



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 25/02/2009

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
25/02/2009	\$ / R 2009/03/16			Currency Future	10.0217	10.0090	(0.127)	10.0900	9.9600	172,199
25/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	691.0000	692.0000	0.145	0	0	0
25/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,083.0000	1,068.0000	(1.385)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	30.0000	30.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,722.0000	1,709.0000	(0.755)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,325.0000	1,312.0000	(0.981)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	177.0000	161.0000	(9.040)	0	0	1,500
25/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	202.0000	193.0000	(4.455)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	256.0000	248.0000	(3.125)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	485.0000	464.0000	(4.330)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,601.0000	1,613.0000	0.750	0	0	0
25/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,822.0000	1,809.0000	(0.714)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	278.0000	257.0000	(7.554)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	286.0000	279.0000	(2.448)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,458.0000	1,471.0000	0.892	0	0	0
25/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	456.0000	452.0000	(0.877)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	113.0000	105.0000	(7.080)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	350.0000	344.0000	(1.714)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	851.0000	835.0000	(1.880)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	177.0000	161.0000	(9.040)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	456.0000	452.0000	(0.877)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	222.0000	203.0000	(8.559)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	559.0000	539.0000	(3.578)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	651.0000	651.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	89.0000	80.0000	(10.112)	0	0	0
25/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,122.0000	2,109.0000	(0.613)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	611.0000	610.0000	(0.164)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	324.0000	302.0000	(6.790)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	123.0000	110.0000	(10.569)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,672.0000	1,659.0000	(0.778)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	133.0000	119.0000	(10.526)	0	0	10,000
25/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	419.0000	415.0000	(0.955)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	60.0000	55.0000	(8.333)	0	0	2,500
25/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	817.0000	821.0000	0.490	0	0	0
25/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,922.0000	1,909.0000	(0.676)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	258.0000	238.0000	(7.752)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	191.0000	174.0000	(8.901)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	3,500
25/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,038.0000	1,046.0000	0.771	0	0	0
25/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	96.0000	87.0000	(9.375)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	763.0000	746.0000	(2.228)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	206.0000	188.0000	(8.738)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	165.0000	149.0000	(9.697)	0	0	5,000
25/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	948.0000	955.0000	0.738	0	0	0
25/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	493.0000	490.0000	(0.609)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	113.0000	101.0000	(10.619)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	678.0000	661.0000	(2.507)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,374.0000	1,361.0000	(0.946)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,022.0000	2,009.0000	(0.643)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	384.0000	379.0000	(1.302)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	165.0000	149.0000	(9.697)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	450.0000	429.0000	(4.667)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	942.0000	927.0000	(1.592)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	32.0000	32.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,672.0000	1,659.0000	(0.778)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	851.0000	835.0000	(1.880)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	571.0000	569.0000	(0.350)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	775.0000	778.0000	0.387	0	0	0
25/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	128.0000	120.0000	(6.250)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,573.0000	1,560.0000	(0.826)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	942.0000	927.0000	(1.592)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	384.0000	379.0000	(1.302)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	493.0000	490.0000	(0.609)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	384.0000	362.0000	(5.729)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	521.0000	501.0000	(3.839)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	532.0000	529.0000	(0.564)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	162.0000	153.0000	(5.556)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	143.0000	128.0000	(10.490)	0	0	10,000
25/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	181.0000	172.0000	(4.972)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	153.0000	138.0000	(9.804)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	993.0000	1,000.0000	0.705	0	0	0
25/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,473.0000	1,460.0000	(0.883)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	65.0000	59.0000	(9.231)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,276.0000	1,263.0000	(1.019)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,374.0000	1,361.0000	(0.946)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	353.0000	331.0000	(6.232)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	910.0000	0.664	0	0	0
25/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,411.0000	1,423.0000	0.850	0	0	0
25/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	2.0000	2.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,179.0000	1,165.0000	(1.187)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	300.0000	279.0000	(7.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	2,500
25/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	228.0000	220.0000	(3.509)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	239.0000	220.0000	(7.950)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,129.0000	1,139.0000	0.886	0	0	0
25/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,179.0000	1,165.0000	(1.187)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,523.0000	1,510.0000	(0.854)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,035.0000	1,021.0000	(1.353)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	637.0000	619.0000	(2.826)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	350.0000	344.0000	(1.714)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	651.0000	651.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	222.0000	203.0000	(8.559)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	104.0000	94.0000	(9.615)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,872.0000	1,859.0000	(0.694)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	324.0000	302.0000	(6.790)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	318.0000	311.0000	(2.201)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	733.0000	735.0000	0.273	0	0	0
25/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,424.0000	1,411.0000	(0.913)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,325.0000	1,312.0000	(0.981)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	239.0000	220.0000	(7.950)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	123.0000	110.0000	(10.569)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	733.0000	735.0000	0.273	0	0	0
25/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	206.0000	188.0000	(8.738)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	521.0000	501.0000	(3.839)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,822.0000	1,809.0000	(0.714)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	162.0000	153.0000	(5.556)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	99.0000	92.0000	(7.071)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,424.0000	1,411.0000	(0.913)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,473.0000	1,460.0000	(0.883)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	720.0000	703.0000	(2.361)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	318.0000	311.0000	(2.201)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	353.0000	331.0000	(6.232)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,227.0000	1,214.0000	(1.059)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,722.0000	1,709.0000	(0.755)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	181.0000	172.0000	(4.972)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,222.0000	1,232.0000	0.818	0	0	0
25/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,972.0000	1,959.0000	(0.659)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,227.0000	1,214.0000	(1.059)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,131.0000	1,116.0000	(1.326)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,316.0000	1,327.0000	0.836	0	0	0
25/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,922.0000	1,909.0000	(0.676)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	202.0000	193.0000	(4.455)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	286.0000	279.0000	(2.448)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,316.0000	1,327.0000	0.836	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	44.0000	41.0000	(6.818)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,872.0000	1,859.0000	(0.694)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	384.0000	362.0000	(5.729)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,176.0000	1,185.0000	0.765	0	0	0
25/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	860.0000	865.0000	0.581	0	0	0
25/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,622.0000	1,609.0000	(0.801)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	691.0000	692.0000	0.145	0	0	0
25/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	597.0000	579.0000	(3.015)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,084.0000	1,092.0000	0.738	0	0	0
25/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,573.0000	1,560.0000	(0.826)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	41.0000	39.0000	(4.878)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	128.0000	120.0000	(6.250)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	258.0000	238.0000	(7.752)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	55.0000	51.0000	(7.273)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	948.0000	955.0000	0.738	0	0	0
25/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,131.0000	1,116.0000	(1.326)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	300.0000	279.0000	(7.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,176.0000	1,185.0000	0.765	0	0	0
25/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,269.0000	1,280.0000	0.867	0	0	0
25/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,772.0000	1,759.0000	(0.734)	0	0	0
25/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,283.0000	2,295.0000	0.526	0	0	0
25/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	25.0000	25.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	70.0000	64.0000	(8.571)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	450.0000	429.0000	(4.667)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	228.0000	220.0000	(3.509)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,084.0000	1,092.0000	0.738	0	0	0
25/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,648.0000	1,661.0000	0.789	0	0	0
25/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	82.0000	74.0000	(9.756)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	57.0000	52.0000	(8.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	47.0000	44.0000	(6.383)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	20.0000	20.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	860.0000	865.0000	0.581	0	0	0
25/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	678.0000	661.0000	(2.507)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,553.0000	1,566.0000	0.837	0	0	0
25/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,363.0000	1,375.0000	0.880	0	0	0
25/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	38.0000	36.0000	(5.263)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,972.0000	1,959.0000	(0.659)	0	0	0
25/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	153.0000	138.0000	(9.804)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	763.0000	746.0000	(2.228)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	532.0000	529.0000	(0.564)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	416.0000	395.0000	(5.048)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	144.0000	136.0000	(5.556)	0	0	2,550
25/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	113.0000	101.0000	(10.619)	0	0	2,500
25/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	49.0000	44.0000	(10.204)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	24.0000	21.0000	(12.500)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	720.0000	703.0000	(2.361)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,129.0000	1,139.0000	0.886	0	0	0
25/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	896.0000	880.0000	(1.786)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,601.0000	1,613.0000	0.750	0	0	0
25/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	76.0000	69.0000	(9.211)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	22.0000	22.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	51.0000	48.0000	(5.882)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	637.0000	619.0000	(2.826)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	807.0000	790.0000	(2.107)	0	0	0
25/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	904.0000	910.0000	0.664	0	0	0
25/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	559.0000	539.0000	(3.578)	0	0	0
25/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	87.0000	80.0000	(8.046)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	16.0000	16.0000	-	0	0	0
25/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,744.0000	1,757.0000	0.745	0	0	0
25/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,841.0000	1,854.0000	0.706	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R	2009/03/16	11.80	Put	Currency Future	1,793.0000	1,805.0000	0.669	0	0	0
25/02/2009	\$ / R	2009/03/16	11.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.90	Put	Currency Future	1,890.0000	1,902.0000	0.635	0	0	0
25/02/2009	\$ / R	2009/03/16	11.85	Call	Currency Future	13.0000	13.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.70	Call	Currency Future	18.0000	18.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.70	Put	Currency Future	1,696.0000	1,709.0000	0.767	0	0	0
25/02/2009	\$ / R	2009/03/16	11.50	Call	Currency Future	28.0000	28.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.50	Put	Currency Future	1,506.0000	1,519.0000	0.863	0	0	0
25/02/2009	\$ / R	2009/03/16	12.00	Put	Currency Future	1,987.0000	2,000.0000	0.654	0	0	0
25/02/2009	\$ / R	2009/03/16	12.00	Call	Currency Future	9.0000	9.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.80	Call	Currency Future	14.0000	14.0000	-	0	0	0
25/02/2009	\$ / R	2009/03/16	11.80	Put	Currency Future	1,793.0000	1,805.0000	0.669	0	0	0
25/02/2009	\$ / R	2009/03/16	9.65	Put	Currency Future	113.0000	105.0000	(7.080)	0	0	0
25/02/2009	\$ / R	2009/03/16	9.65	Call	Currency Future	485.0000	464.0000	(4.330)	0	0	0
25/02/2009	\$ / R	2009/03/16	11.35	Put	Currency Future	1,363.0000	1,375.0000	0.880	0	0	0
25/02/2009	\$ / R	2009/03/16	11.35	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
25/02/2009	\$ / R	2009/06/12			Currency Future	10.1853	10.1746	(0.105)	10.1700	10.1300	23,896
25/02/2009	\$ / R	2009/06/12	9.80	Put	Currency Future	414.0000	407.0000	(1.691)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.95	Call	Currency Future	394.0000	380.0000	(3.553)	0	0	0
25/02/2009	\$ / R	2009/06/12	9.50	Call	Currency Future	980.0000	962.0000	(1.837)	0	0	0
25/02/2009	\$ / R	2009/06/12	8.30	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.30	Call	Currency Future	594.0000	577.0000	(2.862)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	577.0000	560.0000	(2.946)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.60	Call	Currency Future	499.0000	483.0000	(3.206)	0	0	0
25/02/2009	\$ / R	2009/06/12	9.60	Put	Currency Future	330.0000	323.0000	(2.121)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.30	Put	Currency Future	709.0000	703.0000	(0.846)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.70	Call	Currency Future	471.0000	456.0000	(3.185)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	1,688.0000	1,688.0000	-	0	0	0
25/02/2009	\$ / R	2009/06/12	9.80	Call	Currency Future	799.0000	782.0000	(2.128)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	631.0000	614.0000	(2.694)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	741.0000	736.0000	(0.675)	0	0	0
25/02/2009	\$ / R	2009/06/12	10.70	Put	Currency Future	986.0000	982.0000	(0.406)	0	0	0
25/02/2009	\$ / R	2009/06/12	9.60	Call	Currency Future	915.0000	897.0000	(1.967)	0	0	0
25/02/2009	\$ / R	2009/06/12	8.45	Call	Currency Future	1,800.0000	1,785.0000	(0.833)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	294.0000	287.0000	(2.381)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	91.0000	86.0000	(5.495)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,852.0000	1,853.0000	0.054	0	0	0
25/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	414.0000	407.0000	(1.691)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,626.0000	1,611.0000	(0.923)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,165.0000	2,152.0000	(0.600)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	913.0000	909.0000	(0.438)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	188.0000	178.0000	(5.319)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,626.0000	1,611.0000	(0.923)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	646.0000	639.0000	(1.084)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,225.0000	1,208.0000	(1.388)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	631.0000	614.0000	(2.694)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,158.0000	1,155.0000	(0.259)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	190.0000	184.0000	(3.158)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	560.0000	544.0000	(2.857)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	854.0000	836.0000	(2.108)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,056.0000	1,052.0000	(0.379)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	91.0000	86.0000	(5.495)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,072.0000	2,059.0000	(0.627)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,188.0000	1,171.0000	(1.431)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	646.0000	639.0000	(1.084)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	499.0000	483.0000	(3.206)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,728.0000	1,729.0000	0.058	0	0	0
25/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	467.0000	461.0000	(1.285)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	178.0000	171.0000	(3.933)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	843.0000	838.0000	(0.593)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	799.0000	782.0000	(2.128)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	878.0000	873.0000	(0.569)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,263.0000	1,246.0000	(1.346)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	553.0000	547.0000	(1.085)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	214.0000	203.0000	(5.140)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	203.0000	197.0000	(2.956)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	689.0000	672.0000	(2.467)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	441.0000	427.0000	(3.175)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	115.0000	110.0000	(4.348)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	775.0000	769.0000	(0.774)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,056.0000	1,052.0000	(0.379)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	223.0000	212.0000	(4.933)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,756.0000	1,741.0000	(0.854)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	560.0000	544.0000	(2.857)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	650.0000	633.0000	(2.615)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	528.0000	512.0000	(3.030)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	615.0000	608.0000	(1.138)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	441.0000	427.0000	(3.175)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	753.0000	735.0000	(2.390)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,844.0000	1,830.0000	(0.759)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	808.0000	803.0000	(0.619)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	776.0000	758.0000	(2.320)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,301.0000	1,299.0000	(0.154)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	70.0000	66.0000	(5.714)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	336.0000	324.0000	(3.571)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,047.0000	1,029.0000	(1.719)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	166.0000	160.0000	(3.614)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	544.0000	528.0000	(2.941)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,419.0000	1,403.0000	(1.128)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,047.0000	1,029.0000	(1.719)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,340.0000	1,323.0000	(1.269)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	368.0000	361.0000	(1.902)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	178.0000	171.0000	(3.933)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,026.0000	2,012.0000	(0.691)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	261.0000	254.0000	(2.682)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,263.0000	1,246.0000	(1.346)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,844.0000	1,830.0000	(0.759)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	389.0000	381.0000	(2.057)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	364.0000	351.0000	(3.571)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	144.0000	138.0000	(4.167)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	154.0000	149.0000	(3.247)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,669.0000	1,654.0000	(0.899)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	584.0000	577.0000	(1.199)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	495.0000	489.0000	(1.212)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,379.0000	1,363.0000	(1.160)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	134.0000	128.0000	(4.478)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	669.0000	652.0000	(2.541)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,193.0000	1,190.0000	(0.251)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,451.0000	1,450.0000	(0.069)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,500.0000	1,484.0000	(1.067)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,301.0000	1,284.0000	(1.307)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,229.0000	1,226.0000	(0.244)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	286.0000	274.0000	(4.196)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	323.0000	311.0000	(3.715)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	124.0000	119.0000	(4.032)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	77.0000	73.0000	(5.195)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	83.0000	79.0000	(4.819)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	261.0000	254.0000	(2.682)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	440.0000	433.0000	(1.591)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	824.0000	806.0000	(2.184)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	913.0000	909.0000	(0.438)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	425.0000	411.0000	(3.294)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,338.0000	1,336.0000	(0.149)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,712.0000	1,697.0000	(0.876)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	485.0000	470.0000	(3.093)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,090.0000	1,086.0000	(0.367)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,584.0000	1,568.0000	(1.010)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	753.0000	735.0000	(2.390)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	949.0000	945.0000	(0.421)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	115.0000	110.0000	(4.348)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,584.0000	1,568.0000	(1.010)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,500.0000	1,484.0000	(1.067)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,265.0000	1,262.0000	(0.237)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	409.0000	395.0000	(3.423)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	59.0000	55.0000	(6.780)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	350.0000	337.0000	(3.714)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,124.0000	1,120.0000	(0.356)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	350.0000	337.0000	(3.714)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,419.0000	1,403.0000	(1.128)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	467.0000	461.0000	(1.285)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,375.0000	1,373.0000	(0.145)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,124.0000	1,120.0000	(0.356)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	144.0000	138.0000	(4.167)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	134.0000	128.0000	(4.478)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	731.0000	713.0000	(2.462)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	311.0000	298.0000	(4.180)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	409.0000	395.0000	(3.423)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	425.0000	411.0000	(3.294)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,542.0000	1,526.0000	(1.038)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	98.0000	93.0000	(5.102)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	915.0000	897.0000	(1.967)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	709.0000	692.0000	(2.398)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	379.0000	365.0000	(3.694)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	741.0000	736.0000	(0.675)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,647.0000	1,647.0000	-	0	0	0
25/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,090.0000	1,086.0000	(0.367)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	106.0000	101.0000	(4.717)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	231.0000	224.0000	(3.030)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,301.0000	1,299.0000	(0.154)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	577.0000	560.0000	(2.946)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	330.0000	323.0000	(2.121)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	336.0000	324.0000	(3.571)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	689.0000	672.0000	(2.467)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	98.0000	93.0000	(5.102)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,116.0000	1,099.0000	(1.523)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	584.0000	577.0000	(1.199)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,023.0000	1,019.0000	(0.391)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	553.0000	547.0000	(1.085)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	513.0000	498.0000	(2.924)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,379.0000	1,363.0000	(1.160)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,459.0000	1,443.0000	(1.097)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	884.0000	866.0000	(2.036)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	164.0000	155.0000	(5.488)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,934.0000	1,920.0000	(0.724)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	524.0000	518.0000	(1.145)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	349.0000	342.0000	(2.006)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,979.0000	1,981.0000	0.101	0	0	0
25/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	37.0000	34.0000	(8.108)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,188.0000	1,171.0000	(1.431)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	949.0000	945.0000	(0.421)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	233.0000	222.0000	(4.721)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	196.0000	186.0000	(5.102)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	77.0000	73.0000	(5.195)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	64.0000	61.0000	(4.688)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	612.0000	595.0000	(2.778)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	485.0000	470.0000	(3.093)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	312.0000	305.0000	(2.244)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,265.0000	1,262.0000	(0.237)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,811.0000	1,811.0000	-	0	0	0
25/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	45.0000	42.0000	(6.667)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,800.0000	1,785.0000	(0.833)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	709.0000	703.0000	(0.846)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	669.0000	652.0000	(2.541)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	947.0000	929.0000	(1.901)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	253.0000	242.0000	(4.348)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	180.0000	170.0000	(5.556)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,669.0000	1,654.0000	(0.899)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,889.0000	1,875.0000	(0.741)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	677.0000	670.0000	(1.034)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	650.0000	633.0000	(2.615)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	150.0000	142.0000	(5.333)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	83.0000	79.0000	(4.819)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,712.0000	1,697.0000	(0.876)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,568.0000	1,567.0000	(0.064)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	243.0000	231.0000	(4.938)	0	0	0
25/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	1,980.0000	1,966.0000	(0.707)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	203.0000	197.0000	(2.956)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	615.0000	608.0000	(1.138)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	495.0000	489.0000	(1.212)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,022.0000	2,024.0000	0.099	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	54.0000	50.0000	(7.407)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	775.0000	769.0000	(0.774)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	731.0000	713.0000	(2.462)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,065.0000	2,067.0000	0.097	0	0	0
25/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,451.0000	1,450.0000	(0.069)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	594.0000	577.0000	(2.862)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	458.0000	444.0000	(3.057)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	298.0000	286.0000	(4.027)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,607.0000	1,607.0000	-	0	0	0
25/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,116.0000	1,099.0000	(1.523)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,894.0000	1,896.0000	0.106	0	0	0
25/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	231.0000	224.0000	(3.030)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	312.0000	305.0000	(2.244)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	368.0000	361.0000	(1.902)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	854.0000	836.0000	(2.108)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	878.0000	873.0000	(0.569)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,081.0000	1,064.0000	(1.573)	0	0	0
25/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	513.0000	498.0000	(2.924)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	246.0000	239.0000	(2.846)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,013.0000	995.0000	(1.777)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	947.0000	929.0000	(1.901)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	298.0000	286.0000	(4.027)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,413.0000	1,411.0000	(0.142)	0	0	0
25/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	277.0000	270.0000	(2.527)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	275.0000	263.0000	(4.364)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,229.0000	1,226.0000	(0.244)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	364.0000	351.0000	(3.571)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,489.0000	1,488.0000	(0.067)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	286.0000	274.0000	(4.196)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	264.0000	252.0000	(4.545)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,528.0000	1,527.0000	(0.065)	0	0	0
25/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	243.0000	231.0000	(4.938)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,109.0000	2,111.0000	0.095	0	0	0
25/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	884.0000	866.0000	(2.036)	0	0	0
25/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	131.0000	123.0000	(6.107)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R	2009/06/12	12.25	Put	Currency Future	2,196.0000	2,199.0000	0.137	0	0	0
25/02/2009	\$ / R	2009/06/12	12.15	Call	Currency Future	144.0000	135.0000	(6.250)	0	0	0
25/02/2009	\$ / R	2009/06/12	12.05	Put	Currency Future	2,022.0000	2,024.0000	0.099	0	0	0
25/02/2009	\$ / R	2009/06/12	11.40	Call	Currency Future	275.0000	263.0000	(4.364)	0	0	0
25/02/2009	\$ / R	2009/06/12	12.05	Call	Currency Future	157.0000	148.0000	(5.732)	0	0	0
25/02/2009	\$ / R	2009/06/12	9.85	Call	Currency Future	776.0000	758.0000	(2.320)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.40	Put	Currency Future	1,489.0000	1,488.0000	(0.067)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.95	Put	Currency Future	1,937.0000	1,938.0000	0.052	0	0	0
25/02/2009	\$ / R	2009/06/12	9.85	Put	Currency Future	440.0000	433.0000	(1.591)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.30	Put	Currency Future	1,413.0000	1,411.0000	(0.142)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.55	Put	Currency Future	1,607.0000	1,607.0000	-	0	0	0
25/02/2009	\$ / R	2009/06/12	11.75	Call	Currency Future	205.0000	194.0000	(5.366)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.95	Call	Currency Future	172.0000	163.0000	(5.233)	0	0	0
25/02/2009	\$ / R	2009/06/12	11.75	Put	Currency Future	1,769.0000	1,770.0000	0.057	0	0	0
25/02/2009	\$ / R	2009/06/12	9.65	Put	Currency Future	349.0000	342.0000	(2.006)	0	0	0
25/02/2009	\$ / R	2009/09/14			Currency Future	10.3180	10.3076	(0.101)	10.3200	10.3000	285
25/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	883.0000	869.0000	(1.586)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.85	Call	Currency Future	704.0000	691.0000	(1.847)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,236.0000	1,234.0000	(0.162)	0	0	0
25/02/2009	\$ / R	2009/09/14	9.85	Put	Currency Future	597.0000	595.0000	(0.335)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.45	Call	Currency Future	828.0000	815.0000	(1.570)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.55	Put	Currency Future	1,027.0000	1,024.0000	(0.292)	0	0	0
25/02/2009	\$ / R	2009/09/14	9.85	Call	Currency Future	1,065.0000	1,053.0000	(1.127)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.45	Put	Currency Future	960.0000	958.0000	(0.208)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.30	Call	Currency Future	883.0000	869.0000	(1.586)	0	0	0
25/02/2009	\$ / R	2009/09/14	11.30	Put	Currency Future	1,539.0000	1,538.0000	(0.065)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.30	Put	Currency Future	865.0000	862.0000	(0.347)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.65	Call	Currency Future	763.0000	750.0000	(1.704)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.85	Put	Currency Future	1,236.0000	1,234.0000	(0.162)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.10	Put	Currency Future	740.0000	737.0000	(0.405)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.65	Put	Currency Future	1,095.0000	1,092.0000	(0.274)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.20	Put	Currency Future	803.0000	800.0000	(0.374)	0	0	0
25/02/2009	\$ / R	2009/09/14	11.30	Call	Currency Future	557.0000	546.0000	(1.975)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.35	Call	Currency Future	864.0000	851.0000	(1.505)	0	0	0
25/02/2009	\$ / R	2009/09/14	10.10	Call	Currency Future	958.0000	945.0000	(1.357)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,038.0000	1,025.0000	(1.252)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	704.0000	691.0000	(1.847)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,027.0000	1,024.0000	(0.292)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	865.0000	862.0000	(0.347)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	795.0000	782.0000	(1.635)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	896.0000	893.0000	(0.335)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	620.0000	618.0000	(0.323)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	778.0000	765.0000	(1.671)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	921.0000	908.0000	(1.412)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,060.0000	1,058.0000	(0.189)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,060.0000	1,058.0000	(0.189)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	939.0000	926.0000	(1.384)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	795.0000	782.0000	(1.635)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	771.0000	768.0000	(0.389)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,017.0000	1,004.0000	(1.278)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	811.0000	798.0000	(1.603)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	993.0000	991.0000	(0.201)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	649.0000	647.0000	(0.308)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	732.0000	720.0000	(1.639)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	997.0000	984.0000	(1.304)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,164.0000	1,162.0000	(0.172)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	679.0000	676.0000	(0.442)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	928.0000	925.0000	(0.323)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	846.0000	833.0000	(1.537)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	778.0000	765.0000	(1.671)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,093.0000	1,080.0000	(1.189)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	575.0000	573.0000	(0.348)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	511.0000	509.0000	(0.391)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,121.0000	1,109.0000	(1.070)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	834.0000	831.0000	(0.360)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	553.0000	551.0000	(0.362)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	902.0000	888.0000	(1.552)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,179.0000	1,167.0000	(1.018)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	471.0000	469.0000	(0.425)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	532.0000	530.0000	(0.376)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,239.0000	1,227.0000	(0.969)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,129.0000	1,127.0000	(0.177)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	747.0000	735.0000	(1.606)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	977.0000	964.0000	(1.331)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	740.0000	737.0000	(0.405)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	709.0000	706.0000	(0.423)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	864.0000	851.0000	(1.505)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	958.0000	945.0000	(1.357)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	896.0000	893.0000	(0.335)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	655.0000	642.0000	(1.985)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,337.0000	1,335.0000	(0.150)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	690.0000	678.0000	(1.739)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	690.0000	678.0000	(1.739)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,272.0000	1,270.0000	(0.157)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,209.0000	1,196.0000	(1.075)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,150.0000	1,137.0000	(1.130)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	491.0000	489.0000	(0.407)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,200.0000	1,198.0000	(0.167)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,272.0000	1,270.0000	(0.157)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	621.0000	609.0000	(1.932)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,403.0000	1,401.0000	(0.143)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	846.0000	833.0000	(1.537)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	928.0000	925.0000	(0.323)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	638.0000	625.0000	(2.038)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,370.0000	1,368.0000	(0.146)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	709.0000	706.0000	(0.423)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,270.0000	1,258.0000	(0.945)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,436.0000	1,435.0000	(0.070)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	604.0000	593.0000	(1.821)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	452.0000	450.0000	(0.442)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,505.0000	1,504.0000	(0.066)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,150.0000	1,137.0000	(1.130)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	532.0000	530.0000	(0.376)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	939.0000	926.0000	(1.384)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	803.0000	800.0000	(0.374)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	771.0000	768.0000	(0.389)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	921.0000	908.0000	(1.412)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	573.0000	561.0000	(2.094)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	672.0000	660.0000	(1.786)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	638.0000	625.0000	(2.038)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,304.0000	1,302.0000	(0.153)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	718.0000	705.0000	(1.811)	0	0	0
25/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,370.0000	1,368.0000	(0.146)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,038.0000	1,025.0000	(1.252)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	620.0000	618.0000	(0.323)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	575.0000	573.0000	(0.348)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,200.0000	1,198.0000	(0.167)	0	0	0
25/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,093.0000	1,080.0000	(1.189)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	718.0000	705.0000	(1.811)	0	0	0
25/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	977.0000	964.0000	(1.331)	0	0	0
25/02/2009	\$ / R 2009/12/14			Currency Future	10.4332	10.4236	(0.092)	0.0000	0.0000	0
25/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	960.0000	963.0000	0.313	0	0	0
25/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	859.0000	874.0000	1.746	0	0	0
25/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,232.0000	1,238.0000	0.487	0	0	0
25/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	885.0000	888.0000	0.339	0	0	0
25/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	857.0000	860.0000	0.350	0	0	0
25/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,452.0000	1,464.0000	0.826	0	0	0
25/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,524.0000	1,536.0000	0.787	0	0	0
25/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,079.0000	1,091.0000	1.112	0	0	0
25/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	920.0000	934.0000	1.522	0	0	0
25/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	799.0000	814.0000	1.877	0	0	0
25/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,153.0000	1,158.0000	0.434	0	0	0
25/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	944.0000	947.0000	0.318	0	0	0
25/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,062.0000	1,065.0000	0.282	0	0	0
25/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,311.0000	1,324.0000	0.992	0	0	0
25/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,560.0000	1,573.0000	0.833	0	0	0
25/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,311.0000	1,324.0000	0.992	0	0	0
25/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,009.0000	1,013.0000	0.396	0	0	0
25/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,176.0000	1,189.0000	1.105	0	0	0
25/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,277.0000	1,290.0000	1.018	0	0	0
25/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	944.0000	947.0000	0.318	0	0	0
25/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	844.0000	846.0000	0.237	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	757.0000	759.0000	0.264	0	0	0
25/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	740.0000	755.0000	2.027	0	0	0
25/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,097.0000	1,101.0000	0.365	0	0	0
25/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,468.0000	2,479.0000	0.446	0	0	0
25/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,824.0000	1,836.0000	0.658	0	0	0
25/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,111.0000	1,124.0000	1.170	0	0	0
25/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	496.0000	497.0000	0.202	0	0	9,530
25/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	735.0000	737.0000	0.272	0	0	0
25/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,209.0000	1,222.0000	1.075	0	0	0
25/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,192.0000	1,198.0000	0.503	0	0	0
25/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	976.0000	979.0000	0.307	0	0	0
25/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,014.0000	1,028.0000	1.381	0	0	0
25/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,901.0000	1,913.0000	0.631	0	0	0
25/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,212.0000	1,218.0000	0.495	0	0	0
25/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,243.0000	1,256.0000	1.046	0	0	0
25/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	401.0000	412.0000	2.743	0	0	1,000
25/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,273.0000	1,279.0000	0.471	0	0	10,184
25/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	601.0000	603.0000	0.333	0	0	10,100
25/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	993.0000	996.0000	0.302	0	0	0
25/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,063.0000	3,073.0000	0.326	0	0	0
25/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	830.0000	833.0000	0.361	0	0	0
25/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	982.0000	996.0000	1.426	0	0	0
25/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,115.0000	1,120.0000	0.448	0	0	0
25/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	829.0000	845.0000	1.930	0	0	0
25/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,597.0000	1,610.0000	0.814	0	0	0
25/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,468.0000	2,479.0000	0.446	0	0	0
25/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	805.0000	807.0000	0.248	0	0	0
25/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,192.0000	1,198.0000	0.503	0	0	0
25/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,634.0000	1,636.0000	0.122	0	0	0
25/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	859.0000	874.0000	1.746	0	0	0
25/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,381.0000	1,393.0000	0.869	0	0	0
25/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,672.0000	1,684.0000	0.718	0	0	0
25/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	914.0000	917.0000	0.328	0	0	0
25/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,044.0000	1,047.0000	0.287	0	0	0
25/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	459.0000	459.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	654.0000	656.0000	0.306	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,221.0000	2,232.0000	0.495	0	0	0
25/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	601.0000	603.0000	0.333	0	0	84
25/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,362.0000	1,367.0000	0.367	0	0	0
25/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	629.0000	643.0000	2.226	0	0	0
25/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,019.0000	3,030.0000	0.364	0	0	0
25/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	364.0000	375.0000	3.022	0	0	0
25/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	636.0000	637.0000	0.157	0	0	0
25/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,026.0000	1,030.0000	0.390	0	0	9,530
25/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,938.0000	1,937.0000	(0.052)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,665.0000	1,667.0000	0.120	0	0	0
25/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	175.0000	183.0000	4.571	0	0	0
25/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,143.0000	1,156.0000	1.137	0	0	0
25/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	254.0000	264.0000	3.937	0	0	0
25/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	382.0000	393.0000	2.880	0	0	0
25/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,208.0000	2,206.0000	(0.091)	0	0	0
25/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	165.0000	173.0000	4.848	0	0	0
25/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,543.0000	1,546.0000	0.194	0	0	0
25/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,339.0000	1,344.0000	0.373	0	0	0
25/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,325.0000	3,335.0000	0.301	0	0	0
25/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,248.0000	2,246.0000	(0.089)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	656.0000	670.0000	2.134	0	0	0
25/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,302.0000	2,314.0000	0.521	0	0	0
25/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,796.0000	1,796.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,046.0000	1,060.0000	1.338	0	0	0
25/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	899.0000	902.0000	0.334	0	0	0
25/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,762.0000	1,763.0000	0.057	0	0	0
25/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,434.0000	1,438.0000	0.279	0	0	0
25/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,697.0000	1,699.0000	0.118	0	0	0
25/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	312.0000	323.0000	3.526	0	0	0
25/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,079.0000	1,083.0000	0.371	0	0	0
25/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	746.0000	748.0000	0.268	0	0	0
25/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,129.0000	2,127.0000	(0.094)	0	0	0
25/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,416.0000	1,429.0000	0.918	0	0	0
25/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	147.0000	154.0000	4.762	0	0	0
25/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	471.0000	471.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,090.0000	2,088.0000	(0.096)	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
25/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,890.0000	2,901.0000	0.381	0	0	0
25/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	101.0000	107.0000	5.941	0	0	0
25/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,330.0000	2,327.0000	(0.129)	0	0	0
25/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	524.0000	525.0000	0.191	0	0	0
25/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,634.0000	1,636.0000	0.122	0	0	0
25/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,584.0000	2,580.0000	(0.155)	0	0	0
25/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,851.0000	2,846.0000	(0.175)	0	0	0
25/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,237.0000	3,248.0000	0.340	0	0	0
25/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	401.0000	412.0000	2.743	0	0	0
25/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	68.0000	72.0000	5.882	0	0	0
25/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	196.0000	204.0000	4.082	0	0	0
25/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	673.0000	675.0000	0.297	0	0	0
25/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	538.0000	539.0000	0.186	0	0	0
25/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,862.0000	1,874.0000	0.644	0	0	0
25/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	156.0000	163.0000	4.487	0	0	0
25/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,150.0000	3,160.0000	0.317	0	0	0
25/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	551.0000	564.0000	2.359	0	0	0
25/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,371.0000	2,369.0000	(0.084)	0	0	0
25/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	483.0000	484.0000	0.207	0	0	0
25/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
25/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	138.0000	145.0000	5.072	0	0	0
25/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,805.0000	2,816.0000	0.392	0	0	0
25/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,172.0000	1,178.0000	0.512	0	0	0
25/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,498.0000	2,494.0000	(0.160)	0	0	0
25/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,140.0000	2,151.0000	0.514	0	0	0
25/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	792.0000	795.0000	0.379	0	0	0
25/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	460.0000	472.0000	2.609	0	0	0
25/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	329.0000	340.0000	3.343	0	0	0
25/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	115.0000	121.0000	5.217	0	0	0
25/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,289.0000	2,287.0000	(0.087)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,409.0000	1,414.0000	0.355	0	0	0
25/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	230.0000	238.0000	3.478	0	0	0
25/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	627.0000	629.0000	0.319	0	0	0
25/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,864.0000	1,864.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	267.0000	277.0000	3.745	0	0	0
25/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,344.0000	2,355.0000	0.469	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	480.0000	493.0000	2.708	0	0	0
25/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	712.0000	727.0000	2.107	0	0	0
25/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	465.0000	465.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,295.0000	1,300.0000	0.386	0	0	0
25/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	156.0000	163.0000	4.487	0	0	0
25/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	420.0000	432.0000	2.857	0	0	0
25/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,289.0000	2,287.0000	(0.087)	0	0	0
25/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	130.0000	137.0000	5.385	0	0	0
25/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	693.0000	695.0000	0.289	0	0	0
25/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,721.0000	3,731.0000	0.269	0	0	0
25/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,603.0000	1,605.0000	0.125	0	0	0
25/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
25/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	405.0000	405.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,013.0000	2,012.0000	(0.050)	0	0	0
25/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,806.0000	2,801.0000	(0.178)	0	0	0
25/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,059.0000	2,071.0000	0.583	0	0	0
25/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,709.0000	1,721.0000	0.702	0	0	0
25/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	447.0000	447.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	805.0000	807.0000	0.248	0	0	0
25/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,592.0000	3,602.0000	0.278	0	0	0
25/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	663.0000	665.0000	0.302	0	0	0
25/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,253.0000	1,258.0000	0.399	0	0	0
25/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,180.0000	2,192.0000	0.550	0	0	0
25/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	703.0000	705.0000	0.284	0	0	0
25/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,672.0000	1,684.0000	0.718	0	0	0
25/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	281.0000	291.0000	3.559	0	0	0
25/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	561.0000	563.0000	0.357	0	0	0
25/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,455.0000	2,452.0000	(0.122)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	501.0000	515.0000	2.794	0	0	0
25/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,678.0000	2,689.0000	0.411	0	0	0
25/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,059.0000	2,071.0000	0.583	0	0	0
25/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,413.0000	2,410.0000	(0.124)	0	0	0
25/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	425.0000	425.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	889.0000	904.0000	1.687	0	0	0
25/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,371.0000	2,369.0000	(0.084)	0	0	0
25/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	138.0000	145.0000	5.072	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,513.0000	1,517.0000	0.264	0	0	0
25/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,541.0000	2,537.0000	(0.157)	0	0	0
25/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,901.0000	1,900.0000	(0.053)	0	0	0
25/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	267.0000	277.0000	3.745	0	0	0
25/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,830.0000	1,830.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	122.0000	128.0000	4.918	0	0	0
25/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,485.0000	1,488.0000	0.202	0	0	0
25/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,153.0000	1,158.0000	0.434	0	0	0
25/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	63.0000	67.0000	6.349	0	0	0
25/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	769.0000	785.0000	2.081	0	0	0
25/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	576.0000	590.0000	2.431	0	0	0
25/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,897.0000	2,891.0000	(0.207)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,573.0000	1,575.0000	0.127	0	0	0
25/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,281.0000	3,291.0000	0.305	0	0	0
25/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	382.0000	382.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	431.0000	431.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	920.0000	934.0000	1.522	0	0	0
25/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,020.0000	2,031.0000	0.545	0	0	0
25/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	780.0000	783.0000	0.385	0	0	0
25/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	593.0000	595.0000	0.337	0	0	0
25/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,747.0000	1,759.0000	0.687	0	0	0
25/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,849.0000	3,859.0000	0.260	0	0	0
25/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,510.0000	2,521.0000	0.438	0	0	0
25/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
25/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	553.0000	555.0000	0.362	0	0	0
25/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	503.0000	504.0000	0.199	0	0	0
25/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,901.0000	1,900.0000	(0.053)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	439.0000	452.0000	2.961	0	0	0
25/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,552.0000	2,563.0000	0.431	0	0	0
25/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,547.0000	3,557.0000	0.282	0	0	0
25/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,806.0000	2,801.0000	(0.178)	0	0	0
25/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,890.0000	2,901.0000	0.381	0	0	0
25/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	206.0000	215.0000	4.369	0	0	0
25/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,099.0000	2,111.0000	0.572	0	0	0
25/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,720.0000	2,731.0000	0.404	0	0	0
25/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,414.0000	3,424.0000	0.293	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,385.0000	2,396.0000	0.461	0	0	0
25/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	95.0000	100.0000	5.263	0	0	0
25/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	683.0000	685.0000	0.293	0	0	0
25/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	585.0000	587.0000	0.342	0	0	0
25/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,975.0000	1,974.0000	(0.051)	0	0	0
25/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,697.0000	1,699.0000	0.118	0	0	0
25/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	817.0000	820.0000	0.367	0	0	0
25/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	242.0000	251.0000	3.719	0	0	0
25/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	364.0000	375.0000	3.022	0	0	0
25/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,634.0000	1,647.0000	0.796	0	0	0
25/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,573.0000	1,575.0000	0.127	0	0	0
25/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	636.0000	637.0000	0.157	0	0	0
25/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	439.0000	452.0000	2.961	0	0	0
25/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,302.0000	2,314.0000	0.521	0	0	0
25/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	713.0000	715.0000	0.281	0	0	0
25/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,679.0000	3,689.0000	0.272	0	0	0
25/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	412.0000	412.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,140.0000	2,151.0000	0.514	0	0	0
25/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,150.0000	3,160.0000	0.317	0	0	0
25/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,628.0000	2,624.0000	(0.152)	0	0	0
25/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	296.0000	306.0000	3.378	0	0	0
25/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	483.0000	484.0000	0.207	0	0	0
25/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	673.0000	675.0000	0.297	0	0	0
25/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,830.0000	1,830.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	296.0000	306.0000	3.378	0	0	0
25/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,864.0000	1,864.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	683.0000	685.0000	0.293	0	0	0
25/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	281.0000	291.0000	3.559	0	0	0
25/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	524.0000	525.0000	0.191	0	0	0
25/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,459.0000	1,463.0000	0.274	0	0	0
25/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	569.0000	571.0000	0.351	0	0	0
25/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,636.0000	2,647.0000	0.417	0	0	0
25/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	526.0000	539.0000	2.471	0	0	0
25/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	510.0000	510.0000	-	0	0	0
25/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,980.0000	1,992.0000	0.606	0	0	0
25/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	436.0000	436.0000	-	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
25/02/2009	\$ / R	2009/12/14	13.80	Put	Currency Future	3,764.0000	3,774.0000	0.266	0	0	0
25/02/2009	\$ / R	2009/12/14	12.90	Put	Currency Future	2,976.0000	2,987.0000	0.370	0	0	0
25/02/2009	\$ / R	2009/12/14	13.80	Call	Currency Future	397.0000	397.0000	-	0	0	0
25/02/2009	\$ / R	2009/12/14	8.60	Call	Currency Future	2,051.0000	2,050.0000	(0.049)	0	0	0
25/02/2009	\$ / R	2009/12/14	11.05	Put	Currency Future	1,488.0000	1,500.0000	0.806	0	0	0
25/02/2009	\$ / R	2009/12/14	8.60	Put	Currency Future	218.0000	226.0000	3.670	0	0	0
25/02/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	578.0000	579.0000	0.173	0	0	0
25/02/2009	\$ / R	2009/12/14	9.80	Put	Currency Future	684.0000	698.0000	2.047	0	0	0
25/02/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	2,099.0000	2,111.0000	0.572	0	0	0
25/02/2009	\$ / R	2009/12/14	12.20	Call	Currency Future	618.0000	620.0000	0.324	0	0	0
25/02/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	420.0000	420.0000	-	0	0	0
25/02/2009	\$ / R	2009/12/14	9.80	Call	Currency Future	1,317.0000	1,322.0000	0.380	0	0	0
25/02/2009	\$ / R	2009/12/14	11.65	Call	Currency Future	724.0000	726.0000	0.276	0	0	0
25/02/2009	\$ / R	2009/12/14	11.05	Call	Currency Future	871.0000	874.0000	0.344	0	0	0
25/02/2009	\$ / R	2009/12/14	12.25	Call	Currency Future	610.0000	611.0000	0.164	0	0	0
25/02/2009	\$ / R	2009/12/14	13.50	Put	Currency Future	3,503.0000	3,513.0000	0.285	0	0	0
25/02/2009	\$ / R	2009/12/14	12.85	Put	Currency Future	2,933.0000	2,944.0000	0.375	0	0	0
25/02/2009	\$ / R	2009/12/14	11.65	Put	Currency Future	1,941.0000	1,952.0000	0.567	0	0	0
25/02/2009	\$ / R	2009/12/14	11.80	Call	Currency Future	693.0000	695.0000	0.289	0	0	0
25/02/2009	\$ / R	2009/12/14	12.25	Put	Currency Future	2,426.0000	2,438.0000	0.495	0	0	0
25/02/2009	\$ / R	2009/12/14	12.85	Call	Currency Future	516.0000	517.0000	0.194	0	0	0
25/02/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	3,935.0000	3,945.0000	0.254	0	0	0
25/02/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	368.0000	368.0000	-	0	0	0
25/02/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,594.0000	2,605.0000	0.424	0	0	0
25/02/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	3,637.0000	3,647.0000	0.275	0	0	0
25/02/2009	\$ / R	2009/12/14	8.05	Put	Currency Future	115.0000	121.0000	5.217	0	0	0
25/02/2009	\$ / R	2009/12/14	8.05	Call	Currency Future	2,498.0000	2,494.0000	(0.160)	0	0	0
25/02/2009	\$ / R	2010/03/15			Currency Future	10.7679	10.7429	(0.232)	0.0000	0.0000	0
25/02/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	1,267.0000	1,251.0000	(1.263)	0	0	0
25/02/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,151.0000	1,136.0000	(1.303)	0	0	0
25/02/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,022.0000	1,009.0000	(1.272)	0	0	0
25/02/2009	\$ / R	2010/03/15	10.80	Put	Currency Future	1,299.0000	1,308.0000	0.693	0	0	0
25/02/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,533.0000	1,543.0000	0.652	0	0	0
25/02/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	1,337.0000	1,320.0000	(1.272)	0	0	0
25/02/2009	\$ / R	2010/03/15	10.75	Put	Currency Future	1,267.0000	1,275.0000	0.631	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,074.0000	1,082.0000	0.745	0	0	0
25/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,284.0000	1,268.0000	(1.246)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,854.0000	1,866.0000	0.647	0	0	0
25/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,392.0000	1,375.0000	(1.221)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,638.0000	1,649.0000	0.672	0	0	0
25/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,106.0000	1,092.0000	(1.266)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,673.0000	1,684.0000	0.658	0	0	0
25/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,169.0000	1,178.0000	0.770	0	0	0
25/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,499.0000	1,509.0000	0.667	0	0	0
25/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,431.0000	1,441.0000	0.699	0	0	0
25/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,167.0000	1,152.0000	(1.285)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,199.0000	1,183.0000	(1.334)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,709.0000	1,720.0000	0.644	0	0	0
25/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,035.0000	1,022.0000	(1.256)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,603.0000	1,613.0000	0.624	0	0	0
25/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,267.0000	1,251.0000	(1.263)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,121.0000	1,106.0000	(1.338)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,299.0000	1,308.0000	0.693	0	0	0
25/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,077.0000	1,063.0000	(1.300)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,891.0000	1,903.0000	0.635	0	0	0
25/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,817.0000	1,829.0000	0.660	0	0	0
25/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,009.0000	996.0000	(1.288)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,091.0000	1,077.0000	(1.283)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,465.0000	1,475.0000	0.683	0	0	0
25/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,745.0000	1,756.0000	0.630	0	0	0
25/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,183.0000	1,167.0000	(1.352)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,063.0000	1,049.0000	(1.317)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,331.0000	1,340.0000	0.676	0	0	0
25/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,397.0000	1,407.0000	0.716	0	0	0
25/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,136.0000	1,121.0000	(1.320)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,215.0000	1,200.0000	(1.235)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	983.0000	970.0000	(1.322)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,249.0000	1,233.0000	(1.281)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,965.0000	1,977.0000	0.611	0	0	0
25/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,673.0000	1,684.0000	0.658	0	0	0
25/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,568.0000	1,578.0000	0.638	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,091.0000	1,077.0000	(1.283)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,364.0000	1,373.0000	0.660	0	0	0
25/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	935.0000	923.0000	(1.283)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,232.0000	1,216.0000	(1.299)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,781.0000	1,792.0000	0.618	0	0	0
25/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,117.0000	2,130.0000	0.614	0	0	0
25/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,303.0000	1,286.0000	(1.305)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,235.0000	1,243.0000	0.648	0	0	0
25/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,049.0000	1,035.0000	(1.335)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,646.0000	1,626.0000	(1.215)	0	0	27,500
25/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,470.0000	1,452.0000	(1.224)	0	0	0
25/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	859.0000	847.0000	(1.397)	0	0	27,500
25/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	566.0000	557.0000	(1.590)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	893.0000	900.0000	0.784	0	0	0
25/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,391.0000	2,404.0000	0.544	0	0	0
25/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,041.0000	2,053.0000	0.588	0	0	0
25/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,511.0000	1,493.0000	(1.191)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	728.0000	733.0000	0.687	0	0	0
25/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,738.0000	1,749.0000	0.633	0	0	0
25/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,066.0000	1,052.0000	(1.313)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	952.0000	959.0000	0.735	0	0	0
25/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,012.0000	1,020.0000	0.791	0	0	0
25/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,430.0000	1,413.0000	(1.189)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,151.0000	1,136.0000	(1.303)	0	0	0
25/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,592.0000	2,606.0000	0.540	0	0	0
25/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,465.0000	1,475.0000	0.683	0	0	0
25/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	810.0000	799.0000	(1.358)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,202.0000	1,210.0000	0.666	0	0	0
25/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,041.0000	2,053.0000	0.588	0	0	0
25/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,183.0000	1,167.0000	(1.352)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,964.0000	1,943.0000	(1.069)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,533.0000	1,543.0000	0.652	0	0	0
25/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	959.0000	946.0000	(1.356)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	446.0000	450.0000	0.897	0	0	0
25/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,077.0000	1,063.0000	(1.300)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,345.0000	3,361.0000	0.478	0	0	0

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25/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,364.0000	1,373.0000	0.660	0	0	0
25/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	663.0000	653.0000	(1.508)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,232.0000	1,216.0000	(1.299)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	680.0000	671.0000	(1.324)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,424.0000	3,440.0000	0.467	0	0	0
25/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	837.0000	843.0000	0.717	0	0	0
25/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,305.0000	3,321.0000	0.484	0	0	0
25/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,262.0000	3,278.0000	0.490	0	0	0
25/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	673.0000	664.0000	(1.337)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	642.0000	633.0000	(1.402)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	555.0000	559.0000	0.721	0	0	0
25/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,823.0000	1,802.0000	(1.152)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,331.0000	1,340.0000	0.676	0	0	0
25/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,265.0000	2,242.0000	(1.015)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	488.0000	492.0000	0.820	0	0	0
25/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	297.0000	299.0000	0.673	0	0	0
25/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,373.0000	1,356.0000	(1.238)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	575.0000	566.0000	(1.565)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,022.0000	1,009.0000	(1.272)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,105.0000	1,113.0000	0.724	0	0	0
25/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,707.0000	3,723.0000	0.432	0	0	0
25/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	612.0000	604.0000	(1.307)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,906.0000	1,885.0000	(1.102)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,337.0000	1,320.0000	(1.272)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,854.0000	1,866.0000	0.647	0	0	0
25/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,249.0000	1,233.0000	(1.281)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,167.0000	1,152.0000	(1.285)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	702.0000	692.0000	(1.425)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,544.0000	3,561.0000	0.480	0	0	0
25/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,499.0000	1,509.0000	0.667	0	0	0
25/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,169.0000	1,178.0000	0.770	0	0	0
25/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	959.0000	946.0000	(1.356)	0	0	0
25/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,554.0000	1,536.0000	(1.158)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,994.0000	1,972.0000	(1.103)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	781.0000	787.0000	0.768	0	0	0
25/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,599.0000	1,580.0000	(1.188)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,599.0000	1,580.0000	(1.188)	0	0	0
25/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,154.0000	2,132.0000	(1.021)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,935.0000	1,913.0000	(1.137)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	510.0000	514.0000	0.784	0	0	0
25/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,003.0000	2,015.0000	0.599	0	0	0
25/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,878.0000	1,857.0000	(1.118)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,748.0000	3,765.0000	0.454	0	0	0
25/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	971.0000	958.0000	(1.339)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	467.0000	471.0000	0.857	0	0	0
25/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,055.0000	2,033.0000	(1.071)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,384.0000	3,400.0000	0.473	0	0	0
25/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	652.0000	643.0000	(1.380)	0	0	0
25/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	336.0000	339.0000	0.893	0	0	0
25/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	426.0000	429.0000	0.704	0	0	0
25/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,320.0000	1,303.0000	(1.288)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	781.0000	787.0000	0.768	0	0	0
25/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,134.0000	3,149.0000	0.479	0	0	0
25/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	947.0000	934.0000	(1.373)	0	0	0
25/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,719.0000	1,699.0000	(1.163)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,079.0000	2,091.0000	0.577	0	0	0
25/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	387.0000	390.0000	0.775	0	0	0
25/02/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	557.0000	549.0000	(1.436)	0	0	0
25/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	687.0000	678.0000	(1.310)	0	0	0
25/02/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,789.0000	3,806.0000	0.449	0	0	0
25/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,219.0000	3,235.0000	0.497	0	0	0
25/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	996.0000	983.0000	(1.305)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,003.0000	2,015.0000	0.599	0	0	0
25/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	651.0000	656.0000	0.768	0	0	0
25/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,928.0000	1,940.0000	0.622	0	0	0
25/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	971.0000	958.0000	(1.339)	0	0	0
25/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,638.0000	1,649.0000	0.672	0	0	0
25/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,106.0000	1,092.0000	(1.266)	0	0	0
25/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	531.0000	523.0000	(1.507)	0	0	0
25/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,194.0000	2,207.0000	0.593	0	0	0
25/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	912.0000	900.0000	(1.316)	0	0	0
25/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,913.0000	3,930.0000	0.434	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	\$ / R	2010/03/15	9.80	Put	Currency Future	702.0000	707.0000	0.712	0	0	0
25/02/2009	\$ / R	2010/03/15	9.80	Call	Currency Future	1,670.0000	1,650.0000	(1.198)	0	0	0
25/02/2009	\$ / R	2010/03/15	9.75	Call	Currency Future	1,694.0000	1,674.0000	(1.181)	0	0	0
25/02/2009	\$ / R	2010/03/15	9.75	Put	Currency Future	676.0000	681.0000	0.740	0	0	0
25/02/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	593.0000	585.0000	(1.349)	0	0	0
25/02/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	602.0000	607.0000	0.831	0	0	0
25/02/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	1,770.0000	1,750.0000	(1.130)	0	0	0
25/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,625.0000	3,642.0000	0.469	0	0	0
25/02/2009	\$ / R	2010/03/15	13.60	Put	Currency Future	3,464.0000	3,480.0000	0.462	0	0	0
25/02/2009	\$ / R	2010/03/15	11.40	Put	Currency Future	1,709.0000	1,720.0000	0.644	0	0	0
25/02/2009	\$ / R	2010/03/15	13.60	Call	Currency Future	632.0000	623.0000	(1.424)	0	0	0
25/02/2009	\$ / R	2010/03/15	9.00	Put	Currency Future	350.0000	353.0000	0.857	0	0	0
25/02/2009	\$ / R	2010/03/15	13.25	Put	Currency Future	3,176.0000	3,192.0000	0.504	0	0	0
25/02/2009	\$ / R	2010/03/15	9.00	Call	Currency Future	2,118.0000	2,096.0000	(1.039)	0	0	0
25/02/2009	\$ / R	2010/03/15	13.25	Call	Currency Future	694.0000	685.0000	(1.297)	0	0	0
25/02/2009	\$ / R	2010/03/15	10.65	Put	Currency Future	1,202.0000	1,210.0000	0.666	0	0	0
25/02/2009	\$ / R	2010/03/15	10.55	Put	Currency Future	1,137.0000	1,145.0000	0.704	0	0	0
25/02/2009	\$ / R	2010/03/15	10.65	Call	Currency Future	1,320.0000	1,303.0000	(1.288)	0	0	0
25/02/2009	\$ / R	2010/03/15	8.85	Call	Currency Future	2,227.0000	2,205.0000	(0.988)	0	0	0
25/02/2009	\$ / R	2010/03/15	10.55	Call	Currency Future	1,355.0000	1,338.0000	(1.255)	0	0	0
25/02/2009	\$ / R	2010/03/15	8.85	Put	Currency Future	309.0000	312.0000	0.971	0	0	0
25/02/2009	£ / R	2009/03/16			Currency Future	14.4543	14.3311	(0.852)	14.5700	14.3200	13,714
25/02/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,459.0000	1,557.0000	6.717	0	0	0
25/02/2009	£ / R	2009/03/16	15.05	Put	Currency Future	788.0000	845.0000	7.234	0	0	0
25/02/2009	£ / R	2009/03/16	15.15	Call	Currency Future	172.0000	113.0000	(34.302)	0	0	0
25/02/2009	£ / R	2009/03/16	14.15	Call	Currency Future	531.0000	407.0000	(23.352)	0	0	0
25/02/2009	£ / R	2009/03/16	17.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	£ / R	2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R	2009/03/16	14.60	Put	Currency Future	464.0000	490.0000	5.603	0	0	0
25/02/2009	£ / R	2009/03/16	15.70	Call	Currency Future	81.0000	51.0000	(37.037)	0	0	0
25/02/2009	£ / R	2009/03/16	15.90	Put	Currency Future	1,504.0000	1,604.0000	6.649	0	0	0
25/02/2009	£ / R	2009/03/16	16.30	Put	Currency Future	1,874.0000	1,984.0000	5.870	0	0	0
25/02/2009	£ / R	2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R	2009/03/16	14.60	Call	Currency Future	319.0000	221.0000	(30.721)	0	0	0
25/02/2009	£ / R	2009/03/16	15.70	Put	Currency Future	1,327.0000	1,420.0000	7.008	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
25/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	69.0000	42.0000	(39.130)	0	0	0
25/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	172.0000	113.0000	(34.302)	0	0	0
25/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,098.0000	3,220.0000	3.938	0	0	0
25/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,496.0000	4,619.0000	2.736	0	0	0
25/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,497.0000	3,619.0000	3.489	0	0	0
25/02/2009	£ / R 2009/03/16	17.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	63.0000	38.0000	(39.683)	0	0	0
25/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,415.0000	1,511.0000	6.784	0	0	0
25/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	193.0000	126.0000	(34.715)	0	0	0
25/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,197.0000	3,319.0000	3.816	0	0	0
25/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	497.0000	527.0000	6.036	0	0	0
25/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	58.0000	35.0000	(39.655)	0	0	0
25/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	868.0000	932.0000	7.373	0	0	0
25/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,096.0000	4,219.0000	3.003	0	0	0
25/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	137.0000	91.0000	(33.577)	0	0	0
25/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	88.0000	56.0000	(36.364)	0	0	0
25/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,796.0000	4,919.0000	2.565	0	0	0
25/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,595.0000	1,697.0000	6.395	0	0	0
25/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,048.0000	3,170.0000	4.003	0	0	0
25/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,284.0000	1,375.0000	7.087	0	0	0
25/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	397.0000	286.0000	(27.960)	0	0	0
25/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	343.0000	355.0000	3.499	0	0	0
25/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,696.0000	4,819.0000	2.619	0	0	0
25/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	49.0000	28.0000	(42.857)	0	0	0
25/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	302.0000	208.0000	(31.126)	0	0	0
25/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	227.0000	226.0000	(0.441)	0	0	0
25/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	15.20	Put	Currency Future	908.0000	976.0000	7.489	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,596.0000	3,719.0000	3.420	0	0	0
25/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	433.0000	455.0000	5.081	0	0	0
25/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,197.0000	3,319.0000	3.816	0	0	0
25/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,996.0000	4,119.0000	3.078	0	0	0
25/02/2009	£ / R 2009/03/16	15.20	Call	Currency Future	162.0000	107.0000	(33.951)	0	0	0
25/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,196.0000	4,319.0000	2.931	0	0	0
25/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,641.0000	1,745.0000	6.338	0	0	0
25/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	204.0000	134.0000	(34.314)	0	0	0
25/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	443.0000	325.0000	(26.637)	0	0	0
25/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,075.0000	1,156.0000	7.535	0	0	0
25/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	45.0000	26.0000	(42.222)	0	0	0
25/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	750.0000	802.0000	6.933	0	0	0
25/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	288.0000	294.0000	2.083	0	0	0
25/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,397.0000	3,519.0000	3.591	0	0	0
25/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,396.0000	4,519.0000	2.798	0	0	0
25/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	129.0000	87.0000	(32.558)	0	0	0
25/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	601.0000	640.0000	6.489	0	0	0
25/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	337.0000	236.0000	(29.970)	0	0	0
25/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
25/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,496.0000	4,619.0000	2.736	0	0	0
25/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,447.0000	3,569.0000	3.539	0	0	0
25/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,504.0000	1,604.0000	6.649	0	0	0
25/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,247.0000	3,369.0000	3.757	0	0	0
25/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	595.0000	468.0000	(21.345)	0	0	0
25/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,596.0000	4,719.0000	2.676	0	0	0
25/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,162.0000	2,277.0000	5.319	0	0	0
25/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,780.0000	1,888.0000	6.067	0	0	0
25/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	246.0000	247.0000	0.407	0	0	0
25/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,602.0000	2,722.0000	4.612	0	0	0
25/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
25/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,346.0000	4,469.0000	2.830	0	0	0
25/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	229.0000	150.0000	(34.498)	0	0	0
25/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,397.0000	3,519.0000	3.591	0	0	0
25/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	58.0000	35.0000	(39.655)	0	0	0
25/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,546.0000	3,669.0000	3.469	0	0	0
25/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	88.0000	56.0000	(36.364)	0	0	0
25/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,780.0000	1,888.0000	6.067	0	0	0
25/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,800.0000	2,921.0000	4.321	0	0	0
25/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,284.0000	1,375.0000	7.087	0	0	0
25/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	29.0000	15.0000	(48.276)	0	0	0
25/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,297.0000	3,419.0000	3.700	0	0	0
25/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,896.0000	4,019.0000	3.157	0	0	0
25/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
25/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,504.0000	2,622.0000	4.712	0	0	0
25/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,199.0000	1,286.0000	7.256	0	0	0
25/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	675.0000	719.0000	6.519	0	0	0
25/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	191.0000	186.0000	(2.618)	0	0	0
25/02/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,899.0000	3,020.0000	4.174	0	0	0
25/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,996.0000	4,119.0000	3.078	0	0	0
25/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,733.0000	1,840.0000	6.174	0	0	0
25/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,347.0000	3,469.0000	3.645	0	0	0
25/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	34.0000	19.0000	(44.118)	0	0	0
25/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,446.0000	4,569.0000	2.767	0	0	0
25/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,651.0000	2,771.0000	4.527	0	0	0
25/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / 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
25/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	95.0000	61.0000	(35.789)	0	0	0
25/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	34.0000	19.0000	(44.118)	0	0	0
25/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	193.0000	126.0000	(34.715)	0	0	0
25/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	500.0000	378.0000	(24.400)	0	0	0
25/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,687.0000	1,792.0000	6.224	0	0	0
25/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,970.0000	2,081.0000	5.635	0	0	0
25/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	242.0000	160.0000	(33.884)	0	0	0
25/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	24.0000	12.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,241.0000	1,330.0000	7.172	0	0	0
25/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	638.0000	679.0000	6.426	0	0	0
25/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,646.0000	3,769.0000	3.374	0	0	0
25/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	41.0000	23.0000	(43.902)	0	0	0
25/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	24.0000	12.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,148.0000	3,270.0000	3.875	0	0	0
25/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,415.0000	1,511.0000	6.784	0	0	0
25/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	788.0000	845.0000	7.234	0	0	0
25/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	601.0000	640.0000	6.489	0	0	0
25/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,246.0000	4,369.0000	2.897	0	0	0
25/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,701.0000	2,821.0000	4.443	0	0	0
25/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,750.0000	2,871.0000	4.400	0	0	0
25/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	69.0000	42.0000	(39.130)	0	0	0
25/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,459.0000	1,557.0000	6.717	0	0	0
25/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	229.0000	150.0000	(34.498)	0	0	0
25/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,827.0000	1,936.0000	5.966	0	0	0
25/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,970.0000	2,081.0000	5.635	0	0	0
25/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	2,849.0000	2,970.0000	4.247	0	0	0
25/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	103.0000	67.0000	(34.951)	0	0	0
25/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	153.0000	101.0000	(33.987)	0	0	0
25/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	256.0000	171.0000	(33.203)	0	0	0
25/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,196.0000	4,319.0000	2.931	0	0	0
25/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,146.0000	4,269.0000	2.967	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	15.0000	7.0000	(53.333)	0	0	0
25/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	471.0000	351.0000	(25.478)	0	0	0
25/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
25/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	38.0000	21.0000	(44.737)	0	0	0
25/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	120.0000	80.0000	(33.333)	0	0	0
25/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	49.0000	28.0000	(42.857)	0	0	0
25/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,949.0000	3,070.0000	4.103	0	0	0
25/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,199.0000	1,286.0000	7.256	0	0	0
25/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	675.0000	719.0000	6.519	0	0	0
25/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,296.0000	4,419.0000	2.863	0	0	0
25/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,846.0000	3,969.0000	3.198	0	0	0
25/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,210.0000	2,326.0000	5.249	0	0	0
25/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
25/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	216.0000	142.0000	(34.259)	0	0	0
25/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	949.0000	1,020.0000	7.482	0	0	0
25/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	103.0000	67.0000	(34.951)	0	0	0
25/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,116.0000	1,198.0000	7.348	0	0	0
25/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,595.0000	1,697.0000	6.395	0	0	0
25/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	267.0000	270.0000	1.124	0	0	0
25/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,032.0000	1,110.0000	7.558	0	0	0
25/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	145.0000	96.0000	(33.793)	0	0	0
25/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	868.0000	932.0000	7.373	0	0	0
25/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,096.0000	4,219.0000	3.003	0	0	0
25/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,746.0000	3,869.0000	3.284	0	0	0
25/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,687.0000	1,792.0000	6.224	0	0	0
25/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,874.0000	1,984.0000	5.870	0	0	0
25/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	63.0000	38.0000	(39.683)	0	0	0
25/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	41.0000	23.0000	(43.902)	0	0	0
25/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	419.0000	305.0000	(27.208)	0	0	0
25/02/2009	£ / R 2009/03/16	15.50	Call	Currency Future	111.0000	73.0000	(34.234)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	712.0000	760.0000	6.742	0	0	0
25/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	75.0000	46.0000	(38.667)	0	0	0
25/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	828.0000	888.0000	7.246	0	0	0
25/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,896.0000	4,019.0000	3.157	0	0	0
25/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,504.0000	1,604.0000	6.649	0	0	0
25/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,371.0000	1,465.0000	6.856	0	0	0
25/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,946.0000	4,069.0000	3.117	0	0	0
25/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	58.0000	35.0000	(39.655)	0	0	0
25/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	137.0000	91.0000	(33.577)	0	0	0
25/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	288.0000	294.0000	2.083	0	0	0
25/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	256.0000	171.0000	(33.203)	0	0	0
25/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	397.0000	286.0000	(27.960)	0	0	0
25/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	182.0000	119.0000	(34.615)	0	0	0
25/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	402.0000	421.0000	4.726	0	0	0
25/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	13.0000	6.0000	(53.846)	0	0	0
25/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	315.0000	324.0000	2.857	0	0	0
25/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	45.0000	26.0000	(42.222)	0	0	0
25/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	343.0000	355.0000	3.499	0	0	0
25/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	319.0000	221.0000	(30.721)	0	0	0
25/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,396.0000	4,519.0000	2.798	0	0	0
25/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,259.0000	2,375.0000	5.135	0	0	0
25/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,641.0000	1,745.0000	6.338	0	0	0
25/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,032.0000	1,110.0000	7.558	0	0	0
25/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	990.0000	1,065.0000	7.576	0	0	0
25/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	29.0000	15.0000	(48.276)	0	0	0
25/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	433.0000	455.0000	5.081	0	0	0
25/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	464.0000	490.0000	5.603	0	0	0
25/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	208.0000	205.0000	(1.442)	0	0	0
25/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	356.0000	252.0000	(29.213)	0	0	0
25/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,796.0000	3,919.0000	3.240	0	0	0
25/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	129.0000	87.0000	(32.558)	0	0	0
25/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	372.0000	387.0000	4.032	0	0	0
25/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,696.0000	3,819.0000	3.328	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	16.0000	8.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,075.0000	1,156.0000	7.535	0	0	0
25/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,162.0000	2,277.0000	5.319	0	0	0
25/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	54.0000	31.0000	(42.593)	0	0	0
25/02/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,157.0000	1,242.0000	7.347	0	0	0
25/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	131.0000	123.0000	(6.107)	0	0	0
25/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	97.0000	86.0000	(11.340)	0	0	0
25/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	376.0000	268.0000	(28.723)	0	0	0
25/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,357.0000	2,474.0000	4.964	0	0	0
25/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	736.0000	604.0000	(17.935)	0	0	0
25/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
25/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	932.0000	798.0000	(14.378)	0	0	0
25/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,922.0000	2,033.0000	5.775	0	0	0
25/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	145.0000	96.0000	(33.793)	0	0	0
25/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,016.0000	883.0000	(13.091)	0	0	0
25/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	95.0000	61.0000	(35.789)	0	0	0
25/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	62.0000	51.0000	(17.742)	0	0	0
25/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	531.0000	564.0000	6.215	0	0	0
25/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	22.0000	11.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
25/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	990.0000	1,065.0000	7.576	0	0	0
25/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	285.0000	195.0000	(31.579)	0	0	0
25/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,696.0000	3,819.0000	3.328	0	0	0
25/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,596.0000	4,719.0000	2.676	0	0	0
25/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,405.0000	2,523.0000	4.906	0	0	0
25/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,241.0000	1,330.0000	7.172	0	0	0
25/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	337.0000	236.0000	(29.970)	0	0	0
25/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	419.0000	305.0000	(27.208)	0	0	0
25/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,114.0000	2,228.0000	5.393	0	0	0
25/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
25/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	566.0000	602.0000	6.360	0	0	0
25/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	315.0000	324.0000	2.857	0	0	0
25/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	638.0000	679.0000	6.426	0	0	0
25/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	270.0000	183.0000	(32.222)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	242.0000	160.0000	(33.884)	0	0	0
25/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	699.0000	568.0000	(18.741)	0	0	0
25/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	773.0000	641.0000	(17.076)	0	0	0
25/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	563.0000	437.0000	(22.380)	0	0	0
25/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	119.0000	109.0000	(8.403)	0	0	0
25/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	159.0000	152.0000	(4.403)	0	0	0
25/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	443.0000	325.0000	(26.637)	0	0	0
25/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,017.0000	2,130.0000	5.602	0	0	0
25/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	145.0000	137.0000	(5.517)	0	0	0
25/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	191.0000	186.0000	(2.618)	0	0	0
25/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	302.0000	208.0000	(31.126)	0	0	0
25/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	31.0000	17.0000	(45.161)	0	0	0
25/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,549.0000	1,650.0000	6.520	0	0	0
25/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	891.0000	757.0000	(15.039)	0	0	0
25/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	175.0000	169.0000	(3.429)	0	0	0
25/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	497.0000	527.0000	6.036	0	0	0
25/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	26.0000	14.0000	(46.154)	0	0	0
25/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,308.0000	2,424.0000	5.026	0	0	0
25/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	595.0000	468.0000	(21.345)	0	0	0
25/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	20.0000	10.0000	(50.000)	0	0	0
25/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
25/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,046.0000	4,169.0000	3.040	0	0	0
25/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,065.0000	2,179.0000	5.521	0	0	0
25/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	10.0000	4.0000	(60.000)	0	0	0
25/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	119.0000	109.0000	(8.403)	0	0	0
25/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	69.0000	59.0000	(14.493)	0	0	0
25/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	773.0000	641.0000	(17.076)	0	0	0
25/02/2009	£ / R 2009/03/16	13.55	Call	Currency Future	974.0000	840.0000	(13.758)	0	0	0
25/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,922.0000	2,033.0000	5.775	0	0	0
25/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	851.0000	717.0000	(15.746)	0	0	0
25/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	55.0000	45.0000	(18.182)	0	0	0
25/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,405.0000	2,523.0000	4.906	0	0	0
25/02/2009	£ / R 2009/03/16	13.45	Call	Currency Future	1,059.0000	926.0000	(12.559)	0	0	0
25/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	26.0000	14.0000	(46.154)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R	2009/03/16	14.00	Call	Currency Future	629.0000	500.0000	(20.509)	0	0	0
25/02/2009	£ / R	2009/03/16	13.75	Call	Currency Future	812.0000	678.0000	(16.502)	0	0	0
25/02/2009	£ / R	2009/03/16	13.75	Put	Currency Future	107.0000	97.0000	(9.346)	0	0	0
25/02/2009	£ / R	2009/03/16	13.95	Call	Currency Future	663.0000	533.0000	(19.608)	0	0	0
25/02/2009	£ / R	2009/03/16	13.65	Put	Currency Future	87.0000	76.0000	(12.644)	0	0	0
25/02/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,455.0000	2,573.0000	4.807	0	0	0
25/02/2009	£ / R	2009/03/16	15.85	Call	Currency Future	63.0000	38.0000	(39.683)	0	0	0
25/02/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,371.0000	1,465.0000	6.856	0	0	0
25/02/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,459.0000	1,557.0000	6.717	0	0	0
25/02/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,114.0000	2,228.0000	5.393	0	0	0
25/02/2009	£ / R	2009/03/16	16.55	Call	Currency Future	18.0000	9.0000	(50.000)	0	0	0
25/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
25/02/2009	£ / R	2009/03/16	15.75	Call	Currency Future	75.0000	46.0000	(38.667)	0	0	0
25/02/2009	£ / R	2009/03/16	16.80	Call	Currency Future	11.0000	5.0000	(54.545)	0	0	0
25/02/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,357.0000	2,474.0000	4.964	0	0	0
25/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	9.0000	4.0000	(55.556)	0	0	0
25/02/2009	£ / R	2009/03/16	17.00	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
25/02/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,455.0000	2,573.0000	4.807	0	0	0
25/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,651.0000	2,771.0000	4.527	0	0	0
25/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,148.0000	3,270.0000	3.875	0	0	0
25/02/2009	£ / R	2009/03/16	17.10	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
25/02/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,553.0000	2,672.0000	4.661	0	0	0
25/02/2009	£ / R	2009/03/16	15.10	Call	Currency Future	182.0000	119.0000	(34.615)	0	0	0
25/02/2009	£ / R	2009/03/16	16.15	Call	Currency Future	38.0000	21.0000	(44.737)	0	0	0
25/02/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,733.0000	1,840.0000	6.174	0	0	0
25/02/2009	£ / R	2009/03/16	15.10	Put	Currency Future	828.0000	888.0000	7.246	0	0	0
25/02/2009	£ / R	2009/06/12			Currency Future	14.6866	14.5688	(0.802)	0.0000	0.0000	564
25/02/2009	£ / R	2009/06/12	14.80	Put	Currency Future	958.0000	959.0000	0.104	0	0	0
25/02/2009	£ / R	2009/06/12	15.40	Put	Currency Future	1,369.0000	1,390.0000	1.534	0	0	0
25/02/2009	£ / R	2009/06/12	17.35	Put	Currency Future	2,872.0000	2,940.0000	2.368	0	0	0
25/02/2009	£ / R	2009/06/12	16.30	Call	Currency Future	400.0000	326.0000	(18.500)	0	0	0
25/02/2009	£ / R	2009/06/12	17.80	Put	Currency Future	3,269.0000	3,346.0000	2.355	0	0	0
25/02/2009	£ / R	2009/06/12	14.35	Put	Currency Future	691.0000	684.0000	(1.013)	0	0	0
25/02/2009	£ / R	2009/06/12	19.05	Put	Currency Future	4,428.0000	4,525.0000	2.191	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,450.0000	2,507.0000	2.327	0	0	0
25/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	107.0000	76.0000	(28.972)	0	0	0
25/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	155.0000	115.0000	(25.806)	0	0	0
25/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	196.0000	148.0000	(24.490)	0	0	0
25/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	844.0000	728.0000	(13.744)	0	0	0
25/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,405.0000	1,428.0000	1.637	0	0	0
25/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	209.0000	159.0000	(23.923)	0	0	0
25/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,523.0000	4,621.0000	2.167	0	0	0
25/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,052.0000	2,097.0000	2.193	0	0	0
25/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	377.0000	305.0000	(19.098)	0	0	0
25/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	981.0000	857.0000	(12.640)	0	0	0
25/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	345.0000	277.0000	(19.710)	0	0	0
25/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,014.0000	2,057.0000	2.135	0	0	0
25/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	60.0000	40.0000	(33.333)	0	0	0
25/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	629.0000	535.0000	(14.944)	0	0	0
25/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	744.0000	739.0000	(0.672)	0	0	0
25/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,450.0000	2,507.0000	2.327	0	0	0
25/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	476.0000	395.0000	(17.017)	0	0	0
25/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	844.0000	728.0000	(13.744)	0	0	0
25/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	642.0000	547.0000	(14.798)	0	0	0
25/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,047.0000	3,119.0000	2.363	0	0	0
25/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,571.0000	4,670.0000	2.166	0	0	0
25/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	287.0000	226.0000	(21.254)	0	0	0
25/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,770.0000	3,857.0000	2.308	0	0	0
25/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	895.0000	894.0000	(0.112)	0	0	0
25/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,900.0000	1,940.0000	2.105	0	0	0
25/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	580.0000	489.0000	(15.690)	0	0	0
25/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,248.0000	2,299.0000	2.269	0	0	0
25/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,052.0000	2,097.0000	2.193	0	0	0
25/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	389.0000	316.0000	(18.766)	0	0	0
25/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	683.0000	583.0000	(14.641)	0	0	0
25/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	296.0000	234.0000	(20.946)	0	0	0
25/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,261.0000	1,277.0000	1.269	0	0	0
25/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	324.0000	259.0000	(20.062)	0	0	0
25/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,022.0000	1,027.0000	0.489	0	0	0
25/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	437.0000	359.0000	(17.849)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,296.0000	1,314.0000	1.389	0	0	0
25/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,409.0000	2,465.0000	2.325	0	0	0
25/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	697.0000	596.0000	(14.491)	0	0	0
25/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,288.0000	2,340.0000	2.273	0	0	0
25/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	809.0000	696.0000	(13.968)	0	0	0
25/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,443.0000	1,466.0000	1.594	0	0	0
25/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	334.0000	268.0000	(19.760)	0	0	0
25/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	287.0000	226.0000	(21.254)	0	0	0
25/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,003.0000	3,074.0000	2.364	0	0	0
25/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	655.0000	558.0000	(14.809)	0	0	0
25/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,091.0000	2,137.0000	2.200	0	0	0
25/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,208.0000	2,258.0000	2.264	0	0	0
25/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	67.0000	45.0000	(32.836)	0	0	0
25/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,790.0000	1,826.0000	2.011	0	0	0
25/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,543.0000	1,571.0000	1.815	0	0	0
25/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,014.0000	2,057.0000	2.135	0	0	0
25/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,816.0000	3,904.0000	2.306	0	0	0
25/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	882.0000	763.0000	(13.492)	0	0	0
25/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,718.0000	1,751.0000	1.921	0	0	0
25/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	958.0000	959.0000	0.104	0	0	0
25/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,790.0000	1,826.0000	2.011	0	0	0
25/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,028.0000	903.0000	(12.160)	0	0	0
25/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,586.0000	3,669.0000	2.315	0	0	0
25/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,144.0000	4,237.0000	2.244	0	0	0
25/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	103.0000	73.0000	(29.126)	0	0	0
25/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	504.0000	420.0000	(16.667)	0	0	0
25/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,369.0000	1,390.0000	1.534	0	0	0
25/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,938.0000	1,979.0000	2.116	0	0	0
25/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	122.0000	88.0000	(27.869)	0	0	0
25/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	77.0000	53.0000	(31.169)	0	0	0
25/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,380.0000	4,476.0000	2.192	0	0	0
25/02/2009	£ / R 2009/06/12	16.50	Call	Currency Future	355.0000	286.0000	(19.437)	0	0	0
25/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,296.0000	1,314.0000	1.389	0	0	0
25/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	424.0000	348.0000	(17.925)	0	0	0
25/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,494.0000	3,576.0000	2.347	0	0	0
25/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	655.0000	558.0000	(14.809)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	476.0000	395.0000	(17.017)	0	0	0
25/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,332.0000	1,352.0000	1.502	0	0	0
25/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	131.0000	95.0000	(27.481)	0	0	0
25/02/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,169.0000	2,217.0000	2.213	0	0	0
25/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,156.0000	1,167.0000	0.952	0	0	0
25/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	400.0000	326.0000	(18.500)	0	0	0
25/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	961.0000	838.0000	(12.799)	0	0	0
25/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	223.0000	171.0000	(23.318)	0	0	0
25/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	612.0000	520.0000	(15.033)	0	0	0
25/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	65.0000	43.0000	(33.846)	0	0	0
25/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	58.0000	38.0000	(34.483)	0	0	0
25/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,786.0000	2,852.0000	2.369	0	0	0
25/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	189.0000	143.0000	(24.339)	0	0	0
25/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,476.0000	1,501.0000	1.694	0	0	0
25/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,190.0000	1,203.0000	1.092	0	0	0
25/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,616.0000	2,678.0000	2.370	0	0	0
25/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	683.0000	583.0000	(14.641)	0	0	0
25/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	504.0000	420.0000	(16.667)	0	0	0
25/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	150.0000	111.0000	(26.000)	0	0	0
25/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	62.0000	42.0000	(32.258)	0	0	0
25/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,718.0000	1,751.0000	1.921	0	0	0
25/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,753.0000	1,788.0000	1.997	0	0	0
25/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	922.0000	799.0000	(13.341)	0	0	0
25/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	140.0000	103.0000	(26.429)	0	0	0
25/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,533.0000	2,592.0000	2.329	0	0	0
25/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	80.0000	55.0000	(31.250)	0	0	0
25/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,328.0000	2,381.0000	2.277	0	0	0
25/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	450.0000	371.0000	(17.556)	0	0	0
25/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,647.0000	1,678.0000	1.882	0	0	0
25/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	490.0000	407.0000	(16.939)	0	0	0
25/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	669.0000	570.0000	(14.798)	0	0	0
25/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	835.0000	830.0000	(0.599)	0	0	0
25/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,404.0000	3,484.0000	2.350	0	0	0
25/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	269.0000	211.0000	(21.561)	0	0	0
25/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	315.0000	250.0000	(20.635)	0	0	0
25/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	533.0000	447.0000	(16.135)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,313.0000	3,392.0000	2.385	0	0	0
25/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	389.0000	316.0000	(18.766)	0	0	0
25/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	177.0000	133.0000	(24.859)	0	0	0
25/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,863.0000	1,902.0000	2.093	0	0	0
25/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	504.0000	420.0000	(16.667)	0	0	0
25/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,718.0000	1,751.0000	1.921	0	0	0
25/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	774.0000	769.0000	(0.646)	0	0	0
25/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,333.0000	4,428.0000	2.192	0	0	0
25/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	437.0000	359.0000	(17.849)	0	0	0
25/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,678.0000	3,763.0000	2.311	0	0	0
25/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,916.0000	2,985.0000	2.366	0	0	0
25/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	727.0000	622.0000	(14.443)	0	0	0
25/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	450.0000	371.0000	(17.556)	0	0	0
25/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,050.0000	4,141.0000	2.247	0	0	0
25/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,900.0000	1,940.0000	2.105	0	0	0
25/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,190.0000	1,203.0000	1.092	0	0	0
25/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	463.0000	382.0000	(17.495)	0	0	0
25/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,238.0000	4,332.0000	2.218	0	0	0
25/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,191.0000	4,284.0000	2.219	0	0	0
25/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	202.0000	154.0000	(23.762)	0	0	0
25/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,022.0000	1,027.0000	0.489	0	0	0
25/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	742.0000	636.0000	(14.286)	0	0	0
25/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	114.0000	82.0000	(28.070)	0	0	0
25/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,476.0000	1,501.0000	1.694	0	0	0
25/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,826.0000	1,864.0000	2.081	0	0	0
25/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	366.0000	296.0000	(19.126)	0	0	0
25/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	612.0000	520.0000	(15.033)	0	0	0
25/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	742.0000	636.0000	(14.286)	0	0	0
25/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,863.0000	1,902.0000	2.093	0	0	0
25/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,082.0000	956.0000	(11.645)	0	0	0
25/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,369.0000	2,423.0000	2.279	0	0	0
25/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	596.0000	504.0000	(15.436)	0	0	0
25/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	990.0000	993.0000	0.303	0	0	0
25/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	809.0000	696.0000	(13.968)	0	0	0
25/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,156.0000	1,167.0000	0.952	0	0	0
25/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,248.0000	2,299.0000	2.269	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,509.0000	1,535.0000	1.723	0	0	0
25/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	334.0000	268.0000	(19.760)	0	0	0
25/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	560.0000	549.0000	(1.964)	0	0	0
25/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	727.0000	622.0000	(14.443)	0	0	0
25/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,647.0000	1,678.0000	1.882	0	0	0
25/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	646.0000	637.0000	(1.393)	0	0	0
25/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	166.0000	124.0000	(25.301)	0	0	0
25/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,509.0000	1,535.0000	1.723	0	0	0
25/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	669.0000	570.0000	(14.798)	0	0	0
25/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	533.0000	447.0000	(16.135)	0	0	0
25/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,476.0000	4,573.0000	2.167	0	0	0
25/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	424.0000	348.0000	(17.925)	0	0	0
25/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	45.0000	29.0000	(35.556)	0	0	0
25/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,050.0000	4,141.0000	2.247	0	0	0
25/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,575.0000	2,635.0000	2.330	0	0	0
25/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,667.0000	4,767.0000	2.143	0	0	0
25/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,682.0000	1,714.0000	1.902	0	0	0
25/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	712.0000	609.0000	(14.466)	0	0	0
25/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	926.0000	926.0000	-	0	0	0
25/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	261.0000	204.0000	(21.839)	0	0	0
25/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	54.0000	35.0000	(35.185)	0	0	0
25/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,225.0000	1,240.0000	1.224	0	0	0
25/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	172.0000	128.0000	(25.581)	0	0	0
25/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	86.0000	60.0000	(30.233)	0	0	0
25/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,491.0000	2,550.0000	2.369	0	0	0
25/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,938.0000	1,979.0000	2.116	0	0	0
25/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	50.0000	33.0000	(34.000)	0	0	0
25/02/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,577.0000	1,606.0000	1.839	0	0	0
25/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,135.0000	3,209.0000	2.360	0	0	0
25/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	99.0000	70.0000	(29.293)	0	0	0
25/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	65.0000	43.0000	(33.846)	0	0	0
25/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	564.0000	475.0000	(15.780)	0	0	0
25/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	826.0000	712.0000	(13.801)	0	0	0
25/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	83.0000	58.0000	(30.120)	0	0	0
25/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,763.0000	4,864.0000	2.121	0	0	0
25/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,332.0000	1,352.0000	1.502	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,003.0000	4,093.0000	2.248	0	0	0
25/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	315.0000	250.0000	(20.635)	0	0	0
25/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,285.0000	4,380.0000	2.217	0	0	0
25/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	580.0000	489.0000	(15.690)	0	0	0
25/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	835.0000	830.0000	(0.599)	0	0	0
25/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,122.0000	1,132.0000	0.891	0	0	0
25/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,097.0000	4,189.0000	2.246	0	0	0
25/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,328.0000	2,381.0000	2.277	0	0	0
25/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	560.0000	549.0000	(1.964)	0	0	0
25/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,091.0000	2,137.0000	2.200	0	0	0
25/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	72.0000	49.0000	(31.944)	0	0	0
25/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,543.0000	1,571.0000	1.815	0	0	0
25/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	758.0000	650.0000	(14.248)	0	0	0
25/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,285.0000	4,380.0000	2.217	0	0	0
25/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	278.0000	218.0000	(21.583)	0	0	0
25/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,001.0000	878.0000	(12.288)	0	0	0
25/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	377.0000	305.0000	(19.098)	0	0	0
25/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,908.0000	5,010.0000	2.078	0	0	0
25/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	72.0000	49.0000	(31.944)	0	0	0
25/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	715.0000	709.0000	(0.839)	0	0	0
25/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,129.0000	2,177.0000	2.255	0	0	0
25/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	52.0000	34.0000	(34.615)	0	0	0
25/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,138.0000	1,011.0000	(11.160)	0	0	0
25/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,196.0000	1,067.0000	(10.786)	0	0	0
25/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	69.0000	47.0000	(31.884)	0	0	0
25/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	89.0000	62.0000	(30.337)	0	0	0
25/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,196.0000	1,067.0000	(10.786)	0	0	0
25/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,715.0000	4,815.0000	2.121	0	0	0
25/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,318.0000	1,187.0000	(9.939)	0	0	0
25/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	804.0000	799.0000	(0.622)	0	0	0
25/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,909.0000	3,999.0000	2.302	0	0	0
25/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	183.0000	138.0000	(24.590)	0	0	0
25/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	305.0000	242.0000	(20.656)	0	0	0
25/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	48.0000	31.0000	(35.417)	0	0	0
25/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	519.0000	433.0000	(16.570)	0	0	0
25/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	715.0000	709.0000	(0.839)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	902.0000	781.0000	(13.415)	0	0	0
25/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	86.0000	60.0000	(30.233)	0	0	0
25/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	96.0000	67.0000	(30.208)	0	0	0
25/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,256.0000	1,126.0000	(10.350)	0	0	0
25/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	412.0000	337.0000	(18.204)	0	0	0
25/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,812.0000	4,913.0000	2.099	0	0	0
25/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	596.0000	504.0000	(15.436)	0	0	0
25/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,001.0000	878.0000	(12.288)	0	0	0
25/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,956.0000	4,046.0000	2.275	0	0	0
25/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,586.0000	3,669.0000	2.315	0	0	0
25/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	296.0000	234.0000	(20.946)	0	0	0
25/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,428.0000	4,525.0000	2.191	0	0	0
25/02/2009	£ / R 2009/06/12	15.75	Call	Currency Future	548.0000	461.0000	(15.876)	0	0	0
25/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	602.0000	592.0000	(1.661)	0	0	0
25/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,088.0000	1,096.0000	0.735	0	0	0
25/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	826.0000	712.0000	(13.801)	0	0	0
25/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	99.0000	70.0000	(29.293)	0	0	0
25/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	122.0000	88.0000	(27.869)	0	0	0
25/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,409.0000	2,465.0000	2.325	0	0	0
25/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,238.0000	4,332.0000	2.218	0	0	0
25/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	941.0000	818.0000	(13.071)	0	0	0
25/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	865.0000	862.0000	(0.347)	0	0	0
25/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	990.0000	993.0000	0.303	0	0	0
25/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	93.0000	65.0000	(30.108)	0	0	0
25/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,404.0000	3,484.0000	2.350	0	0	0
25/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,959.0000	3,029.0000	2.366	0	0	0
25/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	520.0000	507.0000	(2.500)	0	0	0
25/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,701.0000	2,765.0000	2.369	0	0	0
25/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,619.0000	4,718.0000	2.143	0	0	0
25/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,110.0000	983.0000	(11.441)	0	0	0
25/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	775.0000	665.0000	(14.194)	0	0	0
25/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	602.0000	592.0000	(1.661)	0	0	0
25/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	75.0000	51.0000	(32.000)	0	0	0
25/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	140.0000	103.0000	(26.429)	0	0	0
25/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	804.0000	799.0000	(0.622)	0	0	0
25/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	75.0000	51.0000	(32.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	482.0000	468.0000	(2.905)	0	0	0
25/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	902.0000	781.0000	(13.415)	0	0	0
25/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	941.0000	818.0000	(13.071)	0	0	0
25/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	56.0000	37.0000	(33.929)	0	0	0
25/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	501.0000	488.0000	(2.595)	0	0	0
25/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	922.0000	799.0000	(13.341)	0	0	0
25/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	791.0000	680.0000	(14.033)	0	0	0
25/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,863.0000	3,951.0000	2.278	0	0	0
25/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,863.0000	3,951.0000	2.278	0	0	0
25/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	237.0000	184.0000	(22.363)	0	0	0
25/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,091.0000	3,164.0000	2.362	0	0	0
25/02/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,612.0000	1,642.0000	1.861	0	0	0
25/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	581.0000	570.0000	(1.893)	0	0	0
25/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	865.0000	862.0000	(0.347)	0	0	0
25/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	445.0000	431.0000	(3.146)	0	0	0
25/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,138.0000	1,011.0000	(11.160)	0	0	0
25/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,055.0000	1,061.0000	0.569	0	0	0
25/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,682.0000	1,714.0000	1.902	0	0	0
25/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,167.0000	1,039.0000	(10.968)	0	0	0
25/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,287.0000	1,156.0000	(10.179)	0	0	0
25/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	519.0000	433.0000	(16.570)	0	0	0
25/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	623.0000	614.0000	(1.445)	0	0	0
25/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,382.0000	1,250.0000	(9.551)	0	0	0
25/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,122.0000	1,132.0000	0.891	0	0	0
25/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	758.0000	650.0000	(14.248)	0	0	0
25/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	863.0000	745.0000	(13.673)	0	0	0
25/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,129.0000	2,177.0000	2.255	0	0	0
25/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,055.0000	929.0000	(11.943)	0	0	0
25/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,659.0000	2,721.0000	2.332	0	0	0
25/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	668.0000	660.0000	(1.198)	0	0	0
25/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,491.0000	2,550.0000	2.369	0	0	0
25/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,976.0000	2,018.0000	2.126	0	0	0
25/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	278.0000	218.0000	(21.583)	0	0	0
25/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	540.0000	528.0000	(2.222)	0	0	0
25/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	245.0000	190.0000	(22.449)	0	0	0
25/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,226.0000	1,097.0000	(10.522)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	324.0000	259.0000	(20.062)	0	0	0
25/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	501.0000	488.0000	(2.595)	0	0	0
25/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	237.0000	184.0000	(22.363)	0	0	0
25/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,350.0000	1,218.0000	(9.778)	0	0	0
25/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,701.0000	2,765.0000	2.369	0	0	0
25/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	253.0000	197.0000	(22.134)	0	0	0
25/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	463.0000	449.0000	(3.024)	0	0	0
25/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,287.0000	1,156.0000	(10.179)	0	0	0
25/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	202.0000	154.0000	(23.762)	0	0	0
25/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,916.0000	2,985.0000	2.366	0	0	0
25/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	428.0000	413.0000	(3.505)	0	0	0
25/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,415.0000	1,282.0000	(9.399)	0	0	0
25/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	145.0000	107.0000	(26.207)	0	0	0
25/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,358.0000	3,438.0000	2.382	0	0	0
25/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,179.0000	3,255.0000	2.391	0	0	0
25/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,872.0000	2,940.0000	2.368	0	0	0
25/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	183.0000	138.0000	(24.590)	0	0	0
25/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	253.0000	197.0000	(22.134)	0	0	0
25/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,047.0000	3,119.0000	2.363	0	0	0
25/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,616.0000	2,678.0000	2.370	0	0	0
25/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,829.0000	2,896.0000	2.368	0	0	0
25/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	209.0000	159.0000	(23.923)	0	0	0
25/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	216.0000	165.0000	(23.611)	0	0	0
25/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,288.0000	2,340.0000	2.273	0	0	0
25/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	230.0000	177.0000	(23.043)	0	0	0
25/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,743.0000	2,808.0000	2.370	0	0	0
25/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,632.0000	3,716.0000	2.313	0	0	0
25/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,540.0000	3,623.0000	2.345	0	0	0
25/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	127.0000	92.0000	(27.559)	0	0	0
25/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,449.0000	3,530.0000	2.349	0	0	0
25/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	145.0000	107.0000	(26.207)	0	0	0
25/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,358.0000	3,438.0000	2.382	0	0	0
25/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	136.0000	99.0000	(27.206)	0	0	0
25/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	118.0000	85.0000	(27.966)	0	0	0
25/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	245.0000	190.0000	(22.449)	0	0	0
25/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,659.0000	2,721.0000	2.332	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	366.0000	296.0000	(19.126)	0	0	0
25/02/2009	£ / R 2009/09/14			Currency Future	14.8743	14.7613	(0.760)	14.9000	14.7600	28
25/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,082.0000	964.0000	(10.906)	0	0	0
25/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,507.0000	1,503.0000	(0.265)	0	0	0
25/02/2009	£ / R 2009/09/14	15.70	Put	Currency Future	1,788.0000	1,793.0000	0.280	0	0	0
25/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,918.0000	1,926.0000	0.417	0	0	0
25/02/2009	£ / R 2009/09/14	15.70	Call	Currency Future	963.0000	854.0000	(11.319)	0	0	0
25/02/2009	£ / R 2009/09/14	14.60	Put	Currency Future	1,064.0000	1,045.0000	(1.786)	0	0	0
25/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	892.0000	787.0000	(11.771)	0	0	0
25/02/2009	£ / R 2009/09/14	14.60	Call	Currency Future	1,338.0000	1,206.0000	(9.865)	0	0	0
25/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,005.0000	893.0000	(11.144)	0	0	0
25/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,148.0000	1,026.0000	(10.627)	0	0	0
25/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,681.0000	1,682.0000	0.059	0	0	0
25/02/2009	£ / R 2009/09/14	15.50	Call	Currency Future	1,020.0000	907.0000	(11.078)	0	0	0
25/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,374.0000	1,365.0000	(0.655)	0	0	0
25/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	910.0000	803.0000	(11.758)	0	0	0
25/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,018.0000	2,029.0000	0.545	0	0	0
25/02/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,646.0000	1,645.0000	(0.061)	0	0	0
25/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	843.0000	740.0000	(12.218)	0	0	0
25/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,951.0000	1,960.0000	0.461	0	0	0
25/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	876.0000	771.0000	(11.986)	0	0	0
25/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,239.0000	1,111.0000	(10.331)	0	0	0
25/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,885.0000	1,892.0000	0.371	0	0	0
25/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,215.0000	1,200.0000	(1.235)	0	0	0
25/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	859.0000	755.0000	(12.107)	0	0	0
25/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	927.0000	820.0000	(11.543)	0	0	0
25/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,066.0000	949.0000	(10.976)	0	0	0
25/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,853.0000	1,859.0000	0.324	0	0	0
25/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	991.0000	880.0000	(11.201)	0	0	0
25/02/2009	£ / R 2009/09/14	14.70	Put	Currency Future	1,124.0000	1,105.0000	(1.690)	0	0	0
25/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,820.0000	1,825.0000	0.275	0	0	0
25/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,716.0000	1,718.0000	0.117	0	0	0
25/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,985.0000	1,994.0000	0.453	0	0	0
25/02/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,052.0000	2,063.0000	0.536	0	0	0
25/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	892.0000	787.0000	(11.771)	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
25/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,541.0000	1,538.0000	(0.195)	0	0	0
25/02/2009	£ / R 2009/09/14	14.70	Call	Currency Future	1,298.0000	1,167.0000	(10.092)	0	0	0
25/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,050.0000	935.0000	(10.952)	0	0	0
25/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,239.0000	1,111.0000	(10.331)	0	0	0
25/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,918.0000	1,926.0000	0.417	0	0	0
25/02/2009	£ / R 2009/09/14	16.10	Call	Currency Future	827.0000	725.0000	(12.334)	0	0	0
25/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,035.0000	920.0000	(11.111)	0	0	0
25/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,576.0000	1,573.0000	(0.190)	0	0	0
25/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	945.0000	837.0000	(11.429)	0	0	0
25/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,681.0000	1,682.0000	0.059	0	0	0
25/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	1,005.0000	893.0000	(11.144)	0	0	0
25/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,215.0000	1,200.0000	(1.235)	0	0	0
25/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,341.0000	1,331.0000	(0.746)	0	0	0
25/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,166.0000	1,042.0000	(10.635)	0	0	0
25/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,066.0000	949.0000	(10.976)	0	0	0
25/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,541.0000	1,538.0000	(0.195)	0	0	0
25/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,014.0000	994.0000	(1.972)	0	0	0
25/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,611.0000	1,609.0000	(0.124)	0	0	0
25/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,853.0000	1,859.0000	0.324	0	0	0
25/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,363.0000	1,230.0000	(9.758)	0	0	0
25/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,039.0000	1,019.0000	(1.925)	0	0	0
25/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,220.0000	1,093.0000	(10.410)	0	0	0
25/02/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,388.0000	1,255.0000	(9.582)	0	0	0
25/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	895.0000	873.0000	(2.458)	0	0	0
25/02/2009	£ / R 2009/09/14	15.65	Call	Currency Future	976.0000	867.0000	(11.168)	0	0	0
25/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,493.0000	1,358.0000	(9.042)	0	0	0
25/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	850.0000	827.0000	(2.706)	0	0	0
25/02/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,309.0000	1,298.0000	(0.840)	0	0	0
25/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	918.0000	896.0000	(2.397)	0	0	0
25/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	927.0000	820.0000	(11.543)	0	0	0
25/02/2009	£ / R 2009/09/14	13.95	Put	Currency Future	765.0000	740.0000	(3.268)	0	0	0
25/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,520.0000	1,384.0000	(8.947)	0	0	0
25/02/2009	£ / R 2009/09/14	15.65	Put	Currency Future	1,752.0000	1,755.0000	0.171	0	0	0
25/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,547.0000	1,411.0000	(8.791)	0	0	0
25/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,631.0000	1,494.0000	(8.400)	0	0	0
25/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,114.0000	994.0000	(10.772)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/09/14	15.00	Call	Currency Future	1,184.0000	1,059.0000	(10.557)	0	0	0
25/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	873.0000	850.0000	(2.635)	0	0	0
25/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,575.0000	1,438.0000	(8.698)	0	0	0
25/02/2009	£ / R 2009/09/14	14.05	Put	Currency Future	807.0000	783.0000	(2.974)	0	0	0
25/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,440.0000	1,433.0000	(0.486)	0	0	0
25/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	989.0000	969.0000	(2.022)	0	0	0
25/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,689.0000	1,551.0000	(8.171)	0	0	0
25/02/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,154.0000	1,136.0000	(1.560)	0	0	0
25/02/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,202.0000	1,076.0000	(10.483)	0	0	0
25/02/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,278.0000	1,148.0000	(10.172)	0	0	0
25/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,246.0000	1,232.0000	(1.124)	0	0	0
25/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,166.0000	1,042.0000	(10.635)	0	0	0
25/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,414.0000	1,280.0000	(9.477)	0	0	0
25/02/2009	£ / R 2009/09/14	15.25	Call	Currency Future	1,098.0000	979.0000	(10.838)	0	0	0
25/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,258.0000	1,129.0000	(10.254)	0	0	0
25/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,277.0000	1,265.0000	(0.940)	0	0	0
25/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,318.0000	1,186.0000	(10.015)	0	0	0
25/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,440.0000	1,306.0000	(9.306)	0	0	0
25/02/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,093.0000	1,075.0000	(1.647)	0	0	0
25/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,440.0000	1,306.0000	(9.306)	0	0	0
25/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	965.0000	944.0000	(2.176)	0	0	0
25/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,184.0000	1,168.0000	(1.351)	0	0	0
25/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,258.0000	1,129.0000	(10.254)	0	0	0
25/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,466.0000	1,331.0000	(9.209)	0	0	0
25/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,082.0000	964.0000	(10.906)	0	0	0
25/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	965.0000	944.0000	(2.176)	0	0	0
25/02/2009	£ / R 2009/09/14	15.15	Put	Currency Future	1,407.0000	1,399.0000	(0.569)	0	0	0
25/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,148.0000	1,026.0000	(10.627)	0	0	0
25/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,341.0000	1,331.0000	(0.746)	0	0	0
25/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	991.0000	880.0000	(11.201)	0	0	0
25/02/2009	£ / R 2009/09/14	15.25	Put	Currency Future	1,473.0000	1,468.0000	(0.339)	0	0	0
25/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,374.0000	1,365.0000	(0.655)	0	0	0
25/02/2009	£ / R 2009/09/14	15.15	Call	Currency Future	1,131.0000	1,010.0000	(10.698)	0	0	0
25/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	942.0000	920.0000	(2.335)	0	0	0
25/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,507.0000	1,503.0000	(0.265)	0	0	0
25/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,716.0000	1,718.0000	0.117	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,246.0000	1,232.0000	(1.124)	0	0	0
25/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,184.0000	1,168.0000	(1.351)	0	0	0
25/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,220.0000	1,093.0000	(10.410)	0	0	0
25/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,050.0000	935.0000	(10.952)	0	0	0
25/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,576.0000	1,573.0000	(0.190)	0	0	0
25/02/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,660.0000	1,522.0000	(8.313)	0	0	0
25/02/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,603.0000	1,466.0000	(8.546)	0	0	0
25/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	918.0000	896.0000	(2.397)	0	0	0
25/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,493.0000	1,358.0000	(9.042)	0	0	0
25/02/2009	£ / R 2009/09/14	14.10	Put	Currency Future	828.0000	805.0000	(2.778)	0	0	0
25/02/2009	£ / R 2009/09/14	14.00	Put	Currency Future	785.0000	761.0000	(3.057)	0	0	0
25/02/2009	€ / R 2009/03/16			Currency Future	12.7708	12.8065	0.280	0.0000	0.0000	5,894
25/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
25/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	35.0000	23.0000	(34.286)	0	0	0
25/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,699.0000	2,658.0000	(1.519)	0	0	0
25/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,455.0000	2,413.0000	(1.711)	0	0	0
25/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,523.0000	2,557.0000	1.348	0	0	0
25/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	1,020.0000	966.0000	(5.294)	0	0	0
25/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,071.0000	3,107.0000	1.172	0	0	0
25/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,239.0000	3,200.0000	(1.204)	0	0	0
25/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	2,895.0000	2,854.0000	(1.416)	0	0	0
25/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	164.0000	143.0000	(12.805)	0	0	0
25/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,390.0000	1,346.0000	(3.165)	0	0	0
25/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	15.0000	11.0000	(26.667)	0	0	0
25/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	176.0000	154.0000	(12.500)	0	0	0
25/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
25/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
25/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	26.0000	19.0000	(26.923)	0	0	0
25/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,741.0000	1,766.0000	1.436	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	5.0000	1.0000	(80.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,677.0000	1,638.0000	(2.326)	0	0	0
25/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
25/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,157.0000	1,107.0000	(4.322)	0	0	0
25/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,438.0000	1,395.0000	(2.990)	0	0	0
25/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,486.0000	3,448.0000	(1.090)	0	0	0
25/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,672.0000	2,707.0000	1.310	0	0	0
25/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0
25/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,376.0000	2,407.0000	1.305	0	0	0
25/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
25/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
25/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,166.0000	1,189.0000	1.973	0	0	0
25/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	25.0000	14.0000	(44.000)	0	0	0
25/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	20.0000	9.0000	(55.000)	0	0	0
25/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,371.0000	3,407.0000	1.068	0	0	0
25/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	425.0000	370.0000	(12.941)	0	0	0
25/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,356.0000	1,380.0000	1.770	0	0	0
25/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	142.0000	118.0000	(16.901)	0	0	0
25/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,082.0000	4,045.0000	(0.906)	0	0	0
25/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	29.0000	23.0000	(20.690)	0	0	0
25/02/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,171.0000	3,207.0000	1.135	0	0	0
25/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	605.0000	548.0000	(9.421)	0	0	0
25/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	246.0000	227.0000	(7.724)	0	0	0
25/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	44.0000	42.0000	(4.545)	0	0	0
25/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	5.0000	1.0000	(80.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,533.0000	1,492.0000	(2.674)	0	0	0
25/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,329.0000	5,294.0000	(0.657)	0	0	0
25/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,821.0000	1,783.0000	(2.087)	0	0	0
25/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	978.0000	1,001.0000	2.352	0	0	0
25/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	8.0000	1.0000	(87.500)	0	0	0
25/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,140.0000	3,101.0000	(1.242)	0	0	0
25/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,308.0000	2,266.0000	(1.820)	0	0	0
25/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	48.0000	44.0000	(8.333)	0	0	0
25/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	562.0000	575.0000	2.313	0	0	0
25/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,112.0000	2,072.0000	(1.894)	0	0	0
25/02/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	277.0000	234.0000	(15.523)	0	0	0
25/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	91.0000	72.0000	(20.879)	0	0	0
25/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,672.0000	2,707.0000	1.310	0	0	0
25/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,357.0000	2,315.0000	(1.782)	0	0	0
25/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	14.0000	5.0000	(64.286)	0	0	0
25/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,530.0000	4,494.0000	(0.795)	0	0	0
25/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	301.0000	285.0000	(5.316)	0	0	0
25/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	330.0000	278.0000	(15.758)	0	0	0
25/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	42.0000	40.0000	(4.762)	0	0	0
25/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,387.0000	3,349.0000	(1.122)	0	0	0
25/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	45.0000	32.0000	(28.889)	0	0	0
25/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,886.0000	1,912.0000	1.379	0	0	0
25/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,452.0000	1,476.0000	1.653	0	0	0
25/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	330.0000	278.0000	(15.758)	0	0	0
25/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	301.0000	285.0000	(5.316)	0	0	0
25/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	232.0000	194.0000	(16.379)	0	0	0
25/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	61.0000	53.0000	(13.115)	0	0	0
25/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	28.0000	21.0000	(25.000)	0	0	0
25/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	32.0000	20.0000	(37.500)	0	0	0
25/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	889.0000	834.0000	(6.187)	0	0	0
25/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	32.0000	27.0000	(15.625)	0	0	0
25/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	15.0000	6.0000	(60.000)	0	0	0
25/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,932.0000	3,896.0000	(0.916)	0	0	0
25/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
25/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,734.0000	3,697.0000	(0.991)	0	0	0
25/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	110.0000	90.0000	(18.182)	0	0	0
25/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,338.0000	3,300.0000	(1.138)	0	0	0
25/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
25/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,944.0000	2,904.0000	(1.359)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	643.0000	586.0000	(8.865)	0	0	0
25/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	230.0000	210.0000	(8.696)	0	0	0
25/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	528.0000	538.0000	1.894	0	0	0
25/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	8.0000	2.0000	(75.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
25/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,161.0000	2,120.0000	(1.897)	0	0	0
25/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	403.0000	401.0000	(0.496)	0	0	0
25/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,553.0000	2,511.0000	(1.645)	0	0	0
25/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	13.0000	4.0000	(69.231)	0	0	0
25/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,721.0000	2,757.0000	1.323	0	0	0
25/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,111.0000	1,060.0000	(4.590)	0	0	0
25/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,501.0000	1,525.0000	1.599	0	0	0
25/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	1,984.0000	2,011.0000	1.361	0	0	0
25/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,229.0000	2,258.0000	1.301	0	0	0
25/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	889.0000	834.0000	(6.187)	0	0	0
25/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,581.0000	1,540.0000	(2.593)	0	0	0
25/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	30.0000	18.0000	(40.000)	0	0	0
25/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,771.0000	2,807.0000	1.299	0	0	0
25/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	1,935.0000	1,961.0000	1.344	0	0	0
25/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	847.0000	791.0000	(6.612)	0	0	0
25/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	82.0000	66.0000	(19.512)	0	0	0
25/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	494.0000	438.0000	(11.336)	0	0	0
25/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	10.0000	2.0000	(80.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,581.0000	1,540.0000	(2.593)	0	0	0
25/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	97.0000	78.0000	(19.588)	0	0	0
25/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,065.0000	1,013.0000	(4.883)	0	0	0
25/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	322.0000	312.0000	(3.106)	0	0	0
25/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,773.0000	1,736.0000	(2.087)	0	0	0
25/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	52.0000	47.0000	(9.615)	0	0	0
25/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,880.0000	4,844.0000	(0.738)	0	0	0
25/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	118.0000	98.0000	(16.949)	0	0	0
25/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	86.0000	69.0000	(19.767)	0	0	0
25/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	21.0000	11.0000	(47.619)	0	0	0
25/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	78.0000	63.0000	(19.231)	0	0	0
25/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	232.0000	194.0000	(16.379)	0	0	0
25/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	301.0000	255.0000	(15.282)	0	0	0
25/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,279.0000	2,308.0000	1.272	0	0	0
25/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
25/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	976.0000	921.0000	(5.635)	0	0	0
25/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
25/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	403.0000	401.0000	(0.496)	0	0	0
25/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	459.0000	404.0000	(11.983)	0	0	0
25/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,131.0000	2,159.0000	1.314	0	0	0
25/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	18.0000	8.0000	(55.556)	0	0	0
25/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,886.0000	1,912.0000	1.379	0	0	0
25/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	683.0000	626.0000	(8.346)	0	0	0
25/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
25/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	2,971.0000	3,007.0000	1.212	0	0	0
25/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,789.0000	1,814.0000	1.397	0	0	0
25/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,331.0000	4,294.0000	(0.854)	0	0	0
25/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	348.0000	340.0000	(2.299)	0	0	0
25/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	2,921.0000	2,957.0000	1.232	0	0	0
25/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,485.0000	1,443.0000	(2.828)	0	0	0
25/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,870.0000	1,831.0000	(2.086)	0	0	0
25/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
25/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,602.0000	2,560.0000	(1.614)	0	0	0
25/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
25/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	3,042.0000	3,003.0000	(1.282)	0	0	0
25/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	15.0000	6.0000	(60.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	723.0000	666.0000	(7.884)	0	0	0
25/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
25/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
25/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,082.0000	4,045.0000	(0.906)	0	0	0
25/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,157.0000	1,107.0000	(4.322)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	30.0000	24.0000	(20.000)	0	0	0
25/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,404.0000	1,428.0000	1.709	0	0	0
25/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,692.0000	1,717.0000	1.478	0	0	0
25/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	144.0000	123.0000	(14.583)	0	0	0
25/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,259.0000	2,217.0000	(1.859)	0	0	0
25/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	34.0000	22.0000	(35.294)	0	0	0
25/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	157.0000	131.0000	(16.561)	0	0	0
25/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,830.0000	4,794.0000	(0.745)	0	0	0
25/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	110.0000	90.0000	(18.182)	0	0	0
25/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	494.0000	438.0000	(11.336)	0	0	0
25/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	4,032.0000	3,995.0000	(0.918)	0	0	0
25/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,650.0000	2,609.0000	(1.547)	0	0	0
25/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	74.0000	61.0000	(17.568)	0	0	0
25/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	16.0000	12.0000	(25.000)	0	0	0
25/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,833.0000	3,796.0000	(0.965)	0	0	0
25/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,091.0000	3,052.0000	(1.262)	0	0	0
25/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
25/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,231.0000	4,195.0000	(0.851)	0	0	0
25/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,474.0000	2,507.0000	1.334	0	0	0
25/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,883.0000	3,846.0000	(0.953)	0	0	0
25/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,436.0000	3,399.0000	(1.077)	0	0	0
25/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,622.0000	2,657.0000	1.335	0	0	0
25/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,596.0000	1,621.0000	1.566	0	0	0
25/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,131.0000	2,159.0000	1.314	0	0	0
25/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,846.0000	2,805.0000	(1.441)	0	0	0
25/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	34.0000	30.0000	(11.765)	0	0	0
25/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,203.0000	1,154.0000	(4.073)	0	0	0
25/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,091.0000	3,052.0000	(1.262)	0	0	0
25/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
25/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,281.0000	4,245.0000	(0.841)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,327.0000	2,358.0000	1.332	0	0	0
25/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	97.0000	78.0000	(19.588)	0	0	0
25/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	39.0000	35.0000	(10.256)	0	0	0
25/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,390.0000	1,346.0000	(3.165)	0	0	0
25/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	9.0000	2.0000	(77.778)	0	0	0
25/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,699.0000	2,658.0000	(1.519)	0	0	0
25/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	46.0000	43.0000	(6.522)	0	0	0
25/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
25/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	6.0000	1.0000	(83.333)	0	0	0
25/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	35.0000	23.0000	(34.286)	0	0	0
25/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,452.0000	1,476.0000	1.653	0	0	0
25/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,180.0000	2,209.0000	1.330	0	0	0
25/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
25/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,725.0000	1,687.0000	(2.203)	0	0	0
25/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	31.0000	25.0000	(19.355)	0	0	0
25/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,548.0000	1,573.0000	1.615	0	0	0
25/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	10.0000	2.0000	(80.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	103.0000	84.0000	(18.447)	0	0	0
25/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,580.0000	4,544.0000	(0.786)	0	0	0
25/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,180.0000	2,209.0000	1.330	0	0	0
25/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
25/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,356.0000	1,380.0000	1.770	0	0	0
25/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	17.0000	7.0000	(58.824)	0	0	0
25/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,684.0000	3,647.0000	(1.004)	0	0	0
25/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,376.0000	2,407.0000	1.305	0	0	0
25/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	976.0000	921.0000	(5.635)	0	0	0
25/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	9.0000	2.0000	(77.778)	0	0	0
25/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,870.0000	1,831.0000	(2.086)	0	0	0
25/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,288.0000	3,250.0000	(1.156)	0	0	0
25/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	103.0000	84.0000	(18.447)	0	0	0
25/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,993.0000	2,953.0000	(1.336)	0	0	0
25/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	40.0000	37.0000	(7.500)	0	0	0
25/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	28.0000	16.0000	(42.857)	0	0	0
25/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,783.0000	3,746.0000	(0.978)	0	0	0
25/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,535.0000	3,498.0000	(1.047)	0	0	0
25/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	74.0000	63.0000	(14.865)	0	0	0
25/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	59.0000	51.0000	(13.559)	0	0	0
25/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,210.0000	2,169.0000	(1.855)	0	0	0
25/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,982.0000	3,945.0000	(0.929)	0	0	0
25/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,438.0000	1,395.0000	(2.990)	0	0	0
25/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,837.0000	1,863.0000	1.415	0	0	0
25/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,748.0000	2,707.0000	(1.492)	0	0	0
25/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
25/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,343.0000	1,298.0000	(3.351)	0	0	0
25/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,082.0000	2,109.0000	1.297	0	0	0
25/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
25/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	795.0000	819.0000	3.019	0	0	0
25/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	932.0000	877.0000	(5.901)	0	0	0
25/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	32.0000	20.0000	(37.500)	0	0	0
25/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	11.0000	3.0000	(72.727)	0	0	0
25/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,424.0000	2,457.0000	1.361	0	0	0
25/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	64.0000	55.0000	(14.063)	0	0	0
25/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
25/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,918.0000	1,879.0000	(2.033)	0	0	0
25/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	37.0000	33.0000	(10.811)	0	0	0
25/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,634.0000	3,597.0000	(1.018)	0	0	0
25/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	90.0000	77.0000	(14.444)	0	0	0
25/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,980.0000	4,944.0000	(0.723)	0	0	0
25/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,966.0000	1,927.0000	(1.984)	0	0	0
25/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,644.0000	1,669.0000	1.521	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	711.0000	733.0000	3.094	0	0	0
25/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
25/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,504.0000	2,462.0000	(1.677)	0	0	0
25/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
25/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	23.0000	12.0000	(47.826)	0	0	0
25/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
25/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
25/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,871.0000	2,907.0000	1.254	0	0	0
25/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	49.0000	45.0000	(8.163)	0	0	0
25/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	530.0000	474.0000	(10.566)	0	0	0
25/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	4,181.0000	4,145.0000	(0.861)	0	0	0
25/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,572.0000	2,607.0000	1.361	0	0	0
25/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,629.0000	1,589.0000	(2.455)	0	0	0
25/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	751.0000	775.0000	3.196	0	0	0
25/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	201.0000	180.0000	(10.448)	0	0	0
25/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,387.0000	3,349.0000	(1.122)	0	0	0
25/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,190.0000	3,151.0000	(1.223)	0	0	0
25/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	463.0000	467.0000	0.864	0	0	0
25/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,602.0000	2,560.0000	(1.614)	0	0	0
25/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	211.0000	177.0000	(16.114)	0	0	0
25/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	2,064.0000	2,023.0000	(1.986)	0	0	0
25/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
25/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	932.0000	877.0000	(5.901)	0	0	0
25/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	27.0000	20.0000	(25.926)	0	0	0
25/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	361.0000	307.0000	(14.958)	0	0	0
25/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	886.0000	909.0000	2.596	0	0	0
25/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	374.0000	370.0000	(1.070)	0	0	0
25/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,406.0000	2,364.0000	(1.746)	0	0	0
25/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	282.0000	264.0000	(6.383)	0	0	0
25/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	57.0000	45.0000	(21.053)	0	0	0
25/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	254.0000	213.0000	(16.142)	0	0	0
25/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	192.0000	161.0000	(16.146)	0	0	0
25/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	74.0000	63.0000	(14.865)	0	0	0
25/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	101.0000	86.0000	(14.851)	0	0	0
25/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	795.0000	819.0000	3.019	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	432.0000	433.0000	0.231	0	0	0
25/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	672.0000	692.0000	2.976	0	0	200
25/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	65.0000	53.0000	(18.462)	0	0	0
25/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	374.0000	370.0000	(1.070)	0	0	0
25/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	80.0000	68.0000	(15.000)	0	0	0
25/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,296.0000	1,250.0000	(3.549)	0	0	0
25/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	80.0000	68.0000	(15.000)	0	0	0
25/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	751.0000	775.0000	3.196	0	0	0
25/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	90.0000	77.0000	(14.444)	0	0	0
25/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	711.0000	733.0000	3.094	0	0	0
25/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	67.0000	57.0000	(14.925)	0	0	0
25/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	254.0000	213.0000	(16.142)	0	0	0
25/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	978.0000	1,001.0000	2.352	0	0	0
25/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	432.0000	433.0000	0.231	0	0	0
25/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	211.0000	177.0000	(16.114)	0	0	0
25/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	805.0000	749.0000	(6.957)	0	0	0
25/02/2009	€ / R 2009/03/16	11.75	Put	Currency Future	51.0000	38.0000	(25.490)	0	0	0
25/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	528.0000	538.0000	1.894	0	0	0
25/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	45.0000	32.0000	(28.889)	0	0	0
25/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	932.0000	955.0000	2.468	0	0	0
25/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	61.0000	49.0000	(19.672)	0	0	0
25/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	157.0000	131.0000	(16.561)	0	0	0
25/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	764.0000	707.0000	(7.461)	0	0	0
25/02/2009	€ / R 2009/03/16	12.25	Call	Currency Future	634.0000	652.0000	2.839	0	0	0
25/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	683.0000	626.0000	(8.346)	0	0	0
25/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	54.0000	41.0000	(24.074)	0	0	0
25/02/2009	€ / R 2009/03/16	12.25	Put	Currency Future	114.0000	96.0000	(15.789)	0	0	0
25/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,025.0000	1,048.0000	2.244	0	0	0
25/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	174.0000	145.0000	(16.667)	0	0	0
25/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	495.0000	502.0000	1.414	0	0	0
25/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	154.0000	132.0000	(14.286)	0	0	0
25/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	134.0000	114.0000	(14.925)	0	0	0
25/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	142.0000	118.0000	(16.901)	0	0	0
25/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	562.0000	575.0000	2.313	0	0	0
25/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	126.0000	105.0000	(16.667)	0	0	0
25/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	61.0000	49.0000	(19.672)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	932.0000	955.0000	2.468	0	0	0
25/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	127.0000	106.0000	(16.535)	0	0	0
25/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	3.0000	0.0000	(100.000)	0	0	0
25/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	598.0000	613.0000	2.508	0	0	0
25/02/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,271.0000	3,307.0000	1.101	0	0	0
25/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,474.0000	2,507.0000	1.334	0	0	0
25/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,071.0000	1,094.0000	2.148	0	0	0
25/02/2009	€ / R 2009/03/16	12.00	Call	Currency Future	840.0000	864.0000	2.857	0	0	0
25/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,025.0000	1,048.0000	2.244	0	0	0
25/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	54.0000	41.0000	(24.074)	0	0	0
25/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	598.0000	613.0000	2.508	0	0	0
25/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,140.0000	3,101.0000	(1.242)	0	0	0
25/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	127.0000	106.0000	(16.535)	0	0	0
25/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,261.0000	1,284.0000	1.824	0	0	0
25/02/2009	€ / R 2009/03/16	11.70	Put	Currency Future	48.0000	35.0000	(27.083)	0	0	0
25/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
25/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,166.0000	1,189.0000	1.973	0	0	0
25/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	40.0000	27.0000	(32.500)	0	0	0
25/02/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,118.0000	1,141.0000	2.057	0	0	0
25/02/2009	€ / R 2009/03/16	11.60	Put	Currency Future	42.0000	30.0000	(28.571)	0	0	0
25/02/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,213.0000	1,236.0000	1.896	0	0	0
25/02/2009	€ / R 2009/03/16	12.00	Put	Currency Future	70.0000	58.0000	(17.143)	0	0	0
25/02/2009	€ / R 2009/03/16	11.50	Put	Currency Future	38.0000	25.0000	(34.211)	0	0	0
25/02/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,308.0000	1,332.0000	1.835	0	0	0
25/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	282.0000	264.0000	(6.383)	0	0	0
25/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	263.0000	245.0000	(6.844)	0	0	0
25/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	392.0000	338.0000	(13.776)	0	0	0
25/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	361.0000	307.0000	(14.958)	0	0	0
25/02/2009	€ / R 2009/06/12			Currency Future	12.9767	13.0166	0.307	0.0000	0.0000	2,900
25/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	639.0000	578.0000	(9.546)	0	0	0
25/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	668.0000	645.0000	(3.443)	0	0	0
25/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,510.0000	1,447.0000	(4.172)	0	0	0
25/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	816.0000	795.0000	(2.574)	0	0	0
25/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	720.0000	698.0000	(3.056)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	605.0000	583.0000	(3.636)	0	0	0
25/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,893.0000	1,832.0000	(3.222)	0	0	0
25/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	636.0000	613.0000	(3.616)	0	0	0
25/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	891.0000	829.0000	(6.958)	0	0	0
25/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,298.0000	1,234.0000	(4.931)	0	0	0
25/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	232.0000	212.0000	(8.621)	0	0	0
25/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	959.0000	897.0000	(6.465)	0	0	0
25/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,029.0000	966.0000	(6.122)	0	0	0
25/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	702.0000	680.0000	(3.134)	0	0	0
25/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	270.0000	248.0000	(8.148)	0	0	0
25/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	925.0000	862.0000	(6.811)	0	0	0
25/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	474.0000	451.0000	(4.852)	0	0	0
25/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,056.0000	1,995.0000	(2.967)	0	0	0
25/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,064.0000	1,002.0000	(5.827)	0	0	0
25/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,223.0000	2,163.0000	(2.699)	0	0	0
25/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	685.0000	662.0000	(3.358)	0	0	0
25/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	825.0000	763.0000	(7.515)	0	0	0
25/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	185.0000	165.0000	(10.811)	0	0	0
25/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,933.0000	1,872.0000	(3.156)	0	0	0
25/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	591.0000	569.0000	(3.723)	0	0	0
25/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	171.0000	152.0000	(11.111)	0	0	0
25/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	199.0000	180.0000	(9.548)	0	0	0
25/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	731.0000	670.0000	(8.345)	0	0	0
25/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	793.0000	732.0000	(7.692)	0	0	0
25/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	291.0000	268.0000	(7.904)	0	0	0
25/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	534.0000	476.0000	(10.861)	0	0	0
25/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	758.0000	736.0000	(2.902)	0	0	0
25/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	443.0000	420.0000	(5.192)	0	0	0
25/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,736.0000	1,673.0000	(3.629)	0	0	0
25/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,367.0000	1,303.0000	(4.682)	0	0	0
25/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,139.0000	2,079.0000	(2.805)	0	0	0
25/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,659.0000	1,596.0000	(3.797)	0	0	0
25/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	260.0000	239.0000	(8.077)	0	0	0
25/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	858.0000	796.0000	(7.226)	0	0	0
25/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
25/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	911.0000	893.0000	(1.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	414.0000	391.0000	(5.556)	0	0	0
25/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,029.0000	966.0000	(6.122)	0	0	0
25/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	312.0000	290.0000	(7.051)	0	0	0
25/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,402.0000	1,339.0000	(4.494)	0	0	0
25/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	577.0000	555.0000	(3.813)	0	0	0
25/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	557.0000	498.0000	(10.592)	0	0	0
25/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,814.0000	1,752.0000	(3.418)	0	0	0
25/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	412.0000	359.0000	(12.864)	0	0	0
25/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	429.0000	405.0000	(5.594)	0	0	0
25/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	490.0000	467.0000	(4.694)	0	0	0
25/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	605.0000	583.0000	(3.636)	0	0	0
25/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,088.0000	1,076.0000	(1.103)	0	0	0
25/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	336.0000	313.0000	(6.845)	0	0	0
25/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	524.0000	501.0000	(4.389)	0	0	0
25/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	858.0000	796.0000	(7.226)	0	0	0
25/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,100.0000	1,038.0000	(5.636)	0	0	0
25/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,264.0000	1,201.0000	(4.984)	0	0	0
25/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,394.0000	2,336.0000	(2.423)	0	0	0
25/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,027.0000	1,012.0000	(1.461)	0	0	0
25/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,308.0000	2,249.0000	(2.556)	0	0	0
25/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,437.0000	1,374.0000	(4.384)	0	0	0
25/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	670.0000	608.0000	(9.254)	0	0	0
25/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	386.0000	363.0000	(5.959)	0	0	0
25/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	450.0000	396.0000	(12.000)	0	0	0
25/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	816.0000	795.0000	(2.574)	0	0	0
25/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	777.0000	756.0000	(2.703)	0	0	0
25/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	685.0000	662.0000	(3.358)	0	0	0
25/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	670.0000	608.0000	(9.254)	0	0	0
25/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	701.0000	639.0000	(8.845)	0	0	0
25/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	796.0000	775.0000	(2.638)	0	0	0
25/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,230.0000	1,167.0000	(5.122)	0	0	0
25/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	639.0000	578.0000	(9.546)	0	0	0
25/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,584.0000	1,521.0000	(3.977)	0	0	0
25/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	884.0000	865.0000	(2.149)	0	0	0
25/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	507.0000	484.0000	(4.536)	0	0	0
25/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	651.0000	629.0000	(3.379)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,265.0000	2,206.0000	(2.605)	0	0	0
25/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,197.0000	1,134.0000	(5.263)	0	0	0
25/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	559.0000	536.0000	(4.114)	0	0	0
25/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	192.0000	172.0000	(10.417)	0	0	0
25/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,510.0000	1,447.0000	(4.172)	0	0	0
25/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	796.0000	775.0000	(2.638)	0	0	0
25/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,481.0000	2,423.0000	(2.338)	0	0	0
25/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	386.0000	363.0000	(5.959)	0	0	0
25/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	158.0000	140.0000	(11.392)	0	0	0
25/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,481.0000	2,423.0000	(2.338)	0	0	0
25/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,181.0000	2,121.0000	(2.751)	0	0	0
25/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,139.0000	2,079.0000	(2.805)	0	0	0
25/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,132.0000	1,070.0000	(5.477)	0	0	0
25/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	158.0000	140.0000	(11.392)	0	0	0
25/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	145.0000	128.0000	(11.724)	0	0	0
25/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	215.0000	195.0000	(9.302)	0	0	0
25/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	474.0000	451.0000	(4.852)	0	0	0
25/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,974.0000	1,913.0000	(3.090)	0	0	0
25/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	232.0000	212.0000	(8.621)	0	0	0
25/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,298.0000	1,234.0000	(4.931)	0	0	0
25/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	251.0000	229.0000	(8.765)	0	0	0
25/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	124.0000	108.0000	(12.903)	0	0	0
25/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,367.0000	1,303.0000	(4.682)	0	0	0
25/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,697.0000	1,635.0000	(3.654)	0	0	0
25/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,056.0000	1,995.0000	(2.967)	0	0	0
25/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,657.0000	2,601.0000	(2.108)	0	0	0
25/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	400.0000	377.0000	(5.750)	0	0	0
25/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,332.0000	1,269.0000	(4.730)	0	0	0
25/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,569.0000	2,512.0000	(2.219)	0	0	0
25/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
25/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,473.0000	1,410.0000	(4.277)	0	0	0
25/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	360.0000	337.0000	(6.389)	0	0	0
25/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	443.0000	420.0000	(5.192)	0	0	0
25/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	134.0000	118.0000	(11.940)	0	0	0
25/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,547.0000	1,484.0000	(4.072)	0	0	0
25/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,164.0000	1,102.0000	(5.326)	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
25/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	324.0000	301.0000	(7.099)	0	0	0
25/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,747.0000	2,691.0000	(2.039)	0	0	0
25/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	280.0000	258.0000	(7.857)	0	0	0
25/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	373.0000	350.0000	(6.166)	0	0	0
25/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	541.0000	518.0000	(4.251)	0	0	0
25/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,853.0000	1,792.0000	(3.292)	0	0	0
25/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	459.0000	435.0000	(5.229)	0	0	0
25/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,775.0000	1,712.0000	(3.549)	0	0	0
25/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,473.0000	1,410.0000	(4.277)	0	0	0
25/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	241.0000	220.0000	(8.714)	0	0	0
25/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	224.0000	203.0000	(9.375)	0	0	0
25/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	541.0000	518.0000	(4.251)	0	0	0
25/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	2,015.0000	1,954.0000	(3.027)	0	0	0
25/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	431.0000	377.0000	(12.529)	0	0	0
25/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,132.0000	1,070.0000	(5.477)	0	0	0
25/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	301.0000	279.0000	(7.309)	0	0	0
25/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,057.0000	1,044.0000	(1.230)	0	0	0
25/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,621.0000	1,558.0000	(3.886)	0	0	0
25/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	336.0000	313.0000	(6.845)	0	0	0
25/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,547.0000	1,484.0000	(4.072)	0	0	0
25/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	400.0000	377.0000	(5.750)	0	0	0
25/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,893.0000	1,832.0000	(3.222)	0	0	0
25/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,120.0000	1,108.0000	(1.071)	0	0	0
25/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	270.0000	248.0000	(8.148)	0	0	0
25/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	559.0000	536.0000	(4.114)	0	0	0
25/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,736.0000	1,673.0000	(3.629)	0	0	0
25/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	312.0000	290.0000	(7.051)	0	0	0
25/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	373.0000	350.0000	(6.166)	0	0	0
25/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	636.0000	613.0000	(3.616)	0	0	0
25/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,097.0000	2,037.0000	(2.861)	0	0	0
25/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	994.0000	931.0000	(6.338)	0	0	0
25/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	393.0000	342.0000	(12.977)	0	0	0
25/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	620.0000	598.0000	(3.548)	0	0	0
25/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	777.0000	756.0000	(2.703)	0	0	0
25/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	348.0000	325.0000	(6.609)	0	0	0
25/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,320.0000	1,315.0000	(0.379)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	959.0000	897.0000	(6.465)	0	0	0
25/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	360.0000	337.0000	(6.389)	0	0	0
25/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,164.0000	1,102.0000	(5.326)	0	0	0
25/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	294.0000	249.0000	(15.306)	0	0	0
25/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,584.0000	1,521.0000	(3.977)	0	0	0
25/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	939.0000	922.0000	(1.810)	0	0	0
25/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	513.0000	455.0000	(11.306)	0	0	0
25/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,464.0000	1,464.0000	-	0	0	0
25/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	265.0000	222.0000	(16.226)	0	0	0
25/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	309.0000	263.0000	(14.887)	0	0	0
25/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,391.0000	1,389.0000	(0.144)	0	0	0
25/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	609.0000	549.0000	(9.852)	0	0	0
25/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,027.0000	1,012.0000	(1.461)	0	0	0
25/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	857.0000	837.0000	(2.334)	0	0	0
25/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,659.0000	1,596.0000	(3.797)	0	0	0
25/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,428.0000	1,426.0000	(0.140)	0	0	0
25/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	534.0000	476.0000	(10.861)	0	0	0
25/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	412.0000	359.0000	(12.864)	0	0	0
25/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	225.0000	186.0000	(17.333)	0	0	0
25/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	911.0000	893.0000	(1.976)	0	0	0
25/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,088.0000	1,076.0000	(1.103)	0	0	0
25/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,502.0000	1,503.0000	0.067	0	0	0
25/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	341.0000	293.0000	(14.076)	0	0	0
25/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	450.0000	396.0000	(12.000)	0	0	0
25/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	580.0000	520.0000	(10.345)	0	0	0
25/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	251.0000	210.0000	(16.335)	0	0	0
25/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	836.0000	815.0000	(2.512)	0	0	0
25/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	279.0000	235.0000	(15.771)	0	0	0
25/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,356.0000	1,352.0000	(0.295)	0	0	0
25/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	701.0000	639.0000	(8.845)	0	0	0
25/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,057.0000	1,044.0000	(1.230)	0	0	0
25/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,285.0000	1,279.0000	(0.467)	0	0	0
25/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,218.0000	1,209.0000	(0.739)	0	0	0
25/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	507.0000	484.0000	(4.536)	0	0	0
25/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	431.0000	377.0000	(12.529)	0	0	0
25/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	358.0000	308.0000	(13.966)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,540.0000	1,542.0000	0.130	0	0	0
25/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	213.0000	175.0000	(17.840)	0	0	0
25/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,230.0000	1,167.0000	(5.122)	0	0	0
25/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,251.0000	1,244.0000	(0.560)	0	0	0
25/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	325.0000	277.0000	(14.769)	0	0	0
25/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,184.0000	1,175.0000	(0.760)	0	0	0
25/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,251.0000	1,244.0000	(0.560)	0	0	0
25/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	557.0000	498.0000	(10.592)	0	0	0
25/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	325.0000	277.0000	(14.769)	0	0	0
25/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	524.0000	501.0000	(4.389)	0	0	0
25/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	997.0000	982.0000	(1.505)	0	0	0
25/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,197.0000	1,134.0000	(5.263)	0	0	0
25/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	884.0000	865.0000	(2.149)	0	0	0
25/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	265.0000	222.0000	(16.226)	0	0	0
25/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	939.0000	922.0000	(1.810)	0	0	0
25/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	470.0000	415.0000	(11.702)	0	0	0
25/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	513.0000	455.0000	(11.306)	0	0	0
25/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	491.0000	435.0000	(11.405)	0	0	0
25/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	968.0000	952.0000	(1.653)	0	0	0
25/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,152.0000	1,141.0000	(0.955)	0	0	0
25/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	341.0000	293.0000	(14.076)	0	0	0
25/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,218.0000	1,209.0000	(0.739)	0	0	0
25/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	375.0000	325.0000	(13.333)	0	0	0
25/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,184.0000	1,175.0000	(0.760)	0	0	0
25/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	238.0000	198.0000	(16.807)	0	0	0
25/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	358.0000	308.0000	(13.966)	0	0	0
25/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,391.0000	1,389.0000	(0.144)	0	0	0
25/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	702.0000	680.0000	(3.134)	0	0	0
25/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	825.0000	763.0000	(7.515)	0	0	0
25/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	738.0000	717.0000	(2.846)	0	0	0
25/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	793.0000	732.0000	(7.692)	0	0	0
25/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	762.0000	700.0000	(8.136)	0	0	0
25/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	720.0000	698.0000	(3.056)	0	0	0
25/02/2009	€ / R 2009/09/14			Currency Future	13.1483	13.1912	0.326	0.0000	0.0000	72
25/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,621.0000	1,558.0000	(3.886)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,261.0000	1,199.0000	(4.917)	0	0	0
25/02/2009	€ / R 2009/09/14	14.60	Call	Currency Future	553.0000	532.0000	(3.797)	0	0	0
25/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,331.0000	1,269.0000	(4.658)	0	0	0
25/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	687.0000	666.0000	(3.057)	0	0	0
25/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	910.0000	891.0000	(2.088)	0	0	0
25/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	942.0000	923.0000	(2.017)	0	0	0
25/02/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,005.0000	1,941.0000	(3.192)	0	0	0
25/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	610.0000	588.0000	(3.607)	0	0	0
25/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	894.0000	875.0000	(2.125)	0	0	0
25/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,087.0000	1,069.0000	(1.656)	0	0	0
25/02/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,933.0000	1,868.0000	(3.363)	0	0	0
25/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,861.0000	1,797.0000	(3.439)	0	0	0
25/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	719.0000	699.0000	(2.782)	0	0	0
25/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,194.0000	1,132.0000	(5.193)	0	0	0
25/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,655.0000	1,591.0000	(3.867)	0	0	0
25/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	639.0000	618.0000	(3.286)	0	0	0
25/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,296.0000	1,234.0000	(4.784)	0	0	0
25/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,000.0000	939.0000	(6.100)	0	0	0
25/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,861.0000	1,797.0000	(3.439)	0	0	0
25/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,791.0000	1,727.0000	(3.573)	0	0	0
25/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	807.0000	787.0000	(2.478)	0	0	0
25/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	879.0000	860.0000	(2.162)	0	0	0
25/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,048.0000	1,030.0000	(1.718)	0	0	0
25/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	939.0000	878.0000	(6.496)	0	0	0
25/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,459.0000	1,396.0000	(4.318)	0	0	0
25/02/2009	€ / R 2009/09/14	14.50	Call	Currency Future	581.0000	559.0000	(3.787)	0	0	0
25/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	703.0000	682.0000	(2.987)	0	0	0
25/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,048.0000	1,030.0000	(1.718)	0	0	0
25/02/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,427.0000	1,365.0000	(4.345)	0	0	0
25/02/2009	€ / R 2009/09/14	13.20	Put	Currency Future	1,063.0000	1,002.0000	(5.738)	0	0	0
25/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,791.0000	1,727.0000	(3.573)	0	0	0
25/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,000.0000	939.0000	(6.100)	0	0	0
25/02/2009	€ / R 2009/09/14	13.75	Call	Currency Future	826.0000	806.0000	(2.421)	0	0	0
25/02/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,011.0000	993.0000	(1.780)	0	0	0
25/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	610.0000	588.0000	(3.607)	0	0	0
25/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	639.0000	618.0000	(3.286)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,227.0000	1,165.0000	(5.053)	0	0	0
25/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	655.0000	634.0000	(3.206)	0	0	0
25/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	489.0000	468.0000	(4.294)	0	0	0
25/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,067.0000	1,050.0000	(1.593)	0	0	0
25/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,688.0000	1,624.0000	(3.791)	0	0	0
25/02/2009	€ / R 2009/09/14	13.35	Call	Currency Future	959.0000	940.0000	(1.981)	0	0	0
25/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,757.0000	1,693.0000	(3.643)	0	0	0
25/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	671.0000	649.0000	(3.279)	0	0	0
25/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	969.0000	909.0000	(6.192)	0	0	0
25/02/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,160.0000	1,099.0000	(5.259)	0	0	0
25/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,125.0000	1,107.0000	(1.600)	0	0	0
25/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,722.0000	1,658.0000	(3.717)	0	0	0
25/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	926.0000	907.0000	(2.052)	0	0	0
25/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,588.0000	1,525.0000	(3.967)	0	0	0
25/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	976.0000	957.0000	(1.947)	0	0	0
25/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,127.0000	1,066.0000	(5.413)	0	0	0
25/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	845.0000	825.0000	(2.367)	0	0	0
25/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	942.0000	923.0000	(2.017)	0	0	0
25/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,194.0000	1,132.0000	(5.193)	0	0	0
25/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,396.0000	1,334.0000	(4.441)	0	0	0
25/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,127.0000	1,066.0000	(5.413)	0	0	0
25/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	807.0000	787.0000	(2.478)	0	0	0
25/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,459.0000	1,396.0000	(4.318)	0	0	0
25/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,191.0000	2,126.0000	(2.967)	0	0	0
25/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	703.0000	682.0000	(2.987)	0	0	0
25/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,655.0000	1,591.0000	(3.867)	0	0	0
25/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	789.0000	769.0000	(2.535)	0	0	0
25/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,491.0000	1,428.0000	(4.225)	0	0	0
25/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	736.0000	716.0000	(2.717)	0	0	0
25/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,555.0000	1,492.0000	(4.051)	0	0	0
25/02/2009	€ / R 2009/09/14	13.65	Call	Currency Future	864.0000	845.0000	(2.199)	0	0	0
25/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	754.0000	733.0000	(2.785)	0	0	0
25/02/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,366.0000	1,304.0000	(4.539)	0	0	0
25/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	771.0000	751.0000	(2.594)	0	0	0
25/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,523.0000	1,460.0000	(4.137)	0	0	0
25/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,523.0000	1,460.0000	(4.137)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	771.0000	751.0000	(2.594)	0	0	0
25/02/2009	€ / R	2009/09/14	12.80	Call	Currency Future	1,170.0000	1,152.0000	(1.538)	0	0	0
25/02/2009	€ / R	2009/09/14	13.60	Put	Currency Future	1,331.0000	1,269.0000	(4.658)	0	0	0
25/02/2009	€ / R	2009/09/14	12.80	Put	Currency Future	821.0000	761.0000	(7.308)	0	0	0
25/02/2009	€ / R	2009/09/14	12.70	Put	Currency Future	774.0000	714.0000	(7.752)	0	0	0
25/02/2009	€ / R	2009/09/14	12.70	Call	Currency Future	1,222.0000	1,206.0000	(1.309)	0	0	0
25/02/2009	€ / R	2009/09/14	12.90	Call	Currency Future	1,125.0000	1,107.0000	(1.600)	0	0	0
25/02/2009	€ / R	2009/09/14	13.60	Call	Currency Future	879.0000	860.0000	(2.162)	0	0	0
25/02/2009	€ / R	2009/09/14	12.90	Put	Currency Future	877.0000	816.0000	(6.956)	0	0	0
25/02/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,031.0000	970.0000	(5.917)	0	0	0
25/02/2009	€ / R	2009/09/14	13.15	Call	Currency Future	1,029.0000	1,011.0000	(1.749)	0	0	0
25/02/2009	€ / R	2009/09/14	13.25	Put	Currency Future	1,095.0000	1,034.0000	(5.571)	0	0	0
25/02/2009	€ / R	2009/09/14	13.25	Call	Currency Future	993.0000	975.0000	(1.813)	0	0	0
25/02/2009	€ / R	2009/09/14	13.30	Call	Currency Future	976.0000	957.0000	(1.947)	0	0	0
25/02/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,296.0000	1,234.0000	(4.784)	0	0	0
25/02/2009	€ / R	2009/09/14	13.55	Call	Currency Future	894.0000	875.0000	(2.125)	0	0	0
25/02/2009	€ / R	2009/09/14	12.85	Put	Currency Future	846.0000	784.0000	(7.329)	0	0	0
25/02/2009	€ / R	2009/09/14	12.95	Call	Currency Future	1,107.0000	1,089.0000	(1.626)	0	0	0
25/02/2009	€ / R	2009/09/14	12.85	Call	Currency Future	1,144.0000	1,126.0000	(1.573)	0	0	0
25/02/2009	€ / R	2009/09/14	12.95	Put	Currency Future	909.0000	847.0000	(6.821)	0	0	0
25/02/2009	€ / R	2009/09/14	12.90	Put	Currency Future	877.0000	816.0000	(6.956)	0	0	0
25/02/2009	AL13	2009/05/07			Index Future	243.4620	243.1630	(0.123)	0.0000	0.0000	7
25/02/2009	ALBI	2009/05/07			Index Future	296.8920	296.2720	(0.209)	0.0000	0.0000	501
25/02/2009	ALBI	2009/08/06			Index Future	304.6220	303.9780	(0.211)	0.0000	0.0000	0
25/02/2009	ALBI	2009/11/05			Index Future	307.5290	306.9640	(0.184)	0.0000	0.0000	0
25/02/2009	CRD1	2009/05/07			Index Future	126.7590	126.6360	(0.097)	0.0000	0.0000	0
25/02/2009	CRD1	2009/08/06			Index Future	130.0600	129.9300	(0.100)	0.0000	0.0000	2
25/02/2009	CRD1	2009/11/05			Index Future	132.8290	132.7040	(0.094)	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
25/02/2009	GOVI	2009/05/07			jGovi	298.7360	298.1730	(0.188)	0.0000	0.0000	186
25/02/2009	GOVI	2009/08/06			jGovi	306.5140	305.9290	(0.191)	0.0000	0.0000	0
25/02/2009	GOVI	2009/11/05			jGovi	313.0405	312.4590	(0.186)	0.0000	0.0000	0
25/02/2009	ILBI	2009/05/07			Index Future	338.4380	338.0680	(0.109)	0.0000	0.0000	2
25/02/2009	ILBI	2009/08/06			Index Future	346.9570	346.5780	(0.109)	0.0000	0.0000	0
25/02/2009	ILBI	2009/11/05			Index Future	349.9940	349.4840	(0.146)	0.0000	0.0000	0
25/02/2009	J153	2010/08/31			jSwap	8.7000	8.7440	0.506	0.0000	0.0000	0
25/02/2009	J157	2015/09/15			jSwap	8.6910	8.7090	0.207	0.0000	0.0000	0
25/02/2009	J186	2026/12/21			jSwap	8.0890	8.0710	(0.223)	0.0000	0.0000	0
25/02/2009	J201	2014/12/22			jSwap	8.4430	8.4670	0.284	0.0000	0.0000	0
25/02/2009	J203	2017/09/15			jSwap	8.7500	8.7480	(0.023)	0.0000	0.0000	0
25/02/2009	J204	2018/12/21			jSwap	8.5920	8.5940	0.023	0.0000	0.0000	0
25/02/2009	J207	2020/01/15			jSwap	8.5300	8.5360	0.070	0.0000	0.0000	0
25/02/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
25/02/2009	JFRA	2009/05/07			jFra	7.5390	7.5710	0.424	0.0000	0.0000	0
25/02/2009	JFRA	2009/08/06			jFra	6.4750	6.6100	2.085	0.0000	0.0000	0
25/02/2009	JFRA	2009/11/05			jFra	6.5640	6.7020	2.102	0.0000	0.0000	0
25/02/2009	JN02	2009/05/07			jNote	7.1850	7.2700	1.183	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
25/02/2009	JN02	2009/08/06			jNote	7.2570	7.3370	1.102	0.0000	0.0000	0
25/02/2009	JN05	2009/05/07			jNote	8.0430	8.0790	0.448	0.0000	0.0000	0
25/02/2009	JN05	2009/08/06			jNote	8.1210	8.1540	0.406	0.0000	0.0000	0
25/02/2009	JN10	2009/05/07			jNote	8.3560	8.3650	0.108	0.0000	0.0000	0
25/02/2009	JN10	2009/08/06			jNote	8.3780	8.3900	0.143	0.0000	0.0000	0
25/02/2009	JROD	2009/02/27			jRod	11.0910	11.0910	-	0.0000	0.0000	0
25/02/2009	JROD	2009/03/31			jRod	10.6540	10.6140	(0.375)	0.0000	0.0000	0
25/02/2009	JROD	2009/04/30			jRod	10.2500	10.1380	(1.093)	0.0000	0.0000	0
25/02/2009	JROD	2009/05/29			jRod	10.4920	10.4120	(0.762)	0.0000	0.0000	0
25/02/2009	JROD	2009/06/30			jRod	9.9160	9.8320	(0.847)	0.0000	0.0000	0
25/02/2009	OTH1	2009/05/07			Index Future	286.8680	286.0160	(0.297)	0.0000	0.0000	0
25/02/2009	OTH1	2009/08/06			Index Future	294.3370	293.4560	(0.299)	0.0000	0.0000	3
25/02/2009	OTH1	2009/11/05			Index Future	300.6040	299.7190	(0.294)	0.0000	0.0000	0
25/02/2009	R153	2009/05/07			Bond Future	6.0240	6.1040	1.328	0.0000	0.0000	4,652
25/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	4,120.0000	4,015.0000	(2.549)	0	0	0
25/02/2009	R153	2009/08/06			Bond Future	5.4730	5.5640	1.663	0.0000	0.0000	0
25/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,676.0000	4,580.0000	(2.053)	0	0	0
25/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
25/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	6.0000	6.0000	-	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
25/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,428.0000	4,332.0000	(2.168)	0	0	0
25/02/2009	R153	2009/11/05			Bond Future	4.8260	4.9400	2.362	0.0000	0.0000	0
25/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,425.0000	1,341.0000	(5.895)	0	0	0
25/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	60.0000	71.0000	18.333	0	0	0
25/02/2009	R157	2009/05/07			Bond Future	7.7310	7.7440	0.168	0.0000	0.0000	10,204
25/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,525.0000	4,555.0000	0.663	0	0	0
25/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,689.0000	1,644.0000	(2.664)	0	0	386
25/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	583.0000	559.0000	(4.117)	0	0	0
25/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	633.0000	632.0000	(0.158)	0	0	0
25/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,004.0000	8,056.0000	0.650	0	0	0
25/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,743.0000	7,666.0000	(0.994)	0	0	0
25/02/2009	R157	2009/08/06			Bond Future	7.6790	7.6920	0.169	0.0000	0.0000	5,000
25/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,989.0000	9,921.0000	(0.681)	0	0	0
25/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,540.0000	1,546.0000	0.390	0	0	0
25/02/2009	R157	2009/11/05			Bond Future	7.6900	7.7020	0.156	0.0000	0.0000	0
25/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,906.0000	4,864.0000	(0.856)	0	0	0
25/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	5,940.0000	5,962.0000	0.370	0	0	0
25/02/2009	R157	2010/02/04			Bond Future	7.7160	7.7280	0.156	0.0000	0.0000	0
25/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	6,524.0000	6,482.0000	(0.644)	0	0	0
25/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,348.0000	6,368.0000	0.315	0	0	0
25/02/2009	R186	2009/05/07			Bond Future	8.1260	8.1680	0.517	0.0000	0.0000	12,757
25/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	5,259.0000	5,001.0000	(4.906)	0	0	2,500
25/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	6,628.0000	6,822.0000	2.927	0	0	0
25/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	763.0000	695.0000	(8.912)	0	0	97
25/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	20,326.0000	20,708.0000	1.879	0	0	0
25/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,414.0000	2,495.0000	3.355	0	0	0
25/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	11,315.0000	10,945.0000	(3.270)	0	0	0
25/02/2009	R186	2009/08/06			Bond Future	8.0860	8.1290	0.532	0.0000	0.0000	2,500
25/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	5,958.0000	5,741.0000	(3.642)	0	0	35

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	12,503.0000	12,748.0000	1.960	0	0	0
25/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	14,611.0000	14,268.0000	(2.348)	0	0	0
25/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,346.0000	5,464.0000	2.207	0	0	0
25/02/2009	R186	2009/11/05			Bond Future	8.0850	8.1290	0.544	0.0000	0.0000	0
25/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	8,950.0000	8,714.0000	(2.637)	0	0	5,000
25/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	15,430.0000	15,661.0000	1.497	0	0	0
25/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,566.0000	7,701.0000	1.784	0	0	5,000
25/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	16,771.0000	16,438.0000	(1.986)	0	0	0
25/02/2009	R186	2010/02/04			Bond Future	8.0970	8.1420	0.556	0.0000	0.0000	0
25/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	14,211.0000	13,921.0000	(2.041)	0	0	0
25/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	12,611.0000	12,796.0000	1.467	0	0	0
25/02/2009	R196	2009/05/07			Bond Future	9.1400	9.2500	1.204	0.0000	0.0000	0
25/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	652.0000	659.0000	1.074	0	0	0
25/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,207.0000	1,181.0000	(2.154)	0	0	0
25/02/2009	R201	2009/05/07			Bond Future	7.6840	7.6770	(0.091)	0.0000	0.0000	2
25/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	335.0000	324.0000	(3.284)	0	0	0
25/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	7,274.0000	7,295.0000	0.289	0	0	0
25/02/2009	R201	2009/08/06			Bond Future	7.5760	7.5680	(0.106)	0.0000	0.0000	0
25/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,066.0000	1,051.0000	(1.407)	0	0	0
25/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	8,238.0000	8,259.0000	0.255	0	0	0
25/02/2009	R201	2009/11/05			Bond Future	7.5440	7.5350	(0.119)	0.0000	0.0000	0
25/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	4,209.0000	4,220.0000	0.261	0	0	0
25/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,398.0000	4,371.0000	(0.614)	0	0	0
25/02/2009	R201	2010/02/04			Bond Future	7.5360	7.5250	(0.146)	0.0000	0.0000	0
25/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,830.0000	4,846.0000	0.331	0	0	0
25/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	4,979.0000	4,950.0000	(0.582)	0	0	0
25/02/2009	R203	2009/05/07			Bond Future	8.1860	8.1980	0.147	0.0000	0.0000	15
25/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,368.0000	1,368.0000	-	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
25/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	6,086.0000	6,015.0000	(1.167)	0	0	0
25/02/2009	R203	2009/08/06			Bond Future	8.1250	8.1370	0.148	0.0000	0.0000	0
25/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,422.0000	2,428.0000	0.248	0	0	0
25/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,764.0000	8,701.0000	(0.719)	0	0	0
25/02/2009	R203	2009/11/05			Bond Future	8.1270	8.1390	0.148	0.0000	0.0000	0
25/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,562.0000	4,520.0000	(0.921)	0	0	0
25/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,248.0000	8,275.0000	0.327	0	0	0
25/02/2009	R203	2010/02/04			Bond Future	8.1500	8.1620	0.147	0.0000	0.0000	0
25/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	7,531.0000	7,484.0000	(0.624)	0	0	0
25/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,252.0000	7,272.0000	0.276	0	0	0
25/02/2009	R204	2009/05/07			Bond Future	8.2140	8.2260	0.146	0.0000	0.0000	305
25/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,074.0000	2,077.0000	0.145	0	0	750
25/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,294.0000	5,319.0000	0.472	0	0	0
25/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	5,479.0000	5,405.0000	(1.351)	0	0	0
25/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	2,218.0000	2,165.0000	(2.390)	0	0	750
25/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,562.0000	1,562.0000	-	0	0	0
25/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	6,503.0000	6,425.0000	(1.199)	0	0	0
25/02/2009	R204	2009/08/06			Bond Future	8.1630	8.1750	0.147	0.0000	0.0000	0
25/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	9,415.0000	9,345.0000	(0.743)	0	0	0
25/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,749.0000	2,757.0000	0.291	0	0	0
25/02/2009	R204	2009/11/05			Bond Future	8.1650	8.1770	0.147	0.0000	0.0000	0
25/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,982.0000	4,936.0000	(0.923)	0	0	0
25/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,288.0000	9,317.0000	0.312	0	0	0
25/02/2009	R204	2010/02/04			Bond Future	8.1850	8.1960	0.134	0.0000	0.0000	0
25/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,924.0000	7,876.0000	(0.606)	0	0	0
25/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	7,832.0000	7,852.0000	0.255	0	0	0
25/02/2009	R206	2009/05/07			Bond Future	7.5670	7.5510	(0.211)	0.0000	0.0000	2,179
25/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,719.0000	5,766.0000	0.822	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	351.0000	336.0000	(4.274)	0	0	0
25/02/2009	R206	2009/08/06			Bond Future	7.4370	7.4190	(0.242)	0.0000	0.0000	0
25/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,270.0000	7,318.0000	0.660	0	0	0
25/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	796.0000	778.0000	(2.261)	0	0	0
25/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	2,233.0000	2,253.0000	0.896	0	0	300
25/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	3,874.0000	3,827.0000	(1.213)	0	0	0
25/02/2009	R206	2009/11/05			Bond Future	7.3880	7.3670	(0.284)	0.0000	0.0000	0
25/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,355.0000	3,313.0000	(1.252)	0	0	0
25/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,751.0000	3,784.0000	0.880	0	0	0
25/02/2009	R206	2010/02/04			Bond Future	7.3640	7.3400	(0.326)	0.0000	0.0000	0
25/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	4,294.0000	4,332.0000	0.885	0	0	0
25/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,837.0000	3,794.0000	(1.121)	0	0	0
25/02/2009	R207	2009/05/07			Bond Future	8.2410	8.2830	0.510	0.0000	0.0000	0
25/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	6,634.0000	6,411.0000	(3.361)	0	0	0
25/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,732.0000	1,789.0000	3.291	0	0	0
25/02/2009	R207	2009/08/06			Bond Future	8.1960	8.2400	0.537	0.0000	0.0000	0
25/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,027.0000	3,098.0000	2.346	0	0	0
25/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,680.0000	9,460.0000	(2.273)	0	0	0
25/02/2009	R207	2009/11/05			Bond Future	8.1980	8.2420	0.537	0.0000	0.0000	0
25/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	9,865.0000	10,014.0000	1.510	0	0	0
25/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	5,162.0000	5,024.0000	(2.673)	0	0	0
25/02/2009	R207	2010/02/04			Bond Future	8.2150	8.2610	0.560	0.0000	0.0000	0
25/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,155.0000	8,277.0000	1.496	0	0	0
25/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	8,379.0000	8,206.0000	(2.065)	0	0	0
25/02/2009	R208	2009/05/07			Bond Future	8.2500	8.3230	0.885	0.0000	0.0000	0
25/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,722.0000	5,370.0000	(6.152)	0	0	0
25/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,350.0000	2,502.0000	6.468	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	R208	2009/08/06			Bond Future	8.2300	8.3110	0.984	0.0000	0.0000	0
25/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,224.0000	3,376.0000	4.715	0	0	0
25/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,867.0000	9,466.0000	(4.064)	0	0	0
25/02/2009	R208	2009/11/05			Bond Future	8.2690	8.3530	1.016	0.0000	0.0000	0
25/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,877.0000	5,604.0000	(4.645)	0	0	0
25/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	9,472.0000	9,762.0000	3.062	0	0	0
25/02/2009	R208	2010/02/04			Bond Future	8.3630	8.4440	0.969	0.0000	0.0000	0
25/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	9,347.0000	9,036.0000	(3.327)	0	0	0
25/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,449.0000	8,670.0000	2.616	0	0	0
25/02/2009	R209	2009/05/07			Bond Future	7.9320	7.9740	0.530	8.0300	8.0300	5,493
25/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,595.0000	1,651.0000	3.511	0	0	0
25/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	10,700.0000	10,364.0000	(3.140)	0	0	0
25/02/2009	R209	2009/08/06			Bond Future	7.8970	7.9400	0.545	0.0000	0.0000	0
25/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	4,730.0000	4,834.0000	2.199	0	0	0
25/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	12,178.0000	11,878.0000	(2.463)	0	0	0
25/02/2009	R209	2009/11/05			Bond Future	7.8930	7.9360	0.545	0.0000	0.0000	0
25/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	7,526.0000	7,321.0000	(2.724)	0	0	0
25/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	13,956.0000	14,155.0000	1.426	0	0	0
25/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	6,596.0000	6,407.0000	(2.865)	0	0	5,000
25/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	15,743.0000	15,958.0000	1.366	0	0	0
25/02/2009	R209	2010/02/04			Bond Future	7.8980	7.9420	0.557	0.0000	0.0000	0
25/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,034.0000	5,113.0000	1.569	0	0	0
25/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	10,388.0000	10,158.0000	(2.214)	0	0	2,500
25/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	21,500.0000	21,167.0000	(1.549)	0	0	0
25/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,266.0000	14,446.0000	1.262	0	0	0
25/02/2009	TRT1	2009/05/07			Index Future	294.9400	294.3780	(0.191)	0.0000	0.0000	0
25/02/2009	TRT1	2009/08/06			Index Future	302.6190	302.0350	(0.193)	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
25/02/2009	TRT1	2009/11/05			Index Future	309.0630	308.4820	(0.188)	0.0000	0.0000	0
25/02/2009	ZAAD	2009/03/16			Currency Future	6.4444	6.4996	0.857	6.5200	6.5200	12,986
25/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
25/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	552.0000	607.0000	9.964	0	0	0
25/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	681.0000	629.0000	(7.636)	0	0	0
25/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
25/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	121.0000	137.0000	13.223	0	0	0
25/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
25/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	162.0000	128.0000	(20.988)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	339.0000	294.0000	(13.274)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	156.0000	178.0000	14.103	0	0	0
25/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	107.0000	121.0000	13.084	0	0	0
25/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	121.0000	137.0000	13.223	0	0	0
25/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
25/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	156.0000	178.0000	14.103	0	0	0
25/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	84.0000	94.0000	11.905	0	0	0
25/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	51.0000	39.0000	(23.529)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	31.0000	34.0000	9.677	0	0	0
25/02/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	37.0000	41.0000	10.811	0	0	0
25/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
25/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	227.0000	188.0000	(17.181)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	374.0000	425.0000	13.636	0	0	0
25/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	133.0000	103.0000	(22.556)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	593.0000	541.0000	(8.769)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	29.0000	25.0000	(13.793)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	178.0000	203.0000	14.045	0	0	0
25/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	227.0000	188.0000	(17.181)	0	0	0
25/02/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	296.0000	339.0000	14.527	0	0	0
25/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	637.0000	585.0000	(8.163)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	300.0000	257.0000	(14.333)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
25/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	463.0000	415.0000	(10.367)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	162.0000	128.0000	(20.988)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	550.0000	499.0000	(9.273)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	95.0000	106.0000	11.579	0	0	0
25/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	460.0000	513.0000	11.522	0	0	0
25/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	421.0000	373.0000	(11.401)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	138.0000	156.0000	13.043	0	0	0
25/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	14.0000	15.0000	7.143	0	0	0
25/02/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,556.0000	1,501.0000	(3.535)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	58.0000	64.0000	10.345	0	0	0
25/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	820.0000	766.0000	(6.585)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
25/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,456.0000	1,401.0000	(3.777)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
25/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	107.0000	121.0000	13.084	0	0	0
25/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	193.0000	156.0000	(19.171)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	300.0000	257.0000	(14.333)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	1,109.0000	1,054.0000	(4.959)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	230.0000	262.0000	13.913	0	0	0
25/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	506.0000	457.0000	(9.684)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
25/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	333.0000	383.0000	15.015	0	0	0
25/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	202.0000	231.0000	14.356	0	0	0
25/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	637.0000	585.0000	(8.163)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	421.0000	373.0000	(11.401)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	773.0000	719.0000	(6.986)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	263.0000	221.0000	(15.970)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	1,012.0000	957.0000	(5.435)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	108.0000	81.0000	(25.000)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	263.0000	221.0000	(15.970)	0	0	0
25/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	867.0000	813.0000	(6.228)	0	0	0
25/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	506.0000	560.0000	10.672	0	0	0
25/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,656.0000	1,601.0000	(3.321)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	963.0000	908.0000	(5.711)	0	0	0

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25/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,756.0000	1,701.0000	(3.132)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
25/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	74.0000	83.0000	12.162	0	0	0
25/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	727.0000	674.0000	(7.290)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	84.0000	94.0000	11.905	0	0	0
25/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	550.0000	499.0000	(9.273)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	178.0000	203.0000	14.045	0	0	0
25/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	44.0000	49.0000	11.364	0	0	0
25/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	51.0000	39.0000	(23.529)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	296.0000	339.0000	14.527	0	0	0
25/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
25/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,307.0000	1,252.0000	(4.208)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	133.0000	103.0000	(22.556)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	380.0000	333.0000	(12.368)	0	0	0
25/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	963.0000	908.0000	(5.711)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	915.0000	861.0000	(5.902)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	39.0000	33.0000	(15.385)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,257.0000	1,202.0000	(4.375)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	339.0000	294.0000	(13.274)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	416.0000	468.0000	12.500	0	0	0
25/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	8.0000	8.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	333.0000	383.0000	15.015	0	0	0
25/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,406.0000	1,351.0000	(3.912)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	17.0000	19.0000	11.765	0	0	0
25/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,456.0000	1,401.0000	(3.777)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	773.0000	719.0000	(6.986)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	2.0000	2.0000	-	0	0	0

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25/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,606.0000	1,551.0000	(3.425)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	67.0000	47.0000	(29.851)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,506.0000	1,451.0000	(3.652)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	6.0000	6.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	261.0000	297.0000	13.793	0	0	0
25/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,159.0000	1,104.0000	(4.745)	0	0	0
25/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	86.0000	63.0000	(26.744)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	727.0000	674.0000	(7.290)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	867.0000	813.0000	(6.228)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	681.0000	629.0000	(7.636)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	26.0000	28.0000	7.692	0	0	0
25/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
25/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	21.0000	23.0000	9.524	0	0	0
25/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	51.0000	56.0000	9.804	0	0	0
25/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,208.0000	1,153.0000	(4.553)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	2.0000	2.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	506.0000	457.0000	(9.684)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,357.0000	1,302.0000	(4.053)	0	0	0
25/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	5.0000	5.0000	-	0	0	0
25/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	1,060.0000	1,006.0000	(5.094)	0	0	0
25/02/2009	ZAAD	2009/06/12			Currency Future	6.5184	6.5742	0.856	6.6200	6.6200	1,470
25/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
25/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	396.0000	423.0000	6.818	0	0	0
25/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	490.0000	455.0000	(7.143)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	324.0000	346.0000	6.790	0	0	0
25/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,141.0000	1,093.0000	(4.207)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	328.0000	299.0000	(8.841)	0	0	0
25/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,815.0000	1,762.0000	(2.920)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	195.0000	175.0000	(10.256)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	785.0000	744.0000	(5.223)	0	0	0
25/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,721.0000	1,668.0000	(3.080)	0	0	0
25/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	40.0000	43.0000	7.500	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
25/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	422.0000	390.0000	(7.583)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
25/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	308.0000	330.0000	7.143	0	0	0
25/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	749.0000	708.0000	(5.474)	0	0	0
25/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,628.0000	1,576.0000	(3.194)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	675.0000	635.0000	(5.926)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	636.0000	598.0000	(5.975)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	390.0000	359.0000	(7.949)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
25/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,721.0000	1,668.0000	(3.080)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	514.0000	549.0000	6.809	0	0	0
25/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	204.0000	218.0000	6.863	0	0	0
25/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	456.0000	422.0000	(7.456)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,269.0000	1,219.0000	(3.940)	0	0	0
25/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
25/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	937.0000	892.0000	(4.803)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	461.0000	493.0000	6.941	0	0	0
25/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	255.0000	272.0000	6.667	0	0	0
25/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	294.0000	314.0000	6.803	0	0	0
25/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	40.0000	43.0000	7.500	0	0	0
25/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	243.0000	219.0000	(9.877)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	598.0000	561.0000	(6.187)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,357.0000	1,306.0000	(3.758)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	178.0000	191.0000	7.303	0	0	0
25/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	109.0000	117.0000	7.339	0	0	0
25/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	561.0000	525.0000	(6.417)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	377.0000	403.0000	6.897	0	0	0
25/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	218.0000	232.0000	6.422	0	0	0
25/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	94.0000	101.0000	7.447	0	0	0
25/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	525.0000	490.0000	(6.667)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	359.0000	329.0000	(8.357)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	243.0000	260.0000	6.996	0	0	0
25/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	145.0000	155.0000	6.897	0	0	0
25/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,141.0000	1,093.0000	(4.207)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	280.0000	299.0000	6.786	0	0	0
25/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	267.0000	285.0000	6.742	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
25/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	860.0000	817.0000	(5.000)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,099.0000	1,051.0000	(4.368)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	456.0000	422.0000	(7.456)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	341.0000	364.0000	6.745	0	0	0
25/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,446.0000	1,395.0000	(3.527)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	598.0000	561.0000	(6.187)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	977.0000	931.0000	(4.708)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,226.0000	1,177.0000	(3.997)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	324.0000	346.0000	6.790	0	0	0
25/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	55.0000	59.0000	7.273	0	0	0
25/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	126.0000	135.0000	7.143	0	0	0
25/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	218.0000	232.0000	6.422	0	0	0
25/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	358.0000	383.0000	6.983	0	0	0
25/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	714.0000	674.0000	(5.602)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	822.0000	780.0000	(5.109)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	191.0000	204.0000	6.806	0	0	0
25/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	487.0000	520.0000	6.776	0	0	0
25/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	636.0000	598.0000	(5.975)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	155.0000	166.0000	7.097	0	0	0
25/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	749.0000	708.0000	(5.474)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	177.0000	158.0000	(10.734)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	613.0000	652.0000	6.362	0	0	0
25/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	255.0000	272.0000	6.667	0	0	0
25/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	218.0000	196.0000	(10.092)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
25/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	280.0000	299.0000	6.786	0	0	0
25/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	438.0000	468.0000	6.849	0	0	0
25/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,536.0000	1,485.0000	(3.320)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	270.0000	244.0000	(9.630)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,057.0000	1,011.0000	(4.352)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	117.0000	126.0000	7.692	0	0	0
25/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	87.0000	94.0000	8.046	0	0	0
25/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	135.0000	145.0000	7.407	0	0	0
25/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	675.0000	635.0000	(5.926)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	561.0000	525.0000	(6.417)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,017.0000	971.0000	(4.523)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	243.0000	260.0000	6.996	0	0	0
25/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	308.0000	330.0000	7.143	0	0	0
25/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	396.0000	423.0000	6.818	0	0	0
25/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	144.0000	128.0000	(11.111)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	232.0000	248.0000	6.897	0	0	0
25/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	937.0000	892.0000	(4.803)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	490.0000	455.0000	(7.143)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,269.0000	1,219.0000	(3.940)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	267.0000	285.0000	6.742	0	0	0
25/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	155.0000	166.0000	7.097	0	0	0
25/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	545.0000	582.0000	6.789	0	0	0
25/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	160.0000	142.0000	(11.250)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	243.0000	219.0000	(9.877)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	461.0000	493.0000	6.941	0	0	0
25/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	195.0000	175.0000	(10.256)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	514.0000	549.0000	6.809	0	0	0
25/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	578.0000	617.0000	6.747	0	0	0
25/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	129.0000	114.0000	(11.628)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	177.0000	158.0000	(10.734)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	648.0000	688.0000	6.173	0	0	0
25/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	545.0000	582.0000	6.789	0	0	0
25/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	328.0000	299.0000	(8.841)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	417.0000	445.0000	6.715	0	0	0
25/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	417.0000	445.0000	6.715	0	0	0
25/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	298.0000	270.0000	(9.396)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,183.0000	1,134.0000	(4.142)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	298.0000	270.0000	(9.396)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	167.0000	178.0000	6.587	0	0	0
25/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	898.0000	854.0000	(4.900)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	860.0000	817.0000	(5.000)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	178.0000	191.0000	7.303	0	0	0
25/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,017.0000	971.0000	(4.523)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	135.0000	145.0000	7.407	0	0	0
25/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	390.0000	359.0000	(7.949)	0	0	0
25/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	358.0000	383.0000	6.983	0	0	0

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25/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	191.0000	204.0000	6.806	0	0	0
25/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	822.0000	780.0000	(5.109)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	101.0000	109.0000	7.921	0	0	0
25/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,446.0000	1,395.0000	(3.527)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	64.0000	69.0000	7.813	0	0	0
25/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,357.0000	1,306.0000	(3.758)	0	0	0
25/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	75.0000	80.0000	6.667	0	0	0
25/02/2009	ZAAD	2009/09/14			Currency Future	6.5767	6.6344	0.877	0.0000	0.0000	140
25/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	467.0000	436.0000	(6.638)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	629.0000	594.0000	(5.564)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	320.0000	294.0000	(8.125)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	562.0000	529.0000	(5.872)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	914.0000	873.0000	(4.486)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	325.0000	342.0000	5.231	0	0	0
25/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	455.0000	478.0000	5.055	0	0	0
25/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	525.0000	551.0000	4.952	0	0	0
25/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	471.0000	495.0000	5.096	0	0	0
25/02/2009	ZAAD	2009/09/14	6.50	Call	Currency Future	544.0000	570.0000	4.779	0	0	0
25/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	440.0000	462.0000	5.000	0	0	0
25/02/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	646.0000	679.0000	5.108	0	0	0
25/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	563.0000	590.0000	4.796	0	0	0
25/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	488.0000	513.0000	5.123	0	0	0
25/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	347.0000	320.0000	(7.781)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	879.0000	839.0000	(4.551)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	948.0000	907.0000	(4.325)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	846.0000	806.0000	(4.728)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	663.0000	628.0000	(5.279)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	562.0000	529.0000	(5.872)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	624.0000	655.0000	4.968	0	0	0
25/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	372.0000	391.0000	5.108	0	0	0
25/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	296.0000	312.0000	5.405	0	0	0
25/02/2009	ZAAD	2009/09/14	7.05	Call	Currency Future	372.0000	391.0000	5.108	0	0	0
25/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	440.0000	462.0000	5.000	0	0	0
25/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	406.0000	376.0000	(7.389)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	488.0000	513.0000	5.123	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	1,020.0000	977.0000	(4.216)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	296.0000	312.0000	5.405	0	0	0
25/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	582.0000	610.0000	4.811	0	0	0
25/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	984.0000	942.0000	(4.268)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	663.0000	628.0000	(5.279)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	498.0000	467.0000	(6.225)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	529.0000	498.0000	(5.860)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	914.0000	873.0000	(4.486)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	1,020.0000	977.0000	(4.216)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,131.0000	1,086.0000	(3.979)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	506.0000	532.0000	5.138	0	0	0
25/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	340.0000	357.0000	5.000	0	0	0
25/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	340.0000	357.0000	5.000	0	0	0
25/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	771.0000	733.0000	(4.929)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	595.0000	561.0000	(5.714)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	270.0000	284.0000	5.185	0	0	0
25/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,093.0000	1,050.0000	(3.934)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	311.0000	326.0000	4.823	0	0	0
25/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	398.0000	417.0000	4.774	0	0	0
25/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	471.0000	495.0000	5.096	0	0	0
25/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	437.0000	406.0000	(7.094)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	245.0000	258.0000	5.306	0	0	0
25/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	498.0000	467.0000	(6.225)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	375.0000	347.0000	(7.467)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,169.0000	1,124.0000	(3.849)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	846.0000	806.0000	(4.728)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	437.0000	406.0000	(7.094)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	563.0000	590.0000	4.796	0	0	0
25/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	283.0000	298.0000	5.300	0	0	0
25/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	525.0000	551.0000	4.952	0	0	0
25/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	602.0000	632.0000	4.983	0	0	0
25/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,056.0000	1,013.0000	(4.072)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,093.0000	1,050.0000	(3.934)	0	0	0
25/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	595.0000	561.0000	(5.714)	0	0	0
25/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	325.0000	342.0000	5.231	0	0	0
25/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	270.0000	284.0000	5.185	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
25/02/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	385.0000	404.0000	4.935	0	0	0
25/02/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	411.0000	432.0000	5.109	0	0	0
25/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	734.0000	697.0000	(5.041)	0	0	0
25/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	879.0000	839.0000	(4.551)	0	0	0
25/02/2009	ZAAD 2009/09/14	7.45	Call	Currency Future	257.0000	271.0000	5.447	0	0	0
25/02/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	948.0000	907.0000	(4.325)	0	0	0
25/02/2009	ZAAD 2009/09/14	7.55	Put	Currency Future	1,207.0000	1,162.0000	(3.728)	0	0	0
25/02/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	425.0000	446.0000	4.941	0	0	0
25/02/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	234.0000	246.0000	5.128	0	0	0
25/02/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	808.0000	769.0000	(4.827)	0	0	0
25/02/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	698.0000	662.0000	(5.158)	0	0	0
25/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	771.0000	733.0000	(4.929)	0	0	0
25/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	398.0000	417.0000	4.774	0	0	0
25/02/2009	ZAAD 2009/09/14	6.90	Call	Currency Future	411.0000	432.0000	5.109	0	0	0
25/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	356.0000	374.0000	5.056	0	0	0
25/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	356.0000	374.0000	5.056	0	0	0
25/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	734.0000	697.0000	(5.041)	0	0	0

Grand Total:

436,052