	20.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,452.0000	1,356.0000	(6.612)	0	0	0
24/02/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,368.0000	3,271.0000	(2.880)	0	0	0
24/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,049.0000	3,140.0000	2.985	0	0	0
24/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,082.0000	1,984.0000	(4.707)	0	0	0
24/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,838.0000	1,741.0000	(5.277)	0	0	0
24/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	301.0000	330.0000	9.635	0	0	0
24/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
24/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	100.0000	74.0000	(26.000)	0	0	0
24/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,266.0000	1,343.0000	6.082	0	0	0
24/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,500.0000	1,404.0000	(6.400)	0	0	0
24/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	144.0000	157.0000	9.028	0	0	0
24/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,448.0000	1,533.0000	5.870	0	0	0
24/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	959.0000	1,020.0000	6.361	0	0	0
24/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
24/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
24/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	42.0000	34.0000	(19.048)	0	0	0
24/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	66.0000	54.0000	(18.182)	0	0	0
24/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
24/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	106.0000	78.0000	(26.415)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
24/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,974.0000	2,064.0000	4.559	0	0	0
24/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,818.0000	2,721.0000	(3.442)	0	0	0
24/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,495.0000	1,581.0000	5.753	0	0	0
24/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,088.0000	1,157.0000	6.342	0	0	0
24/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,294.0000	3,387.0000	2.823	0	0	0
24/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,466.0000	2,553.0000	3.528	0	0	0
24/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,522.0000	2,424.0000	(3.886)	0	0	0
24/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,327.0000	2,229.0000	(4.211)	0	0	0
24/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
24/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,357.0000	1,438.0000	5.969	0	0	0
24/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,377.0000	2,279.0000	(4.123)	0	0	0
24/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,541.0000	3,634.0000	2.626	0	0	0
24/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,548.0000	1,452.0000	(6.202)	0	0	0
24/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,311.0000	1,390.0000	6.026	0	0	0
24/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	142.0000	103.0000	(27.465)	0	0	0
24/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	39.0000	31.0000	(20.513)	0	0	0
24/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	255.0000	277.0000	8.627	0	0	0
24/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
24/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,002.0000	1,065.0000	6.287	0	0	0
24/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	41.0000	33.0000	(19.512)	0	0	0
24/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	79.0000	61.0000	(22.785)	0	0	0
24/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	17.0000	17.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,731.0000	1,821.0000	5.199	0	0	0
24/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	422.0000	348.0000	(17.536)	0	0	0
24/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
24/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	120.0000	86.0000	(28.333)	0	0	0
24/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	15.0000	14.0000	(6.667)	0	0	0
24/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	134.0000	97.0000	(27.612)	0	0	0
24/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,935.0000	1,837.0000	(5.065)	0	0	0
24/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	213.0000	232.0000	8.920	0	0	0
24/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,278.0000	2,180.0000	(4.302)	0	0	0
24/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,868.0000	2,771.0000	(3.382)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,357.0000	1,438.0000	5.969	0	0	0
24/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,033.0000	1,935.0000	(4.820)	0	0	0
24/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
24/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	453.0000	494.0000	9.051	0	0	0
24/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	255.0000	201.0000	(21.176)	0	0	0
24/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,902.0000	2,993.0000	3.136	0	0	0
24/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,769.0000	2,672.0000	(3.503)	0	0	0
24/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,838.0000	3,932.0000	2.449	0	0	0
24/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	37.0000	29.0000	(21.622)	0	0	0
24/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	270.0000	215.0000	(20.370)	0	0	0
24/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,689.0000	3,783.0000	2.548	0	0	0
24/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	74.0000	59.0000	(20.270)	0	0	0
24/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,886.0000	1,789.0000	(5.143)	0	0	0
24/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
24/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,294.0000	3,387.0000	2.823	0	0	0
24/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,260.0000	1,166.0000	(7.460)	0	0	0
24/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	917.0000	976.0000	6.434	0	0	0
24/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,132.0000	1,203.0000	6.272	0	0	0
24/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	40.0000	32.0000	(20.000)	0	0	0
24/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	558.0000	605.0000	8.423	0	0	0
24/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	19.0000	18.0000	(5.263)	0	0	0
24/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,789.0000	1,692.0000	(5.422)	0	0	0
24/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,045.0000	1,111.0000	6.316	0	0	0
24/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,514.0000	2,602.0000	3.500	0	0	0
24/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	481.0000	403.0000	(16.216)	0	0	0
24/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,484.0000	4,580.0000	2.141	0	0	0
24/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	70.0000	56.0000	(20.000)	0	0	0
24/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	142.0000	103.0000	(27.465)	0	0	0
24/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	226.0000	176.0000	(22.124)	0	0	0
24/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,402.0000	1,485.0000	5.920	0	0	0
24/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,571.0000	2,474.0000	(3.773)	0	0	0
24/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	106.0000	78.0000	(26.415)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
24/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	874.0000	932.0000	6.636	0	0	0
24/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,883.0000	4,980.0000	1.986	0	0	0
24/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	213.0000	164.0000	(23.005)	0	0	0
24/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
24/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
24/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,088.0000	1,157.0000	6.342	0	0	0
24/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
24/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,072.0000	2,161.0000	4.295	0	0	0
24/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	4.0000	4.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
24/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	487.0000	530.0000	8.830	0	0	0
24/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,245.0000	3,338.0000	2.866	0	0	0
24/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	62.0000	52.0000	(16.129)	0	0	0
24/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,588.0000	1,677.0000	5.605	0	0	0
24/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,220.0000	2,308.0000	3.964	0	0	0
24/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	130.0000	142.0000	9.231	0	0	0
24/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	134.0000	97.0000	(27.612)	0	0	0
24/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,670.0000	2,572.0000	(3.670)	0	0	0
24/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	37.0000	28.0000	(24.324)	0	0	0
24/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	633.0000	683.0000	7.899	0	0	0
24/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,000.0000	3,091.0000	3.033	0	0	0
24/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
24/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	4,086.0000	4,181.0000	2.325	0	0	0
24/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,049.0000	3,140.0000	2.985	0	0	0
24/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	201.0000	154.0000	(23.383)	0	0	0
24/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	647.0000	562.0000	(13.138)	0	0	0
24/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	344.0000	282.0000	(18.023)	0	0	0
24/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	481.0000	403.0000	(16.216)	0	0	0
24/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	56.0000	48.0000	(14.286)	0	0	0
24/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,229.0000	2,131.0000	(4.397)	0	0	0
24/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
24/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,984.0000	1,886.0000	(4.940)	0	0	0
24/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,269.0000	2,357.0000	3.878	0	0	0
24/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,071.0000	978.0000	(8.683)	0	0	0
24/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	326.0000	361.0000	10.736	0	0	0
24/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
24/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,495.0000	1,581.0000	5.753	0	0	0
24/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,452.0000	1,356.0000	(6.612)	0	0	0
24/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	150.0000	110.0000	(26.667)	0	0	0
24/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	79.0000	61.0000	(22.785)	0	0	0
24/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,741.0000	1,644.0000	(5.572)	0	0	0
24/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,311.0000	1,390.0000	6.026	0	0	0
24/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	23.0000	23.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,783.0000	4,880.0000	2.028	0	0	0
24/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	32.0000	34.0000	6.250	0	0	0
24/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	59.0000	49.0000	(16.949)	0	0	0
24/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	38.0000	30.0000	(21.053)	0	0	0
24/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
24/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,196.0000	3,288.0000	2.879	0	0	0
24/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,734.0000	4,830.0000	2.028	0	0	0
24/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,514.0000	2,602.0000	3.500	0	0	0
24/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
24/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	113.0000	82.0000	(27.434)	0	0	0
24/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,121.0000	2,210.0000	4.196	0	0	0
24/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	30.0000	21.0000	(30.000)	0	0	0
24/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	27.0000	28.0000	3.704	0	0	0
24/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
24/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,171.0000	2,259.0000	4.053	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	833.0000	889.0000	6.723	0	0	0
24/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,180.0000	2,082.0000	(4.495)	0	0	0
24/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
24/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,344.0000	3,436.0000	2.751	0	0	0
24/02/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,645.0000	1,548.0000	(5.897)	0	0	0
24/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,611.0000	2,699.0000	3.370	0	0	0
24/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,756.0000	2,846.0000	3.266	0	0	0
24/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,233.0000	5,329.0000	1.835	0	0	0
24/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
24/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,986.0000	4,082.0000	2.408	0	0	0
24/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,473.0000	2,376.0000	(3.922)	0	0	0
24/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,877.0000	1,966.0000	4.742	0	0	0
24/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
24/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,788.0000	3,883.0000	2.508	0	0	0
24/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	672.0000	723.0000	7.589	0	0	0
24/02/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,268.0000	3,171.0000	(2.968)	0	0	0
24/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	21.0000	14.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	44.0000	37.0000	(15.909)	0	0	0
24/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	35.0000	26.0000	(25.714)	0	0	0
24/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,968.0000	2,871.0000	(3.268)	0	0	0
24/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	25.0000	25.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,235.0000	4,331.0000	2.267	0	0	0
24/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
24/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,693.0000	1,596.0000	(5.729)	0	0	0
24/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,984.0000	1,886.0000	(4.940)	0	0	0
24/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	792.0000	847.0000	6.944	0	0	0
24/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,136.0000	4,231.0000	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
24/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,473.0000	2,376.0000	(3.922)	0	0	0
24/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	159.0000	118.0000	(25.786)	0	0	0
24/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,719.0000	2,622.0000	(3.567)	0	0	0
24/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,147.0000	3,239.0000	2.923	0	0	0
24/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
24/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
24/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,185.0000	4,281.0000	2.294	0	0	0
24/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,000.0000	3,091.0000	3.033	0	0	0
24/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	46.0000	39.0000	(15.217)	0	0	0
24/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,434.0000	4,530.0000	2.165	0	0	0
24/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,318.0000	2,406.0000	3.796	0	0	0
24/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,828.0000	1,918.0000	4.923	0	0	0
24/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	189.0000	144.0000	(23.810)	0	0	0
24/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,853.0000	2,944.0000	3.190	0	0	0
24/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,951.0000	3,042.0000	3.084	0	0	0
24/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	36.0000	27.0000	(25.000)	0	0	0
24/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,986.0000	4,082.0000	2.408	0	0	0
24/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,468.0000	3,371.0000	(2.797)	0	0	0
24/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
24/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,541.0000	1,629.0000	5.711	0	0	0
24/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	169.0000	126.0000	(25.444)	0	0	0
24/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
24/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
24/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,659.0000	2,748.0000	3.347	0	0	0
24/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
24/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
24/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,425.0000	2,327.0000	(4.041)	0	0	0
24/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	179.0000	134.0000	(25.140)	0	0	0
24/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,590.0000	3,684.0000	2.618	0	0	0
24/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,639.0000	3,734.0000	2.611	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
24/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,442.0000	3,535.0000	2.702	0	0	0
24/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,098.0000	3,190.0000	2.970	0	0	0
24/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,417.0000	2,504.0000	3.600	0	0	0
24/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
24/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,887.0000	3,982.0000	2.444	0	0	0
24/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	3,937.0000	4,032.0000	2.413	0	0	0
24/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,611.0000	2,699.0000	3.370	0	0	0
24/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	711.0000	764.0000	7.454	0	0	0
24/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	305.0000	246.0000	(19.344)	0	0	0
24/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
24/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,393.0000	3,486.0000	2.741	0	0	0
24/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	387.0000	425.0000	9.819	0	0	0
24/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,562.0000	2,650.0000	3.435	0	0	0
24/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
24/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
24/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,738.0000	3,833.0000	2.541	0	0	0
24/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,779.0000	1,870.0000	5.115	0	0	0
24/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	751.0000	805.0000	7.190	0	0	0
24/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	419.0000	459.0000	9.547	0	0	0
24/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,229.0000	2,131.0000	(4.397)	0	0	0
24/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,779.0000	1,870.0000	5.115	0	0	0
24/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,068.0000	2,971.0000	(3.162)	0	0	0
24/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	270.0000	215.0000	(20.370)	0	0	0
24/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,278.0000	2,180.0000	(4.302)	0	0	0
24/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	453.0000	494.0000	9.051	0	0	0
24/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
24/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	47.0000	40.0000	(14.894)	0	0	0
24/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,018.0000	2,921.0000	(3.214)	0	0	0
24/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
24/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	82.0000	90.0000	9.756	0	0	0
24/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	287.0000	230.0000	(19.861)	0	0	0
24/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	800.0000	711.0000	(11.125)	0	0	0
24/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	356.0000	392.0000	10.112	0	0	0
24/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	647.0000	562.0000	(13.138)	0	0	0
24/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	324.0000	263.0000	(18.827)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	130.0000	142.0000	9.231	0	0	0
24/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	684.0000	598.0000	(12.573)	0	0	0
24/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	344.0000	282.0000	(18.023)	0	0	0
24/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	326.0000	361.0000	10.736	0	0	0
24/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	301.0000	330.0000	9.635	0	0	0
24/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	369.0000	301.0000	(18.428)	0	0	0
24/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,118.0000	1,025.0000	(8.318)	0	0	0
24/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,221.0000	1,296.0000	6.143	0	0	0
24/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
24/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	89.0000	67.0000	(24.719)	0	0	0
24/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	144.0000	157.0000	9.028	0	0	0
24/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	116.0000	127.0000	9.483	0	0	0
24/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	612.0000	528.0000	(13.725)	0	0	0
24/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	233.0000	254.0000	9.013	0	0	0
24/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	73.0000	80.0000	9.589	0	0	0
24/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	840.0000	751.0000	(10.595)	0	0	0
24/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	840.0000	751.0000	(10.595)	0	0	0
24/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	73.0000	80.0000	9.589	0	0	0
24/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	93.0000	101.0000	8.602	0	0	0
24/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	512.0000	432.0000	(15.625)	0	0	0
24/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	82.0000	90.0000	9.756	0	0	0
24/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
24/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	512.0000	432.0000	(15.625)	0	0	0
24/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	886.0000	795.0000	(10.271)	0	0	0
24/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	194.0000	211.0000	8.763	0	0	0
24/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	544.0000	463.0000	(14.890)	0	0	0
24/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	451.0000	374.0000	(17.073)	0	0	0
24/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	176.0000	192.0000	9.091	0	0	0
24/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	194.0000	211.0000	8.763	0	0	0
24/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	760.0000	672.0000	(11.579)	0	0	200
24/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	451.0000	374.0000	(17.073)	0	0	0
24/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	395.0000	322.0000	(18.481)	0	0	0
24/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	800.0000	711.0000	(11.125)	0	0	0
24/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	277.0000	301.0000	8.664	0	0	0
24/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	233.0000	254.0000	9.013	0	0	0
24/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	116.0000	127.0000	9.483	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	160.0000	174.0000	8.750	0	0	0
24/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,024.0000	932.0000	(8.984)	0	0	0
24/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	57.0000	61.0000	7.018	0	0	0
24/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	577.0000	495.0000	(14.211)	0	0	0
24/02/2009	€ / R 2009/03/16	12.25	Call	Currency Future	722.0000	634.0000	(12.188)	0	0	0
24/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	60.0000	65.0000	8.333	0	0	0
24/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	978.0000	886.0000	(9.407)	0	0	0
24/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	886.0000	795.0000	(10.271)	0	0	0
24/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,118.0000	1,025.0000	(8.318)	0	0	0
24/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	68.0000	74.0000	8.824	0	0	0
24/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	53.0000	57.0000	7.547	0	0	0
24/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,071.0000	978.0000	(8.683)	0	0	0
24/02/2009	€ / R 2009/03/16	11.75	Put	Currency Future	47.0000	51.0000	8.511	0	0	0
24/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,356.0000	1,261.0000	(7.006)	0	0	0
24/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
24/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,260.0000	1,166.0000	(7.460)	0	0	0
24/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	42.0000	45.0000	7.143	0	0	0
24/02/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,165.0000	1,071.0000	(8.069)	0	0	0
24/02/2009	€ / R 2009/03/16	11.70	Put	Currency Future	45.0000	48.0000	6.667	0	0	0
24/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	684.0000	598.0000	(12.573)	0	0	0
24/02/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,212.0000	1,118.0000	(7.756)	0	0	0
24/02/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,308.0000	1,213.0000	(7.263)	0	0	0
24/02/2009	€ / R 2009/03/16	12.00	Call	Currency Future	932.0000	840.0000	(9.871)	0	0	0
24/02/2009	€ / R 2009/03/16	12.00	Put	Currency Future	64.0000	70.0000	9.375	0	0	0
24/02/2009	€ / R 2009/03/16	12.25	Put	Currency Future	104.0000	114.0000	9.615	0	0	0
24/02/2009	€ / R 2009/03/16	11.50	Put	Currency Future	36.0000	38.0000	5.556	0	0	0
24/02/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,404.0000	1,308.0000	(6.838)	0	0	0
24/02/2009	€ / R 2009/03/16	11.60	Put	Currency Future	40.0000	42.0000	5.000	0	0	0
24/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	38.0000	40.0000	5.263	0	0	0
24/02/2009	€ / R 2009/06/12			Currency Future	13.0741	12.9767	(0.745)	13.1500	13.1500	2,900
24/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	665.0000	605.0000	(9.023)	0	0	0
24/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	826.0000	758.0000	(8.232)	0	0	0
24/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,641.0000	1,697.0000	3.413	0	0	0
24/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	991.0000	1,029.0000	3.835	0	0	0
24/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	597.0000	541.0000	(9.380)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	266.0000	232.0000	(12.782)	0	0	0
24/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	493.0000	443.0000	(10.142)	0	0	0
24/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,123.0000	1,164.0000	3.651	0	0	0
24/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	183.0000	158.0000	(13.661)	0	0	0
24/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	665.0000	605.0000	(9.023)	0	0	0
24/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	787.0000	720.0000	(8.513)	0	0	0
24/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	365.0000	324.0000	(11.233)	0	0	0
24/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	247.0000	215.0000	(12.955)	0	0	0
24/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,604.0000	1,659.0000	3.429	0	0	0
24/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	642.0000	670.0000	4.361	0	0	0
24/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	286.0000	251.0000	(12.238)	0	0	0
24/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,992.0000	2,056.0000	3.213	0	0	0
24/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	991.0000	1,029.0000	3.835	0	0	0
24/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,912.0000	1,974.0000	3.243	0	0	0
24/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	418.0000	373.0000	(10.766)	0	0	0
24/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,409.0000	2,481.0000	2.989	0	0	0
24/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	378.0000	336.0000	(11.111)	0	0	0
24/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	886.0000	816.0000	(7.901)	0	0	0
24/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	702.0000	731.0000	4.131	0	0	0
24/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,073.0000	2,139.0000	3.184	0	0	0
24/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	866.0000	796.0000	(8.083)	0	0	0
24/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	394.0000	412.0000	4.569	0	0	0
24/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	697.0000	636.0000	(8.752)	0	0	0
24/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	794.0000	825.0000	3.904	0	0	0
24/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,091.0000	1,132.0000	3.758	0	0	0
24/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,091.0000	1,132.0000	3.758	0	0	0
24/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	198.0000	171.0000	(13.636)	0	0	0
24/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,060.0000	1,100.0000	3.774	0	0	0
24/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	296.0000	260.0000	(12.162)	0	0	0
24/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,285.0000	1,332.0000	3.658	0	0	0
24/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,073.0000	2,139.0000	3.184	0	0	0
24/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	612.0000	639.0000	4.412	0	0	0
24/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,353.0000	1,402.0000	3.622	0	0	0
24/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	763.0000	793.0000	3.932	0	0	0
24/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,168.0000	1,088.0000	(6.849)	0	0	0
24/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	509.0000	459.0000	(9.823)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	477.0000	429.0000	(10.063)	0	0	0
24/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	543.0000	490.0000	(9.761)	0	0	0
24/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	247.0000	215.0000	(12.955)	0	0	0
24/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	768.0000	702.0000	(8.594)	0	0	0
24/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,219.0000	1,264.0000	3.692	0	0	0
24/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	923.0000	959.0000	3.900	0	0	0
24/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,319.0000	1,367.0000	3.639	0	0	0
24/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	512.0000	534.0000	4.297	0	0	0
24/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	329.0000	291.0000	(11.550)	0	0	0
24/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,105.0000	1,027.0000	(7.059)	0	0	0
24/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,324.0000	2,394.0000	3.012	0	0	0
24/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	635.0000	577.0000	(9.134)	0	0	0
24/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,388.0000	1,437.0000	3.530	0	0	0
24/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	431.0000	450.0000	4.408	0	0	0
24/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	681.0000	620.0000	(8.957)	0	0	0
24/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,154.0000	1,197.0000	3.726	0	0	0
24/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,494.0000	1,547.0000	3.548	0	0	0
24/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	526.0000	474.0000	(9.886)	0	0	0
24/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	462.0000	414.0000	(10.390)	0	0	0
24/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	612.0000	639.0000	4.412	0	0	0
24/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	923.0000	959.0000	3.900	0	0	0
24/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,458.0000	1,510.0000	3.567	0	0	0
24/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	642.0000	670.0000	4.361	0	0	0
24/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	578.0000	524.0000	(9.343)	0	0	0
24/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,252.0000	1,298.0000	3.674	0	0	0
24/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	866.0000	796.0000	(8.083)	0	0	0
24/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	697.0000	636.0000	(8.752)	0	0	0
24/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	957.0000	994.0000	3.866	0	0	0
24/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,671.0000	2,747.0000	2.845	0	0	0
24/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	433.0000	386.0000	(10.855)	0	0	0
24/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	886.0000	816.0000	(7.901)	0	0	0
24/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	145.0000	124.0000	(14.483)	0	0	0
24/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	433.0000	386.0000	(10.855)	0	0	0
24/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	615.0000	559.0000	(9.106)	0	0	0
24/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,755.0000	1,814.0000	3.362	0	0	0
24/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	650.0000	591.0000	(9.077)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,025.0000	1,064.0000	3.805	0	0	0
24/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	560.0000	507.0000	(9.464)	0	0	0
24/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	183.0000	158.0000	(13.661)	0	0	0
24/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	672.0000	701.0000	4.315	0	0	0
24/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	615.0000	559.0000	(9.106)	0	0	0
24/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,186.0000	1,230.0000	3.710	0	0	0
24/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,409.0000	2,481.0000	2.989	0	0	0
24/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	846.0000	777.0000	(8.156)	0	0	0
24/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	986.0000	911.0000	(7.606)	0	0	0
24/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	170.0000	145.0000	(14.706)	0	0	0
24/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,458.0000	1,510.0000	3.567	0	0	0
24/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,123.0000	1,164.0000	3.651	0	0	0
24/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,583.0000	2,657.0000	2.865	0	0	0
24/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,032.0000	2,097.0000	3.199	0	0	0
24/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	157.0000	134.0000	(14.650)	0	0	0
24/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	597.0000	541.0000	(9.380)	0	0	0
24/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,496.0000	2,569.0000	2.925	0	0	0
24/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,872.0000	1,933.0000	3.259	0	0	0
24/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,952.0000	2,015.0000	3.227	0	0	0
24/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,252.0000	1,298.0000	3.674	0	0	0
24/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	213.0000	185.0000	(13.146)	0	0	0
24/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	257.0000	224.0000	(12.840)	0	0	0
24/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	526.0000	474.0000	(9.886)	0	0	0
24/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	266.0000	232.0000	(12.782)	0	0	0
24/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,156.0000	2,223.0000	3.108	0	0	0
24/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,239.0000	2,308.0000	3.082	0	0	0
24/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	238.0000	207.0000	(13.025)	0	0	0
24/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	230.0000	199.0000	(13.478)	0	0	0
24/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	221.0000	192.0000	(13.122)	0	0	0
24/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,679.0000	1,736.0000	3.395	0	0	0
24/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,197.0000	2,265.0000	3.095	0	0	0
24/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,833.0000	1,893.0000	3.273	0	0	0
24/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,530.0000	1,584.0000	3.529	0	0	0
24/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,114.0000	2,181.0000	3.169	0	0	0
24/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	353.0000	312.0000	(11.615)	0	0	0
24/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,604.0000	1,659.0000	3.429	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
24/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,319.0000	1,367.0000	3.639	0	0	0
24/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	378.0000	336.0000	(11.111)	0	0	0
24/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	447.0000	400.0000	(10.515)	0	0	0
24/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,494.0000	1,547.0000	3.548	0	0	0
24/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	405.0000	360.0000	(11.111)	0	0	0
24/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	493.0000	443.0000	(10.142)	0	0	0
24/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,423.0000	1,473.0000	3.514	0	0	0
24/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,794.0000	1,853.0000	3.289	0	0	0
24/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,992.0000	2,056.0000	3.213	0	0	0
24/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	578.0000	524.0000	(9.343)	0	0	0
24/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	307.0000	270.0000	(12.052)	0	0	0
24/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,154.0000	1,197.0000	3.726	0	0	0
24/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	714.0000	651.0000	(8.824)	0	0	0
24/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	418.0000	373.0000	(10.766)	0	0	0
24/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	391.0000	348.0000	(10.997)	0	0	0
24/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,423.0000	1,473.0000	3.514	0	0	0
24/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	560.0000	507.0000	(9.464)	0	0	0
24/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,679.0000	1,736.0000	3.395	0	0	0
24/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	890.0000	925.0000	3.933	0	0	0
24/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	447.0000	400.0000	(10.515)	0	0	0
24/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,186.0000	1,230.0000	3.710	0	0	0
24/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	318.0000	280.0000	(11.950)	0	0	0
24/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,717.0000	1,775.0000	3.378	0	0	0
24/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	353.0000	312.0000	(11.615)	0	0	0
24/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	341.0000	301.0000	(11.730)	0	0	0
24/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,833.0000	1,893.0000	3.273	0	0	0
24/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	749.0000	685.0000	(8.545)	0	0	0
24/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	307.0000	270.0000	(12.052)	0	0	0
24/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	749.0000	685.0000	(8.545)	0	0	0
24/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,567.0000	1,621.0000	3.446	0	0	0
24/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	763.0000	793.0000	3.932	0	0	0
24/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	276.0000	241.0000	(12.681)	0	0	0
24/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	768.0000	702.0000	(8.594)	0	0	0
24/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	787.0000	720.0000	(8.513)	0	0	0
24/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	794.0000	825.0000	3.904	0	0	0
24/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	731.0000	668.0000	(8.618)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	733.0000	762.0000	3.956	0	0	0
24/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,136.0000	1,057.0000	(6.954)	0	0	0
24/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	807.0000	738.0000	(8.550)	0	0	0
24/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	857.0000	891.0000	3.967	0	0	0
24/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	825.0000	858.0000	4.000	0	0	0
24/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	825.0000	858.0000	4.000	0	0	0
24/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	491.0000	513.0000	4.481	0	0	0
24/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,015.0000	939.0000	(7.488)	0	0	0
24/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	412.0000	431.0000	4.612	0	0	0
24/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,530.0000	1,584.0000	3.529	0	0	0
24/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,200.0000	1,120.0000	(6.667)	0	0	0
24/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	311.0000	325.0000	4.502	0	0	0
24/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	204.0000	213.0000	4.412	0	0	0
24/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	533.0000	557.0000	4.503	0	0	0
24/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	394.0000	412.0000	4.569	0	0	0
24/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,335.0000	1,251.0000	(6.292)	0	0	0
24/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,168.0000	1,088.0000	(6.849)	0	0	0
24/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	957.0000	884.0000	(7.628)	0	0	0
24/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	672.0000	701.0000	4.315	0	0	0
24/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	254.0000	265.0000	4.331	0	0	0
24/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	583.0000	609.0000	4.460	0	0	0
24/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,267.0000	1,184.0000	(6.551)	0	0	0
24/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,478.0000	1,391.0000	(5.886)	0	0	0
24/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,301.0000	1,218.0000	(6.380)	0	0	0
24/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	376.0000	393.0000	4.521	0	0	0
24/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	512.0000	534.0000	4.297	0	0	0
24/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	907.0000	836.0000	(7.828)	0	0	0
24/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	986.0000	911.0000	(7.606)	0	0	0
24/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	405.0000	360.0000	(11.111)	0	0	0
24/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	326.0000	341.0000	4.601	0	0	0
24/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,136.0000	1,057.0000	(6.954)	0	0	0
24/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	412.0000	431.0000	4.612	0	0	0
24/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	846.0000	777.0000	(8.156)	0	0	0
24/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	929.0000	857.0000	(7.750)	0	0	0
24/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	555.0000	580.0000	4.505	0	0	0
24/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	343.0000	358.0000	4.373	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,628.0000	1,540.0000	(5.405)	0	0	0
24/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	241.0000	251.0000	4.149	0	0	0
24/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,441.0000	1,356.0000	(5.899)	0	0	0
24/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,515.0000	1,428.0000	(5.743)	0	0	0
24/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	216.0000	225.0000	4.167	0	0	0
24/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	957.0000	884.0000	(7.628)	0	0	0
24/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	533.0000	557.0000	4.503	0	0	0
24/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	267.0000	279.0000	4.494	0	0	0
24/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,590.0000	1,502.0000	(5.535)	0	0	0
24/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,370.0000	1,285.0000	(6.204)	0	0	0
24/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,105.0000	1,027.0000	(7.059)	0	0	0
24/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	491.0000	513.0000	4.481	0	0	0
24/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,015.0000	939.0000	(7.488)	0	0	0
24/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,044.0000	968.0000	(7.280)	0	0	0
24/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	470.0000	491.0000	4.468	0	0	0
24/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	296.0000	309.0000	4.392	0	0	0
24/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	281.0000	294.0000	4.626	0	0	0
24/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	254.0000	265.0000	4.331	0	0	0
24/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	431.0000	450.0000	4.408	0	0	0
24/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,405.0000	1,320.0000	(6.050)	0	0	0
24/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,552.0000	1,464.0000	(5.670)	0	0	0
24/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,478.0000	1,391.0000	(5.886)	0	0	0
24/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	228.0000	238.0000	4.386	0	0	0
24/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,335.0000	1,251.0000	(6.292)	0	0	0
24/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	311.0000	325.0000	4.502	0	0	0
24/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	450.0000	470.0000	4.444	0	0	0
24/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,074.0000	997.0000	(7.169)	0	0	0
24/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,233.0000	1,152.0000	(6.569)	0	0	0
24/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	359.0000	375.0000	4.457	0	0	0
24/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,301.0000	1,218.0000	(6.380)	0	0	0
24/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	343.0000	358.0000	4.373	0	0	0
24/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,267.0000	1,184.0000	(6.551)	0	0	0
24/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	326.0000	341.0000	4.601	0	0	0
24/02/2009	€ / R 2009/09/14			Currency Future	13.2484	13.1483	(0.756)	0.0000	0.0000	72
24/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,745.0000	1,791.0000	2.636	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,294.0000	1,331.0000	2.859	0	0	0
24/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	868.0000	807.0000	(7.028)	0	0	0
24/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	693.0000	639.0000	(7.792)	0	0	0
24/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,197.0000	1,125.0000	(6.015)	0	0	0
24/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	759.0000	703.0000	(7.378)	0	0	0
24/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,813.0000	1,861.0000	2.648	0	0	0
24/02/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,954.0000	2,005.0000	2.610	0	0	0
24/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	662.0000	610.0000	(7.855)	0	0	0
24/02/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,329.0000	1,366.0000	2.784	0	0	0
24/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	662.0000	610.0000	(7.855)	0	0	0
24/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	972.0000	1,000.0000	2.881	0	0	0
24/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,745.0000	1,791.0000	2.636	0	0	0
24/02/2009	€ / R 2009/09/14	14.60	Call	Currency Future	603.0000	553.0000	(8.292)	0	0	0
24/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	943.0000	879.0000	(6.787)	0	0	0
24/02/2009	€ / R 2009/09/14	13.65	Call	Currency Future	927.0000	864.0000	(6.796)	0	0	0
24/02/2009	€ / R 2009/09/14	14.50	Call	Currency Future	632.0000	581.0000	(8.070)	0	0	0
24/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,611.0000	1,655.0000	2.731	0	0	0
24/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,243.0000	1,170.0000	(5.873)	0	0	0
24/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,420.0000	1,459.0000	2.746	0	0	0
24/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,120.0000	1,048.0000	(6.429)	0	0	0
24/02/2009	€ / R 2009/09/14	12.70	Put	Currency Future	748.0000	774.0000	3.476	0	0	0
24/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,159.0000	1,087.0000	(6.212)	0	0	0
24/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,813.0000	1,861.0000	2.648	0	0	0
24/02/2009	€ / R 2009/09/14	12.80	Put	Currency Future	794.0000	821.0000	3.401	0	0	0
24/02/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,883.0000	1,933.0000	2.655	0	0	0
24/02/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,297.0000	1,222.0000	(5.783)	0	0	0
24/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	693.0000	639.0000	(7.792)	0	0	0
24/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,294.0000	1,331.0000	2.859	0	0	0
24/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	911.0000	939.0000	3.074	0	0	0
24/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	849.0000	877.0000	3.298	0	0	0
24/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	943.0000	879.0000	(6.787)	0	0	0
24/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,140.0000	1,067.0000	(6.404)	0	0	0
24/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	726.0000	671.0000	(7.576)	0	0	0
24/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	992.0000	926.0000	(6.653)	0	0	0
24/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,193.0000	1,227.0000	2.850	0	0	0
24/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,227.0000	1,261.0000	2.771	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R 2009/09/14	13.75	Call	Currency Future	887.0000	826.0000	(6.877)	0	0	0
24/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	975.0000	910.0000	(6.667)	0	0	0
24/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	849.0000	789.0000	(7.067)	0	0	0
24/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,677.0000	1,722.0000	2.683	0	0	0
24/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,359.0000	1,396.0000	2.723	0	0	0
24/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	942.0000	969.0000	2.866	0	0	0
24/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	535.0000	489.0000	(8.598)	0	0	0
24/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,611.0000	1,655.0000	2.731	0	0	0
24/02/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,389.0000	1,427.0000	2.736	0	0	0
24/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,137.0000	2,191.0000	2.527	0	0	0
24/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	907.0000	845.0000	(6.836)	0	0	0
24/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,197.0000	1,125.0000	(6.015)	0	0	0
24/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	868.0000	807.0000	(7.028)	0	0	0
24/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,420.0000	1,459.0000	2.746	0	0	0
24/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	759.0000	703.0000	(7.378)	0	0	0
24/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,546.0000	1,588.0000	2.717	0	0	0
24/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,120.0000	1,048.0000	(6.429)	0	0	0
24/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	794.0000	736.0000	(7.305)	0	0	0
24/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	972.0000	1,000.0000	2.881	0	0	0
24/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,578.0000	1,621.0000	2.725	0	0	0
24/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	777.0000	719.0000	(7.465)	0	0	0
24/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,451.0000	1,491.0000	2.757	0	0	0
24/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	959.0000	894.0000	(6.778)	0	0	0
24/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	742.0000	687.0000	(7.412)	0	0	0
24/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,644.0000	1,688.0000	2.676	0	0	0
24/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	709.0000	655.0000	(7.616)	0	0	0
24/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	831.0000	771.0000	(7.220)	0	0	0
24/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,711.0000	1,757.0000	2.688	0	0	0
24/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	849.0000	877.0000	3.298	0	0	0
24/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,260.0000	1,296.0000	2.857	0	0	0
24/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,482.0000	1,523.0000	2.767	0	0	0
24/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,009.0000	942.0000	(6.640)	0	0	0
24/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	831.0000	771.0000	(7.220)	0	0	0
24/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,160.0000	1,194.0000	2.931	0	0	0
24/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,514.0000	1,555.0000	2.708	0	0	0
24/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	812.0000	754.0000	(7.143)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,482.0000	1,523.0000	2.767	0	0	0
24/02/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,096.0000	1,127.0000	2.828	0	0	0
24/02/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,033.0000	1,063.0000	2.904	0	0	0
24/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,044.0000	976.0000	(6.513)	0	0	0
24/02/2009	€ / R	2009/09/14	13.20	Call	Currency Future	1,081.0000	1,011.0000	(6.475)	0	0	0
24/02/2009	€ / R	2009/09/14	13.35	Call	Currency Future	1,026.0000	959.0000	(6.530)	0	0	0
24/02/2009	€ / R	2009/09/14	13.35	Put	Currency Future	1,128.0000	1,160.0000	2.837	0	0	0
24/02/2009	€ / R	2009/09/14	13.40	Put	Currency Future	1,160.0000	1,194.0000	2.931	0	0	0
24/02/2009	€ / R	2009/09/14	13.40	Call	Currency Future	1,009.0000	942.0000	(6.640)	0	0	0
24/02/2009	€ / R	2009/09/14	13.25	Call	Currency Future	0.0000	993.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	13.25	Put	Currency Future	0.0000	1,095.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	13.30	Put	Currency Future	1,096.0000	1,127.0000	2.828	0	0	0
24/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	1,044.0000	976.0000	(6.513)	0	0	0
24/02/2009	€ / R	2009/09/14	13.55	Call	Currency Future	0.0000	894.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	13.55	Put	Currency Future	0.0000	1,296.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	13.15	Put	Currency Future	0.0000	1,031.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	12.95	Put	Currency Future	0.0000	909.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	12.95	Call	Currency Future	0.0000	1,107.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	12.85	Put	Currency Future	0.0000	846.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	13.15	Call	Currency Future	0.0000	1,029.0000	100.000	0	0	0
24/02/2009	€ / R	2009/09/14	12.85	Call	Currency Future	0.0000	1,144.0000	100.000	0	0	0
24/02/2009	AL13	2009/05/07			Index Future	242.9700	243.4620	0.202	0.0000	0.0000	7
24/02/2009	ALBI	2009/05/07			Index Future	296.5030	296.8920	0.131	0.0000	0.0000	501
24/02/2009	ALBI	2009/08/06			Index Future	304.2260	304.6220	0.130	0.0000	0.0000	0
24/02/2009	ALBI	2009/11/05			Index Future	307.2760	307.5290	0.082	0.0000	0.0000	0
24/02/2009	CRD1	2009/05/07			Index Future	126.5110	126.7590	0.196	0.0000	0.0000	0
24/02/2009	CRD1	2009/08/06			Index Future	129.8060	130.0600	0.196	0.0000	0.0000	2
24/02/2009	CRD1	2009/11/05			Index Future	132.5670	132.8290	0.198	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
24/02/2009	GOVI	2009/05/07			jGovi	298.3395	298.7360	0.133	0.0000	0.0000	186
24/02/2009	GOVI	2009/08/06			jGovi	306.1095	306.5140	0.132	0.0000	0.0000	0
24/02/2009	GOVI	2009/11/05			jGovi	312.6220	313.0405	0.134	0.0000	0.0000	0
24/02/2009	ILBI	2009/05/07			Index Future	337.3140	338.4380	0.333	0.0000	0.0000	2
24/02/2009	ILBI	2009/08/06			Index Future	345.8020	346.9570	0.334	0.0000	0.0000	0
24/02/2009	ILBI	2009/11/05			Index Future	350.5340	349.9940	(0.154)	0.0000	0.0000	0
24/02/2009	J153	2010/08/31			jSwap	8.7820	8.7000	(0.934)	0.0000	0.0000	0
24/02/2009	J157	2015/09/15			jSwap	8.6890	8.6910	0.023	0.0000	0.0000	0
24/02/2009	J186	2026/12/21			jSwap	8.0920	8.0890	(0.037)	0.0000	0.0000	0
24/02/2009	J201	2014/12/22			jSwap	8.4530	8.4430	(0.118)	0.0000	0.0000	0
24/02/2009	J203	2017/09/15			jSwap	8.7390	8.7500	0.126	0.0000	0.0000	0
24/02/2009	J204	2018/12/21			jSwap	8.5840	8.5920	0.093	0.0000	0.0000	0
24/02/2009	J207	2020/01/15			jSwap	8.5260	8.5300	0.047	0.0000	0.0000	0
24/02/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
24/02/2009	JFRA	2009/05/07			jFra	7.6340	7.5390	(1.244)	0.0000	0.0000	0
24/02/2009	JFRA	2009/08/06			jFra	6.6090	6.4750	(2.028)	0.0000	0.0000	0
24/02/2009	JFRA	2009/11/05			jFra	6.6940	6.5640	(1.942)	0.0000	0.0000	0
24/02/2009	JN02	2009/05/07			jNote	7.2840	7.1850	(1.359)	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
24/02/2009	JN02	2009/08/06			jNote	7.3380	7.2570	(1.104)	0.0000	0.0000	0
24/02/2009	JN05	2009/05/07			jNote	8.0570	8.0430	(0.174)	0.0000	0.0000	0
24/02/2009	JN05	2009/08/06			jNote	8.1290	8.1210	(0.098)	0.0000	0.0000	0
24/02/2009	JN10	2009/05/07			jNote	8.3500	8.3560	0.072	0.0000	0.0000	0
24/02/2009	JN10	2009/08/06			jNote	8.3700	8.3780	0.096	0.0000	0.0000	0
24/02/2009	JROD	2009/02/27			jRod	11.0910	11.0910	-	0.0000	0.0000	0
24/02/2009	JROD	2009/03/31			jRod	10.6480	10.6540	0.056	0.0000	0.0000	0
24/02/2009	JROD	2009/04/30			jRod	10.2440	10.2500	0.059	0.0000	0.0000	0
24/02/2009	JROD	2009/05/29			jRod	10.5060	10.4920	(0.133)	0.0000	0.0000	0
24/02/2009	JROD	2009/06/30			jRod	9.9760	9.9160	(0.601)	0.0000	0.0000	0
24/02/2009	OTH1	2009/05/07			Index Future	286.5140	286.8680	0.124	0.0000	0.0000	0
24/02/2009	OTH1	2009/08/06			Index Future	293.9760	294.3370	0.123	0.0000	0.0000	3
24/02/2009	OTH1	2009/11/05			Index Future	300.2300	300.6040	0.125	0.0000	0.0000	0
24/02/2009	R153	2009/05/07			Bond Future	6.2030	6.0240	(2.886)	0.0000	0.0000	4,652
24/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,886.0000	4,120.0000	6.022	0	0	0
24/02/2009	R153	2009/08/06			Bond Future	5.7000	5.4730	(3.982)	0.0000	0.0000	0
24/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
24/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,436.0000	4,676.0000	5.410	0	0	0
24/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,189.0000	4,428.0000	5.705	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
24/02/2009	R153	2009/11/05			Bond Future	5.1290	4.8260	(5.908)	0.0000	0.0000	0
24/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,209.0000	1,425.0000	17.866	0	0	0
24/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	94.0000	60.0000	(36.170)	0	0	0
24/02/2009	R157	2009/05/07			Bond Future	7.7720	7.7310	(0.528)	0.0000	0.0000	10,204
24/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,698.0000	4,525.0000	(3.682)	0	0	0
24/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,624.0000	1,689.0000	4.002	0	0	386
24/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,217.0000	8,004.0000	(2.592)	0	0	0
24/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	558.0000	583.0000	4.480	0	0	0
24/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,556.0000	7,743.0000	2.475	0	0	0
24/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	684.0000	633.0000	(7.456)	0	0	0
24/02/2009	R157	2009/08/06			Bond Future	7.7220	7.6790	(0.557)	0.0000	0.0000	5,000
24/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,812.0000	9,989.0000	1.804	0	0	0
24/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,604.0000	1,540.0000	(3.990)	0	0	0
24/02/2009	R157	2009/11/05			Bond Future	7.7360	7.6900	(0.595)	0.0000	0.0000	0
24/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,796.0000	4,906.0000	2.294	0	0	0
24/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,078.0000	5,940.0000	(2.270)	0	0	0
24/02/2009	R157	2010/02/04			Bond Future	7.7660	7.7160	(0.644)	0.0000	0.0000	0
24/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	6,397.0000	6,524.0000	1.985	0	0	0
24/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,480.0000	6,348.0000	(2.037)	0	0	0
24/02/2009	R186	2009/05/07			Bond Future	8.1350	8.1260	(0.111)	0.0000	0.0000	12,757
24/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	5,253.0000	5,259.0000	0.114	0	0	2,500
24/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,719.0000	6,628.0000	(1.354)	0	0	0
24/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	11,276.0000	11,315.0000	0.346	0	0	0
24/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,471.0000	2,414.0000	(2.307)	0	0	0
24/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	772.0000	763.0000	(1.166)	0	0	97
24/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	20,431.0000	20,326.0000	(0.514)	0	0	0
24/02/2009	R186	2009/08/06			Bond Future	8.0960	8.0860	(0.124)	0.0000	0.0000	2,500
24/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	14,563.0000	14,611.0000	0.330	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	12,592.0000	12,503.0000	(0.707)	0	0	0
24/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	5,939.0000	5,958.0000	0.320	0	0	35
24/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,406.0000	5,346.0000	(1.110)	0	0	0
24/02/2009	R186	2009/11/05			Bond Future	8.0960	8.0850	(0.136)	0.0000	0.0000	0
24/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	8,919.0000	8,950.0000	0.348	0	0	5,000
24/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,516.0000	15,430.0000	(0.554)	0	0	0
24/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	16,715.0000	16,771.0000	0.335	0	0	0
24/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,627.0000	7,566.0000	(0.800)	0	0	5,000
24/02/2009	R186	2010/02/04			Bond Future	8.1080	8.0970	(0.136)	0.0000	0.0000	0
24/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	14,164.0000	14,211.0000	0.332	0	0	0
24/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,680.0000	12,611.0000	(0.544)	0	0	0
24/02/2009	R196	2009/05/07			Bond Future	9.2400	9.1400	(1.082)	0.0000	0.0000	0
24/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	670.0000	652.0000	(2.687)	0	0	0
24/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,195.0000	1,207.0000	1.004	0	0	0
24/02/2009	R201	2009/05/07			Bond Future	7.7140	7.6840	(0.389)	0.0000	0.0000	2
24/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,159.0000	7,274.0000	1.606	0	0	0
24/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	359.0000	335.0000	(6.685)	0	0	0
24/02/2009	R201	2009/08/06			Bond Future	7.6080	7.5760	(0.421)	0.0000	0.0000	0
24/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,103.0000	1,066.0000	(3.354)	0	0	0
24/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	8,131.0000	8,238.0000	1.316	0	0	0
24/02/2009	R201	2009/11/05			Bond Future	7.5780	7.5440	(0.449)	0.0000	0.0000	0
24/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,479.0000	4,398.0000	(1.808)	0	0	0
24/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	4,143.0000	4,209.0000	1.593	0	0	0
24/02/2009	R201	2010/02/04			Bond Future	7.5730	7.5360	(0.489)	0.0000	0.0000	0
24/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,758.0000	4,830.0000	1.513	0	0	0
24/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,060.0000	4,979.0000	(1.601)	0	0	0
24/02/2009	R203	2009/05/07			Bond Future	8.1950	8.1860	(0.110)	0.0000	0.0000	15
24/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,401.0000	1,368.0000	(2.355)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	6,065.0000	6,086.0000	0.346	0	0	0
24/02/2009	R203	2009/08/06			Bond Future	8.1350	8.1250	(0.123)	0.0000	0.0000	0
24/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,452.0000	2,422.0000	(1.223)	0	0	0
24/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,736.0000	8,764.0000	0.321	0	0	0
24/02/2009	R203	2009/11/05			Bond Future	8.1380	8.1270	(0.135)	0.0000	0.0000	0
24/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,547.0000	4,562.0000	0.330	0	0	0
24/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,296.0000	8,248.0000	(0.579)	0	0	0
24/02/2009	R203	2010/02/04			Bond Future	8.1620	8.1500	(0.147)	0.0000	0.0000	0
24/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	7,506.0000	7,531.0000	0.333	0	0	0
24/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,293.0000	7,252.0000	(0.562)	0	0	0
24/02/2009	R204	2009/05/07			Bond Future	8.2230	8.2140	(0.109)	0.0000	0.0000	305
24/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,116.0000	2,074.0000	(1.985)	0	0	750
24/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,354.0000	5,294.0000	(1.121)	0	0	0
24/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	5,463.0000	5,479.0000	0.293	0	0	0
24/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	2,219.0000	2,218.0000	(0.045)	0	0	750
24/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,599.0000	1,562.0000	(2.314)	0	0	0
24/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	6,481.0000	6,503.0000	0.339	0	0	0
24/02/2009	R204	2009/08/06			Bond Future	8.1730	8.1630	(0.122)	0.0000	0.0000	0
24/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,384.0000	9,415.0000	0.330	0	0	0
24/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,783.0000	2,749.0000	(1.222)	0	0	0
24/02/2009	R204	2009/11/05			Bond Future	8.1760	8.1650	(0.135)	0.0000	0.0000	0
24/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,965.0000	4,982.0000	0.342	0	0	0
24/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,340.0000	9,288.0000	(0.557)	0	0	0
24/02/2009	R204	2010/02/04			Bond Future	8.1960	8.1850	(0.134)	0.0000	0.0000	0
24/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,899.0000	7,924.0000	0.316	0	0	0
24/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,874.0000	7,832.0000	(0.533)	0	0	0
24/02/2009	R206	2009/05/07			Bond Future	7.6180	7.5670	(0.669)	0.0000	0.0000	2,179
24/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,557.0000	5,719.0000	2.915	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	387.0000	351.0000	(9.302)	0	0	0
24/02/2009	R206	2009/08/06			Bond Future	7.4920	7.4370	(0.734)	0.0000	0.0000	0
24/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,001.0000	3,874.0000	(3.174)	0	0	0
24/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	2,156.0000	2,233.0000	3.571	0	0	300
24/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,110.0000	7,270.0000	2.250	0	0	0
24/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	841.0000	796.0000	(5.351)	0	0	0
24/02/2009	R206	2009/11/05			Bond Future	7.4470	7.3880	(0.792)	0.0000	0.0000	0
24/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,647.0000	3,751.0000	2.852	0	0	0
24/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,460.0000	3,355.0000	(3.035)	0	0	0
24/02/2009	R206	2010/02/04			Bond Future	7.4280	7.3640	(0.862)	0.0000	0.0000	0
24/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	4,185.0000	4,294.0000	2.605	0	0	0
24/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,944.0000	3,837.0000	(2.713)	0	0	0
24/02/2009	R207	2009/05/07			Bond Future	8.2600	8.2410	(0.230)	0.0000	0.0000	0
24/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,790.0000	1,732.0000	(3.240)	0	0	0
24/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	6,565.0000	6,634.0000	1.051	0	0	0
24/02/2009	R207	2009/08/06			Bond Future	8.2170	8.1960	(0.256)	0.0000	0.0000	0
24/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,598.0000	9,680.0000	0.854	0	0	0
24/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,084.0000	3,027.0000	(1.848)	0	0	0
24/02/2009	R207	2009/11/05			Bond Future	8.2190	8.1980	(0.256)	0.0000	0.0000	0
24/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,956.0000	9,865.0000	(0.914)	0	0	0
24/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	5,116.0000	5,162.0000	0.899	0	0	0
24/02/2009	R207	2010/02/04			Bond Future	8.2380	8.2150	(0.279)	0.0000	0.0000	0
24/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,233.0000	8,155.0000	(0.947)	0	0	0
24/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	8,310.0000	8,379.0000	0.830	0	0	0
24/02/2009	R208	2009/05/07			Bond Future	8.2760	8.2500	(0.314)	0.0000	0.0000	0
24/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,629.0000	5,722.0000	1.652	0	0	0
24/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,437.0000	2,350.0000	(3.570)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	R208	2009/08/06			Bond Future	8.2560	8.2300	(0.315)	0.0000	0.0000	0
24/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,759.0000	9,867.0000	1.107	0	0	0
24/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,294.0000	3,224.0000	(2.125)	0	0	0
24/02/2009	R208	2009/11/05			Bond Future	8.2940	8.2690	(0.301)	0.0000	0.0000	0
24/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,814.0000	5,877.0000	1.084	0	0	0
24/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,577.0000	9,472.0000	(1.096)	0	0	0
24/02/2009	R208	2010/02/04			Bond Future	8.3830	8.3630	(0.239)	0.0000	0.0000	0
24/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	9,286.0000	9,347.0000	0.657	0	0	0
24/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,519.0000	8,449.0000	(0.822)	0	0	0
24/02/2009	R209	2009/05/07			Bond Future	7.9420	7.9320	(0.126)	0.0000	0.0000	5,493
24/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	10,651.0000	10,700.0000	0.460	0	0	0
24/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,639.0000	1,595.0000	(2.685)	0	0	0
24/02/2009	R209	2009/08/06			Bond Future	7.9070	7.8970	(0.126)	0.0000	0.0000	0
24/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,782.0000	4,730.0000	(1.087)	0	0	0
24/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	12,135.0000	12,178.0000	0.354	0	0	0
24/02/2009	R209	2009/11/05			Bond Future	7.9040	7.8930	(0.139)	0.0000	0.0000	0
24/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,032.0000	13,956.0000	(0.542)	0	0	0
24/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	7,498.0000	7,526.0000	0.373	0	0	0
24/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,822.0000	15,743.0000	(0.499)	0	0	0
24/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	6,572.0000	6,596.0000	0.365	0	0	5,000
24/02/2009	R209	2010/02/04			Bond Future	7.9090	7.8980	(0.139)	0.0000	0.0000	0
24/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	21,434.0000	21,500.0000	0.308	0	0	0
24/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	10,352.0000	10,388.0000	0.348	0	0	2,500
24/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,071.0000	5,034.0000	(0.730)	0	0	0
24/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,332.0000	14,266.0000	(0.461)	0	0	0
24/02/2009	TRT1	2009/05/07			Index Future	294.5480	294.9400	0.133	0.0000	0.0000	0
24/02/2009	TRT1	2009/08/06			Index Future	302.2200	302.6190	0.132	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	TRT1	2009/11/05			Index Future	308.6490	309.0630	0.134	0.0000	0.0000	0
24/02/2009	ZAAD	2009/03/16			Currency Future	6.4937	6.4444	(0.759)	6.5000	6.5000	12,986
24/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	128.0000	107.0000	(16.406)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	144.0000	121.0000	(15.972)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	640.0000	681.0000	6.406	0	0	0
24/02/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	47.0000	37.0000	(21.277)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	201.0000	227.0000	12.935	0	0	0
24/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	169.0000	193.0000	14.201	0	0	0
24/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	869.0000	915.0000	5.293	0	0	0
24/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	234.0000	263.0000	12.393	0	0	0
24/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	163.0000	138.0000	(15.337)	0	0	0
24/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,707.0000	1,756.0000	2.871	0	0	0
24/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
24/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,607.0000	1,656.0000	3.049	0	0	0
24/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	596.0000	637.0000	6.879	0	0	0
24/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	128.0000	107.0000	(16.406)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	144.0000	121.0000	(15.972)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	428.0000	463.0000	8.178	0	0	0
24/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	553.0000	593.0000	7.233	0	0	0
24/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	113.0000	95.0000	(15.929)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	71.0000	58.0000	(18.310)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,358.0000	1,406.0000	3.535	0	0	0
24/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	115.0000	133.0000	15.652	0	0	0
24/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
24/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	234.0000	263.0000	12.393	0	0	0
24/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	378.0000	333.0000	(11.905)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	201.0000	227.0000	12.935	0	0	0
24/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,557.0000	1,606.0000	3.147	0	0	0
24/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	338.0000	296.0000	(12.426)	0	0	0
24/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	554.0000	506.0000	(8.664)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	1.0000	1.0000	-	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
24/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	338.0000	296.0000	(12.426)	0	0	0
24/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	11.0000	11.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
24/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	729.0000	773.0000	6.036	0	0	0
24/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	420.0000	374.0000	(10.952)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
24/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	307.0000	339.0000	10.423	0	0	0
24/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,457.0000	1,506.0000	3.363	0	0	0
24/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
24/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	8.0000	8.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	464.0000	416.0000	(10.345)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
24/02/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,507.0000	1,556.0000	3.251	0	0	0
24/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	917.0000	963.0000	5.016	0	0	0
24/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
24/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	20.0000	22.0000	10.000	0	0	0
24/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,209.0000	1,257.0000	3.970	0	0	0
24/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	115.0000	133.0000	15.652	0	0	0
24/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	45.0000	51.0000	13.333	0	0	0
24/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	601.0000	552.0000	(8.153)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	35.0000	39.0000	11.429	0	0	0
24/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	40.0000	31.0000	(22.500)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	208.0000	178.0000	(14.423)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	508.0000	460.0000	(9.449)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	775.0000	820.0000	5.806	0	0	0
24/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	266.0000	230.0000	(13.534)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	684.0000	727.0000	6.287	0	0	0
24/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	184.0000	156.0000	(15.217)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	270.0000	300.0000	11.111	0	0	0
24/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	378.0000	333.0000	(11.905)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	822.0000	867.0000	5.474	0	0	0
24/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	19.0000	14.0000	(26.316)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	73.0000	86.0000	17.808	0	0	0
24/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
24/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	640.0000	681.0000	6.406	0	0	0
24/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	346.0000	380.0000	9.827	0	0	0
24/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	386.0000	421.0000	9.067	0	0	0
24/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	140.0000	162.0000	15.714	0	0	0
24/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	1,062.0000	1,109.0000	4.426	0	0	0
24/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	596.0000	637.0000	6.879	0	0	0
24/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	33.0000	26.0000	(21.212)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	56.0000	44.0000	(21.429)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	184.0000	156.0000	(15.217)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,111.0000	1,159.0000	4.320	0	0	0
24/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	307.0000	339.0000	10.423	0	0	0
24/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	512.0000	550.0000	7.422	0	0	0
24/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	208.0000	178.0000	(14.423)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	140.0000	162.0000	15.714	0	0	0
24/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	965.0000	1,012.0000	4.870	0	0	0
24/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	101.0000	84.0000	(16.832)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	63.0000	51.0000	(19.048)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	113.0000	95.0000	(15.929)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	235.0000	202.0000	(14.043)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	729.0000	773.0000	6.036	0	0	0
24/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	90.0000	74.0000	(17.778)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	92.0000	108.0000	17.391	0	0	0
24/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	917.0000	963.0000	5.016	0	0	0
24/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	512.0000	550.0000	7.422	0	0	0
24/02/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	56.0000	44.0000	(21.429)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,407.0000	1,456.0000	3.483	0	0	0
24/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	469.0000	506.0000	7.889	0	0	0
24/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,407.0000	1,456.0000	3.483	0	0	0
24/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	56.0000	67.0000	19.643	0	0	0
24/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	386.0000	421.0000	9.067	0	0	0
24/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	300.0000	261.0000	(13.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	684.0000	727.0000	6.287	0	0	0
24/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
24/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,259.0000	1,307.0000	3.813	0	0	0
24/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,308.0000	1,357.0000	3.746	0	0	0
24/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,160.0000	1,208.0000	4.138	0	0	0
24/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
24/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	822.0000	867.0000	5.474	0	0	0
24/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	1,013.0000	1,060.0000	4.640	0	0	0
24/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	63.0000	51.0000	(19.048)	0	0	0
24/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	469.0000	506.0000	7.889	0	0	0
24/02/2009	ZAAD	2009/06/12			Currency Future	6.5680	6.5184	(0.755)	0.0000	0.0000	1,370
24/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	422.0000	396.0000	(6.161)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	218.0000	204.0000	(6.422)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	126.0000	117.0000	(7.143)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	304.0000	328.0000	7.895	0	0	0
24/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	461.0000	490.0000	6.291	0	0	0
24/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	823.0000	860.0000	4.496	0	0	0
24/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	750.0000	785.0000	4.667	0	0	0
24/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	396.0000	422.0000	6.566	0	0	0
24/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	260.0000	243.0000	(6.538)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	899.0000	937.0000	4.227	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	547.0000	514.0000	(6.033)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	329.0000	308.0000	(6.383)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	260.0000	243.0000	(6.538)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	977.0000	1,017.0000	4.094	0	0	0
24/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	685.0000	648.0000	(5.401)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	364.0000	341.0000	(6.319)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	642.0000	675.0000	5.140	0	0	0
24/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,058.0000	1,099.0000	3.875	0	0	0
24/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	135.0000	126.0000	(6.667)	0	0	0
24/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,313.0000	1,357.0000	3.351	0	0	0
24/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	156.0000	145.0000	(7.051)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	786.0000	822.0000	4.580	0	0	0
24/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,099.0000	1,141.0000	3.822	0	0	0
24/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	191.0000	178.0000	(6.806)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	938.0000	977.0000	4.158	0	0	0
24/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	382.0000	358.0000	(6.283)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	604.0000	636.0000	5.298	0	0	0
24/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,675.0000	1,721.0000	2.746	0	0	0
24/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,017.0000	1,057.0000	3.933	0	0	0
24/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	329.0000	308.0000	(6.383)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	428.0000	456.0000	6.542	0	0	0
24/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	364.0000	390.0000	7.143	0	0	0
24/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	642.0000	675.0000	5.140	0	0	0
24/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	51.0000	47.0000	(7.843)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	461.0000	490.0000	6.291	0	0	0
24/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	313.0000	294.0000	(6.070)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	899.0000	937.0000	4.227	0	0	0
24/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	43.0000	40.0000	(6.977)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	299.0000	280.0000	(6.355)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	495.0000	525.0000	6.061	0	0	0
24/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
24/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,675.0000	1,721.0000	2.746	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	531.0000	561.0000	5.650	0	0	0
24/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	346.0000	324.0000	(6.358)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,226.0000	1,269.0000	3.507	0	0	0
24/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,583.0000	1,628.0000	2.843	0	0	0
24/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	715.0000	749.0000	4.755	0	0	0
24/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	428.0000	456.0000	6.542	0	0	0
24/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	37.0000	34.0000	(8.108)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	233.0000	218.0000	(6.438)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	167.0000	155.0000	(7.186)	0	0	0
24/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,769.0000	1,815.0000	2.600	0	0	0
24/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	191.0000	178.0000	(6.806)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	346.0000	324.0000	(6.358)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	518.0000	487.0000	(5.985)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	579.0000	545.0000	(5.872)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	179.0000	195.0000	8.939	0	0	0
24/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,183.0000	1,226.0000	3.635	0	0	0
24/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	299.0000	280.0000	(6.355)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	579.0000	545.0000	(5.872)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	861.0000	898.0000	4.297	0	0	0
24/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	101.0000	94.0000	(6.931)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	531.0000	561.0000	5.650	0	0	0
24/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	161.0000	177.0000	9.938	0	0	0
24/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	117.0000	109.0000	(6.838)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	249.0000	270.0000	8.434	0	0	0
24/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	179.0000	167.0000	(6.704)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	467.0000	438.0000	(6.210)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	567.0000	598.0000	5.467	0	0	0
24/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	649.0000	613.0000	(5.547)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	443.0000	417.0000	(5.869)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	161.0000	177.0000	9.938	0	0	0
24/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	233.0000	218.0000	(6.438)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	402.0000	377.0000	(6.219)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	275.0000	298.0000	8.364	0	0	0
24/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	285.0000	267.0000	(6.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	200.0000	218.0000	9.000	0	0	0
24/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	117.0000	129.0000	10.256	0	0	0
24/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	223.0000	243.0000	8.969	0	0	0
24/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	823.0000	860.0000	4.496	0	0	0
24/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,099.0000	1,141.0000	3.822	0	0	0
24/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	131.0000	144.0000	9.924	0	0	0
24/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	491.0000	461.0000	(6.110)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	334.0000	359.0000	7.485	0	0	0
24/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	491.0000	461.0000	(6.110)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	304.0000	328.0000	7.895	0	0	0
24/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	179.0000	195.0000	8.939	0	0	0
24/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	223.0000	243.0000	8.969	0	0	0
24/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	146.0000	160.0000	9.589	0	0	0
24/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	547.0000	514.0000	(6.033)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	680.0000	714.0000	5.000	0	0	0
24/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	614.0000	578.0000	(5.863)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	422.0000	396.0000	(6.161)	0	0	0
24/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,492.0000	1,536.0000	2.949	0	0	0
24/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	248.0000	232.0000	(6.452)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	364.0000	390.0000	7.143	0	0	0
24/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,226.0000	1,269.0000	3.507	0	0	0
24/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	715.0000	749.0000	4.755	0	0	0
24/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,402.0000	1,446.0000	3.138	0	0	0
24/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	443.0000	417.0000	(5.869)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	272.0000	255.0000	(6.250)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	272.0000	255.0000	(6.250)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	604.0000	636.0000	5.298	0	0	0
24/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	94.0000	87.0000	(7.447)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	275.0000	298.0000	8.364	0	0	0
24/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	382.0000	358.0000	(6.283)	0	0	0
24/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	567.0000	598.0000	5.467	0	0	0
24/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	285.0000	267.0000	(6.316)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,313.0000	1,357.0000	3.351	0	0	0
24/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,402.0000	1,446.0000	3.138	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	204.0000	191.0000	(6.373)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	786.0000	822.0000	4.580	0	0	0
24/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	81.0000	75.0000	(7.407)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	145.0000	135.0000	(6.897)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,141.0000	1,183.0000	3.681	0	0	0
24/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	109.0000	101.0000	(7.339)	0	0	0
24/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	977.0000	1,017.0000	4.094	0	0	0
24/02/2009	ZAAD	2009/09/14			Currency Future	6.6287	6.5767	(0.784)	0.0000	0.0000	140
24/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,168.0000	1,207.0000	3.339	0	0	0
24/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	531.0000	506.0000	(4.708)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	472.0000	498.0000	5.508	0	0	0
24/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	534.0000	562.0000	5.243	0	0	0
24/02/2009	ZAAD	2009/09/14	7.00	Put	Currency Future	775.0000	808.0000	4.258	0	0	0
24/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	284.0000	270.0000	(4.930)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	441.0000	467.0000	5.896	0	0	0
24/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	551.0000	525.0000	(4.719)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	513.0000	488.0000	(4.873)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	404.0000	385.0000	(4.703)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,019.0000	1,056.0000	3.631	0	0	0
24/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	503.0000	529.0000	5.169	0	0	0
24/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	566.0000	595.0000	5.124	0	0	0
24/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	653.0000	624.0000	(4.441)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	298.0000	283.0000	(5.034)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	342.0000	325.0000	(4.971)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	534.0000	562.0000	5.243	0	0	0
24/02/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	677.0000	646.0000	(4.579)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	566.0000	595.0000	5.124	0	0	0
24/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	432.0000	411.0000	(4.861)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	913.0000	948.0000	3.834	0	0	0
24/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	478.0000	455.0000	(4.812)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	299.0000	320.0000	7.023	0	0	0
24/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	703.0000	734.0000	4.410	0	0	0
24/02/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	570.0000	544.0000	(4.561)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	599.0000	629.0000	5.008	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	513.0000	488.0000	(4.873)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	609.0000	582.0000	(4.433)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	495.0000	471.0000	(4.848)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	391.0000	372.0000	(4.859)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	342.0000	325.0000	(4.971)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	312.0000	296.0000	(5.128)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	312.0000	296.0000	(5.128)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	325.0000	347.0000	6.769	0	0	0
24/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	259.0000	245.0000	(5.405)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	410.0000	437.0000	6.585	0	0	0
24/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	633.0000	663.0000	4.739	0	0	0
24/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	381.0000	406.0000	6.562	0	0	0
24/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,056.0000	1,093.0000	3.504	0	0	0
24/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	551.0000	525.0000	(4.719)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	589.0000	563.0000	(4.414)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	812.0000	846.0000	4.187	0	0	0
24/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	913.0000	948.0000	3.834	0	0	0
24/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	948.0000	984.0000	3.797	0	0	0
24/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	410.0000	437.0000	6.585	0	0	0
24/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,093.0000	1,131.0000	3.477	0	0	0
24/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	589.0000	563.0000	(4.414)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	462.0000	440.0000	(4.762)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	271.0000	257.0000	(5.166)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	327.0000	311.0000	(4.893)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	630.0000	602.0000	(4.444)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,130.0000	1,169.0000	3.451	0	0	0
24/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	472.0000	498.0000	5.508	0	0	0
24/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	352.0000	375.0000	6.534	0	0	0
24/02/2009	ZAAD	2009/09/14	7.55	Call	Currency Future	247.0000	234.0000	(5.263)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	879.0000	914.0000	3.982	0	0	0
24/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	284.0000	270.0000	(4.930)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	358.0000	340.0000	(5.028)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	983.0000	1,020.0000	3.764	0	0	0
24/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	462.0000	440.0000	(4.762)	0	0	0
24/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	432.0000	411.0000	(4.861)	0	0	0
24/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	983.0000	1,020.0000	3.764	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
24/02/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	1,056.0000	1,093.0000	3.504	0	0	0
24/02/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	633.0000	663.0000	4.739	0	0	0
24/02/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	358.0000	340.0000	(5.028)	0	0	0
24/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	703.0000	734.0000	4.410	0	0	0
24/02/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	879.0000	914.0000	3.982	0	0	0
24/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	845.0000	879.0000	4.024	0	0	0
24/02/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	446.0000	425.0000	(4.709)	0	0	0
24/02/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	668.0000	698.0000	4.491	0	0	0
24/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	739.0000	771.0000	4.330	0	0	0
24/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	845.0000	879.0000	4.024	0	0	0
24/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	417.0000	398.0000	(4.556)	0	0	0
24/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	374.0000	356.0000	(4.813)	0	0	0
24/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	374.0000	356.0000	(4.813)	0	0	0
24/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	812.0000	846.0000	4.187	0	0	0
24/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	739.0000	771.0000	4.330	0	0	0
24/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	417.0000	398.0000	(4.556)	0	0	0
24/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	391.0000	372.0000	(4.859)	0	0	0

**Grand Total:**

**436,717**