



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 27/02/2009

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
27/02/2009	\$ / R 2009/03/16			Currency Future	9.8989	10.1390	2.426	10.1900	9.9600	175,446
27/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	112.0000	165.0000	47.321	0	0	5,000
27/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	103.0000	152.0000	47.573	0	0	0
27/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	604.0000	413.0000	(31.623)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,699.0000	1,939.0000	14.126	0	0	0
27/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	301.0000	159.0000	(47.176)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	143.0000	212.0000	48.252	0	0	0
27/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	40.0000	52.0000	30.000	0	0	2,500
27/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	479.0000	689.0000	43.841	0	0	0
27/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	200.0000	298.0000	49.000	0	0	0
27/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	444.0000	273.0000	(38.514)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	237.0000	354.0000	49.367	0	0	0
27/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	80.0000	50.0000	(37.500)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	65.0000	93.0000	43.077	0	0	0
27/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
27/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	1,999.0000	2,239.0000	12.006	0	0	0
27/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,549.0000	1,789.0000	15.494	0	0	0
27/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	239.0000	115.0000	(51.883)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	156.0000	231.0000	48.077	0	0	0
27/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	237.0000	354.0000	49.367	0	0	0
27/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,241.0000	1,013.0000	(18.372)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	3.0000	3.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,449.0000	1,690.0000	16.632	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	94.0000	55.0000	(41.489)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	821.0000	612.0000	(25.457)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,152.0000	1,392.0000	20.833	0	0	0
27/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	726.0000	959.0000	32.094	0	0	0
27/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	112.0000	165.0000	47.321	0	0	0
27/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	40.0000	29.0000	(27.500)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	218.0000	325.0000	49.083	0	0	0
27/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	407.0000	242.0000	(40.541)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	639.0000	868.0000	35.837	0	0	0
27/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	269.0000	136.0000	(49.442)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	563.0000	376.0000	(33.215)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	866.0000	654.0000	(24.480)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	61.0000	86.0000	40.984	0	0	0
27/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	57.0000	41.0000	(28.070)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,400.0000	1,640.0000	17.143	0	0	0
27/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	604.0000	413.0000	(31.623)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	912.0000	697.0000	(23.575)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	555.0000	780.0000	40.541	0	0	0
27/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	122.0000	179.0000	46.721	0	0	0
27/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	776.0000	570.0000	(26.546)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	239.0000	115.0000	(51.883)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	408.0000	600.0000	47.059	0	0	0
27/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	103.0000	152.0000	47.573	0	0	0
27/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	70.0000	101.0000	44.286	0	0	0
27/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,649.0000	1,889.0000	14.554	0	0	0
27/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	75.0000	109.0000	45.333	0	0	2,500
27/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	288.0000	432.0000	50.000	0	0	0
27/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	563.0000	376.0000	(33.215)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,749.0000	1,989.0000	13.722	0	0	0
27/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	1,146.0000	921.0000	(19.634)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	110.0000	61.0000	(44.545)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,579.0000	1,345.0000	(14.820)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	1,749.0000	1,989.0000	13.722	0	0	0
27/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	376.0000	557.0000	48.138	0	0	0
27/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	732.0000	529.0000	(27.732)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,251.0000	1,491.0000	19.185	0	0	0
27/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	345.0000	514.0000	48.986	0	0	0
27/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,251.0000	1,491.0000	19.185	0	0	0
27/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	646.0000	450.0000	(30.341)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	146.0000	75.0000	(48.630)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	95.0000	139.0000	46.316	0	0	10,000
27/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	30.0000	36.0000	20.000	0	0	0
27/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,350.0000	1,590.0000	17.778	0	0	0
27/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	555.0000	780.0000	40.541	0	0	0
27/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	776.0000	570.0000	(26.546)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	127.0000	68.0000	(46.457)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	45.0000	60.0000	33.333	0	0	2,500
27/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	75.0000	109.0000	45.333	0	0	0
27/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,005.0000	785.0000	(21.891)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,103.0000	1,343.0000	21.759	0	0	0
27/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	1,899.0000	2,139.0000	12.638	0	0	0
27/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	817.0000	1,053.0000	28.886	0	0	0
27/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	189.0000	93.0000	(50.794)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	42.0000	56.0000	33.333	0	0	0
27/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	54.0000	74.0000	37.037	0	0	0
27/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,599.0000	1,839.0000	15.009	0	0	0
27/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	27.0000	20.0000	(25.926)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,849.0000	2,089.0000	12.980	0	0	0
27/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,599.0000	1,839.0000	15.009	0	0	0
27/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	523.0000	340.0000	(34.990)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	213.0000	103.0000	(51.643)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	596.0000	823.0000	38.087	0	0	0
27/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	166.0000	84.0000	(49.398)	0	0	2,550
27/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	262.0000	392.0000	49.618	0	0	0
27/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,531.0000	1,297.0000	(15.284)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	958.0000	1,196.0000	24.843	0	0	0
27/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,799.0000	2,039.0000	13.341	0	0	0
27/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	315.0000	473.0000	50.159	0	0	0
27/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,194.0000	967.0000	(19.012)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	189.0000	93.0000	(50.794)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	213.0000	103.0000	(51.643)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	821.0000	612.0000	(25.457)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	1,099.0000	875.0000	(20.382)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,300.0000	1,540.0000	18.462	0	0	0
27/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	38.0000	49.0000	28.947	0	0	0
27/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	81.0000	118.0000	45.679	0	0	0
27/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	48.0000	64.0000	33.333	0	0	0
27/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
27/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,201.0000	1,441.0000	19.983	0	0	0
27/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,289.0000	1,060.0000	(17.766)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	443.0000	644.0000	45.372	0	0	0
27/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	28.0000	34.0000	21.429	0	0	0
27/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,434.0000	1,201.0000	(16.248)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	48.0000	34.0000	(29.167)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,300.0000	1,540.0000	18.462	0	0	0
27/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	817.0000	1,053.0000	28.886	0	0	0
27/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	288.0000	432.0000	50.000	0	0	0
27/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	184.0000	274.0000	48.913	0	0	0
27/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	262.0000	392.0000	49.618	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	408.0000	600.0000	47.059	0	0	0
27/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,723.0000	1,486.0000	(13.755)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	1,799.0000	2,039.0000	13.341	0	0	0
27/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	68.0000	45.0000	(33.824)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	335.0000	185.0000	(44.776)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	132.0000	195.0000	47.727	0	0	0
27/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	910.0000	1,148.0000	26.154	0	0	0
27/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	483.0000	306.0000	(36.646)	0	0	0
27/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,289.0000	1,060.0000	(17.766)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	1,699.0000	1,939.0000	14.126	0	0	0
27/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	110.0000	61.0000	(44.545)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	38.0000	49.0000	28.947	0	0	0
27/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	36.0000	46.0000	27.778	0	0	0
27/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,054.0000	1,294.0000	22.770	0	0	0
27/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	726.0000	959.0000	32.094	0	0	0
27/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	269.0000	136.0000	(49.442)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	1,194.0000	967.0000	(19.012)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,337.0000	1,107.0000	(17.203)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
27/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	18.0000	14.0000	(22.222)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	516.0000	734.0000	42.248	0	0	0
27/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,406.0000	2,166.0000	(9.975)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	70.0000	101.0000	44.286	0	0	0
27/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	34.0000	43.0000	26.471	0	0	0
27/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	57.0000	80.0000	40.351	0	0	0
27/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	218.0000	325.0000	49.083	0	0	0
27/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	42.0000	56.0000	33.333	0	0	0
27/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	958.0000	741.0000	(22.651)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	1,849.0000	2,089.0000	12.980	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	11.25	Put	Currency Future	1,385.0000	1,154.0000	(16.679)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,052.0000	830.0000	(21.103)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	370.0000	213.0000	(42.432)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	407.0000	242.0000	(40.541)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	24.0000	28.0000	16.667	0	0	0
27/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	51.0000	69.0000	35.294	0	0	0
27/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,054.0000	1,294.0000	22.770	0	0	0
27/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	345.0000	514.0000	48.986	0	0	0
27/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	444.0000	273.0000	(38.514)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	156.0000	231.0000	48.077	0	0	0
27/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	1,052.0000	830.0000	(21.103)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	81.0000	118.0000	45.679	0	0	0
27/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,771.0000	1,534.0000	(13.382)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	958.0000	741.0000	(22.651)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	5.0000	5.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,241.0000	1,013.0000	(18.372)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	143.0000	212.0000	48.252	0	0	0
27/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	20.0000	23.0000	15.000	0	0	0
27/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,499.0000	1,739.0000	16.011	0	0	0
27/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	639.0000	868.0000	35.837	0	0	0
27/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	732.0000	529.0000	(27.732)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.55	Put	Currency Future	1,675.0000	1,439.0000	(14.090)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,549.0000	1,789.0000	15.494	0	0	0
27/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,482.0000	1,249.0000	(15.722)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,350.0000	1,590.0000	17.778	0	0	0
27/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	57.0000	41.0000	(28.070)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
27/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,449.0000	1,690.0000	16.632	0	0	0
27/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,006.0000	1,245.0000	23.757	0	0	0
27/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	40.0000	29.0000	(27.500)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	169.0000	252.0000	49.112	0	0	0
27/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,006.0000	1,245.0000	23.757	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,201.0000	1,441.0000	19.983	0	0	0
27/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	370.0000	213.0000	(42.432)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	51.0000	69.0000	35.294	0	0	3,500
27/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	169.0000	252.0000	49.112	0	0	0
27/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	87.0000	128.0000	47.126	0	0	10,000
27/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	4.0000	4.0000	-	0	0	0
27/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	523.0000	340.0000	(34.990)	0	0	0
27/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,103.0000	1,343.0000	21.759	0	0	0
27/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	688.0000	489.0000	(28.924)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	122.0000	179.0000	46.721	0	0	1,500
27/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	184.0000	274.0000	48.913	0	0	0
27/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	335.0000	185.0000	(44.776)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	146.0000	75.0000	(48.630)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	48.0000	34.0000	(29.167)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	40.0000	52.0000	30.000	0	0	0
27/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	596.0000	823.0000	38.087	0	0	0
27/02/2009	\$ / R 2009/03/16	9.15	Call	Currency Future	771.0000	1,006.0000	30.480	0	0	0
27/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	68.0000	45.0000	(33.824)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	22.0000	17.0000	(22.727)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	516.0000	734.0000	42.248	0	0	0
27/02/2009	\$ / R 2009/03/16	9.25	Put	Currency Future	33.0000	24.0000	(27.273)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,867.0000	1,629.0000	(12.748)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
27/02/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	2,013.0000	1,774.0000	(11.873)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,915.0000	1,677.0000	(12.428)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.25	Call	Currency Future	682.0000	913.0000	33.871	0	0	0
27/02/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,819.0000	1,581.0000	(13.084)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,964.0000	1,725.0000	(12.169)	0	0	0
27/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
27/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,723.0000	1,486.0000	(13.755)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,915.0000	1,677.0000	(12.428)	0	0	0
27/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	2,110.0000	1,871.0000	(11.327)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
27/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	14.0000	16.0000	14.286	0	0	0
27/02/2009	\$ / R 2009/03/16	11.35	Put	Currency Future	1,482.0000	1,249.0000	(15.722)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,628.0000	1,393.0000	(14.435)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.35	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
27/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
27/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	22.0000	25.0000	13.636	0	0	0
27/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,434.0000	1,201.0000	(16.248)	0	0	0
27/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
27/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	57.0000	80.0000	40.351	0	0	0
27/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	443.0000	644.0000	45.372	0	0	0
27/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	94.0000	55.0000	(41.489)	0	0	0
27/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	376.0000	557.0000	48.138	0	0	0
27/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	127.0000	68.0000	(46.457)	0	0	0
27/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	54.0000	74.0000	37.037	0	0	0
27/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	1,005.0000	785.0000	(21.891)	0	0	0
27/02/2009	\$ / R 2009/06/12			Currency Future	10.0702	10.3191	2.472	10.3600	10.1000	31,328
27/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	444.0000	532.0000	19.820	0	0	0
27/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	239.0000	289.0000	20.921	0	0	0
27/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	494.0000	376.0000	(23.887)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	86.0000	53.0000	(38.372)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	586.0000	701.0000	19.625	0	0	0
27/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	961.0000	797.0000	(17.066)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,216.0000	1,035.0000	(14.885)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,730.0000	1,955.0000	13.006	0	0	0
27/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	471.0000	565.0000	19.958	0	0	0
27/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	60.0000	36.0000	(40.000)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	887.0000	729.0000	(17.813)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	616.0000	482.0000	(21.753)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	759.0000	907.0000	19.499	0	0	0
27/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,144.0000	968.0000	(15.385)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	665.0000	795.0000	19.549	0	0	0
27/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,642.0000	1,863.0000	13.459	0	0	0
27/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,109.0000	936.0000	(15.600)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	389.0000	288.0000	(25.964)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	364.0000	437.0000	20.055	0	0	0
27/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	72.0000	44.0000	(38.889)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	380.0000	455.0000	19.737	34	34	100
27/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	457.0000	549.0000	20.131	0	0	0
27/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,309.0000	1,510.0000	15.355	0	0	0
27/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	585.0000	453.0000	(22.564)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	816.0000	664.0000	(18.627)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	501.0000	602.0000	20.160	0	0	0
27/02/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,932.0000	1,716.0000	(11.180)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,349.0000	1,553.0000	15.122	0	0	0
27/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	50.0000	29.0000	(42.000)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	851.0000	696.0000	(18.214)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	1,036.0000	868.0000	(16.216)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,519.0000	1,320.0000	(13.101)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,232.0000	1,427.0000	15.828	0	0	0
27/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	781.0000	632.0000	(19.078)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	380.0000	455.0000	19.737	0	0	0
27/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,556.0000	1,772.0000	13.882	0	0	0
27/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	139.0000	91.0000	(34.532)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	1,109.0000	936.0000	(15.600)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	275.0000	195.0000	(29.091)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,514.0000	1,728.0000	14.135	0	0	0
27/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	1,865.0000	2,095.0000	12.332	0	0	0
27/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,309.0000	1,510.0000	15.355	0	0	0
27/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	45.0000	26.0000	(42.222)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	60.0000	36.0000	(40.000)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	648.0000	511.0000	(21.142)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	486.0000	583.0000	19.959	0	0	0
27/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	606.0000	722.0000	19.142	0	0	0
27/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	1,775.0000	2,001.0000	12.732	0	0	0
27/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	139.0000	91.0000	(34.532)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	680.0000	541.0000	(20.441)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	1,144.0000	968.0000	(15.385)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,119.0000	1,305.0000	16.622	0	0	0
27/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,013.0000	1,189.0000	17.374	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	708.0000	847.0000	19.633	0	0	0
27/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,180.0000	1,001.0000	(15.169)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.65	Put	Currency Future	1,763.0000	1,553.0000	(11.912)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	364.0000	437.0000	20.055	0	0	0
27/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	199.0000	136.0000	(31.658)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	243.0000	170.0000	(30.041)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	438.0000	328.0000	(25.114)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,805.0000	1,593.0000	(11.745)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	880.0000	1,043.0000	18.523	0	0	0
27/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	66.0000	40.0000	(39.394)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	1,820.0000	2,048.0000	12.527	0	0	0
27/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	1,730.0000	1,955.0000	13.006	0	0	0
27/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	568.0000	680.0000	19.718	0	0	0
27/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	585.0000	453.0000	(22.564)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	431.0000	517.0000	19.954	0	0	0
27/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	336.0000	404.0000	20.238	0	0	0
27/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	310.0000	223.0000	(28.065)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	161.0000	108.0000	(32.919)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	41.0000	23.0000	(43.902)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	550.0000	660.0000	20.000	0	0	0
27/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	686.0000	821.0000	19.679	0	0	0
27/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	175.0000	213.0000	21.714	0	0	0
27/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,402.0000	1,209.0000	(13.766)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	173.0000	117.0000	(32.370)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	1,911.0000	2,142.0000	12.088	0	0	0
27/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	606.0000	722.0000	19.142	0	0	0
27/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	407.0000	487.0000	19.656	0	0	0
27/02/2009	\$ / R 2009/06/12	11.20	Call	Currency Future	272.0000	329.0000	20.956	0	0	0
27/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,686.0000	1,909.0000	13.227	0	0	0
27/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	79.0000	48.0000	(39.241)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	501.0000	602.0000	20.160	0	0	0
27/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,193.0000	1,386.0000	16.178	0	0	0
27/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,364.0000	1,174.0000	(13.930)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	55.0000	32.0000	(41.818)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	524.0000	401.0000	(23.473)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	419.0000	501.0000	19.570	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	309.0000	372.0000	20.388	0	0	0
27/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	94.0000	59.0000	(37.234)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,599.0000	1,817.0000	13.634	0	0	0
27/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	119.0000	77.0000	(35.294)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	644.0000	770.0000	19.565	0	0	0
27/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,270.0000	1,468.0000	15.591	0	0	0
27/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,156.0000	1,345.0000	16.349	0	0	0
27/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	818.0000	973.0000	18.949	0	0	0
27/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	466.0000	351.0000	(24.678)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	486.0000	583.0000	19.959	0	0	0
27/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	998.0000	832.0000	(16.633)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.75	Put	Currency Future	410.0000	306.0000	(25.366)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.85	Call	Currency Future	152.0000	185.0000	21.711	0	0	0
27/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	150.0000	99.0000	(34.000)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	129.0000	84.0000	(34.884)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	186.0000	126.0000	(32.258)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	616.0000	482.0000	(21.753)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	816.0000	664.0000	(18.627)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,514.0000	1,728.0000	14.135	0	0	0
27/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	945.0000	1,114.0000	17.884	0	0	0
27/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	1,957.0000	2,190.0000	11.906	0	0	0
27/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	348.0000	254.0000	(27.011)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	648.0000	511.0000	(21.142)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.75	Call	Currency Future	731.0000	875.0000	19.699	0	0	0
27/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,289.0000	1,103.0000	(14.430)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	586.0000	701.0000	19.625	0	0	0
27/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	568.0000	680.0000	19.718	0	0	0
27/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	708.0000	847.0000	19.633	0	0	0
27/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,599.0000	1,817.0000	13.634	0	0	0
27/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,556.0000	1,772.0000	13.882	0	0	0
27/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	368.0000	271.0000	(26.359)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,270.0000	1,468.0000	15.591	0	0	0
27/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	79.0000	48.0000	(39.241)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	86.0000	53.0000	(38.372)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	945.0000	1,114.0000	17.884	0	0	0
27/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	781.0000	632.0000	(19.078)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	1,075.0000	904.0000	(15.907)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	431.0000	517.0000	19.954	0	0	0
27/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	150.0000	99.0000	(34.000)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,472.0000	1,683.0000	14.334	0	0	0
27/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	665.0000	795.0000	19.549	0	0	0
27/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	998.0000	832.0000	(16.633)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	961.0000	797.0000	(17.066)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	284.0000	343.0000	20.775	0	0	0
27/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	818.0000	973.0000	18.949	0	0	0
27/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	30.0000	16.0000	(46.667)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	102.0000	64.0000	(37.255)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,013.0000	1,189.0000	17.374	0	0	0
27/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	713.0000	571.0000	(19.916)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	924.0000	763.0000	(17.424)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	348.0000	254.0000	(27.011)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.05	Call	Currency Future	2,050.0000	2,286.0000	11.512	0	0	0
27/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,390.0000	1,596.0000	14.820	0	0	0
27/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	243.0000	170.0000	(30.041)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	550.0000	660.0000	20.000	0	0	0
27/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	419.0000	501.0000	19.570	0	0	0
27/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	438.0000	328.0000	(25.114)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	119.0000	77.0000	(35.294)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	37.0000	21.0000	(43.243)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	186.0000	126.0000	(32.258)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	494.0000	376.0000	(23.887)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	284.0000	343.0000	20.775	0	0	0
27/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,390.0000	1,596.0000	14.820	0	0	0
27/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	275.0000	195.0000	(29.091)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	517.0000	621.0000	20.116	0	0	0
27/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,083.0000	1,266.0000	16.898	0	0	0
27/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	329.0000	238.0000	(27.660)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.65	Call	Currency Future	183.0000	222.0000	21.311	0	0	0
27/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	350.0000	420.0000	20.000	0	0	0
27/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	747.0000	601.0000	(19.545)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	788.0000	940.0000	19.289	0	0	0
27/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	350.0000	420.0000	20.000	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
27/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	1,180.0000	1,001.0000	(15.169)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,441.0000	1,246.0000	(13.532)	0	0	0
27/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,106.0000	1,885.0000	(10.494)	0	0	0
27/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	120.0000	147.0000	22.500	0	0	0
27/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	296.0000	357.0000	20.608	0	0	0
27/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	94.0000	59.0000	(37.234)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	389.0000	288.0000	(25.964)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,252.0000	1,069.0000	(14.617)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,975.0000	1,758.0000	(10.987)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,639.0000	1,435.0000	(12.447)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	759.0000	907.0000	19.499	0	0	0
27/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	322.0000	388.0000	20.497	0	0	0
27/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	145.0000	177.0000	22.069	0	0	0
27/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	533.0000	640.0000	20.075	0	0	0
27/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	296.0000	357.0000	20.608	0	0	0
27/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,889.0000	1,675.0000	(11.329)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	680.0000	541.0000	(20.441)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	159.0000	194.0000	22.013	0	0	0
27/02/2009	\$ / R 2009/06/12	8.75	Call	Currency Future	1,430.0000	1,639.0000	14.615	0	0	0
27/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	213.0000	147.0000	(30.986)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	517.0000	621.0000	20.116	0	0	0
27/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,326.0000	1,138.0000	(14.178)	0	0	0
27/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	2,062.0000	1,842.0000	(10.669)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,472.0000	1,683.0000	14.334	0	0	0
27/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	849.0000	1,008.0000	18.728	0	0	0
27/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	132.0000	161.0000	21.970	0	0	0
27/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	102.0000	64.0000	(37.255)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	395.0000	473.0000	19.747	0	0	0
27/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	200.0000	243.0000	21.500	0	0	0
27/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	2,150.0000	1,928.0000	(10.326)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	261.0000	315.0000	20.690	0	0	0
27/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	2,106.0000	1,885.0000	(10.494)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	229.0000	277.0000	20.961	0	0	0
27/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	747.0000	601.0000	(19.545)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,680.0000	1,474.0000	(12.262)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,479.0000	1,283.0000	(13.252)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,686.0000	1,909.0000	13.227	0	0	0
27/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,364.0000	1,174.0000	(13.930)	0	0	0
27/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	126.0000	154.0000	22.222	0	0	0
27/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	250.0000	302.0000	20.800	0	0	0
27/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,559.0000	1,358.0000	(12.893)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.75	Put	Currency Future	110.0000	70.0000	(36.364)	0	0	0
27/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	66.0000	40.0000	(39.394)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	444.0000	532.0000	19.820	0	0	0
27/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	219.0000	265.0000	21.005	0	0	0
27/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	209.0000	254.0000	21.531	0	0	0
27/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	924.0000	763.0000	(17.424)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	200.0000	243.0000	21.500	0	0	0
27/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,326.0000	1,138.0000	(14.178)	0	0	0
27/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	625.0000	746.0000	19.360	0	0	0
27/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	2,194.0000	1,971.0000	(10.164)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	191.0000	232.0000	21.466	0	0	0
27/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	554.0000	426.0000	(23.105)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,289.0000	1,103.0000	(14.430)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	309.0000	372.0000	20.388	0	0	0
27/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	239.0000	289.0000	20.921	0	0	0
27/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	213.0000	147.0000	(30.986)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,519.0000	1,320.0000	(13.101)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,156.0000	1,345.0000	16.349	0	0	0
27/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,083.0000	1,266.0000	16.898	0	0	0
27/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	104.0000	127.0000	22.115	0	0	0
27/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,284.0000	2,058.0000	(9.895)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	329.0000	238.0000	(27.660)	0	0	0
27/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	114.0000	140.0000	22.807	0	0	0
27/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,599.0000	1,396.0000	(12.695)	0	0	0
27/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	126.0000	154.0000	22.222	0	0	0
27/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	139.0000	169.0000	21.583	0	0	0
27/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,680.0000	1,474.0000	(12.262)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	167.0000	203.0000	21.557	0	0	0
27/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,847.0000	1,634.0000	(11.532)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	2,018.0000	1,800.0000	(10.803)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,559.0000	1,358.0000	(12.893)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	849.0000	1,008.0000	18.728	0	0	0
27/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	250.0000	302.0000	20.800	0	0	0
27/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	644.0000	770.0000	19.565	0	0	0
27/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,479.0000	1,283.0000	(13.252)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	292.0000	209.0000	(28.425)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	524.0000	401.0000	(23.473)	0	0	0
27/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	229.0000	277.0000	20.961	0	0	0
27/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	979.0000	1,151.0000	17.569	0	0	0
27/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,721.0000	1,513.0000	(12.086)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	466.0000	351.0000	(24.678)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	368.0000	271.0000	(26.359)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	686.0000	821.0000	19.679	0	0	0
27/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	788.0000	940.0000	19.289	0	0	0
27/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	259.0000	182.0000	(29.730)	0	0	0
27/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	912.0000	1,078.0000	18.202	0	0	0
27/02/2009	\$ / R 2009/09/14			Currency Future	10.2064	10.4640	2.524	10.3900	10.2600	285
27/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	979.0000	1,117.0000	14.096	0	0	0
27/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	932.0000	1,065.0000	14.270	0	0	0
27/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	675.0000	551.0000	(18.370)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	634.0000	729.0000	14.984	0	0	0
27/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	818.0000	941.0000	15.037	0	0	0
27/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	836.0000	961.0000	14.952	0	0	0
27/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,277.0000	1,115.0000	(12.686)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	912.0000	1,043.0000	14.364	0	0	0
27/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	830.0000	697.0000	(16.024)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	705.0000	579.0000	(17.872)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	1,132.0000	978.0000	(13.604)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	767.0000	637.0000	(16.949)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,096.0000	945.0000	(13.777)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	688.0000	792.0000	15.116	0	0	0
27/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	703.0000	809.0000	15.078	0	0	0
27/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,277.0000	1,115.0000	(12.686)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	1,027.0000	881.0000	(14.216)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	862.0000	727.0000	(15.661)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	634.0000	729.0000	14.984	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	952.0000	1,088.0000	14.286	0	0	0
27/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	800.0000	922.0000	15.250	0	0	0
27/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,062.0000	913.0000	(14.030)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	734.0000	845.0000	15.123	0	0	0
27/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	646.0000	524.0000	(18.885)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	622.0000	503.0000	(19.132)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	894.0000	758.0000	(15.213)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	718.0000	827.0000	15.181	0	0	0
27/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	1,096.0000	945.0000	(13.777)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,590.0000	1,410.0000	(11.321)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	766.0000	882.0000	15.144	0	0	0
27/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	800.0000	922.0000	15.250	0	0	0
27/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	894.0000	758.0000	(15.213)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	959.0000	818.0000	(14.703)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	1,062.0000	913.0000	(14.030)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	836.0000	961.0000	14.952	0	0	0
27/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	718.0000	827.0000	15.181	0	0	0
27/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	830.0000	697.0000	(16.024)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	496.0000	574.0000	15.726	0	0	0
27/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	749.0000	863.0000	15.220	0	0	0
27/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	660.0000	760.0000	15.152	0	0	0
27/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	926.0000	788.0000	(14.903)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	873.0000	1,001.0000	14.662	0	0	0
27/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	798.0000	667.0000	(16.416)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	993.0000	849.0000	(14.502)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,240.0000	1,080.0000	(12.903)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	783.0000	902.0000	15.198	0	0	0
27/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	854.0000	981.0000	14.871	0	0	0
27/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	647.0000	744.0000	14.992	0	0	0
27/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,148.0000	1,303.0000	13.502	0	0	0
27/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,484.0000	1,310.0000	(11.725)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,204.0000	1,046.0000	(13.123)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	703.0000	809.0000	15.078	0	0	0
27/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,089.0000	1,239.0000	13.774	0	0	0
27/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	491.0000	389.0000	(20.774)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	533.0000	425.0000	(20.263)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,449.0000	1,277.0000	(11.870)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,033.0000	1,177.0000	13.940	0	0	0
27/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	621.0000	714.0000	14.976	0	0	0
27/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	577.0000	463.0000	(19.757)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	892.0000	1,022.0000	14.574	0	0	0
27/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	556.0000	641.0000	15.288	0	0	0
27/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,314.0000	1,150.0000	(12.481)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	892.0000	1,022.0000	14.574	0	0	0
27/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	736.0000	608.0000	(17.391)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	783.0000	902.0000	15.198	0	0	0
27/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	926.0000	788.0000	(14.903)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	646.0000	524.0000	(18.885)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	599.0000	483.0000	(19.366)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	621.0000	714.0000	14.976	0	0	0
27/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	736.0000	608.0000	(17.391)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,178.0000	1,336.0000	13.413	0	0	0
27/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	587.0000	677.0000	15.332	0	0	0
27/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,314.0000	1,150.0000	(12.481)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,381.0000	1,213.0000	(12.165)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,554.0000	1,376.0000	(11.454)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	510.0000	590.0000	15.686	0	0	0
27/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	952.0000	1,088.0000	14.286	0	0	0
27/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	571.0000	659.0000	15.412	0	0	0
27/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,006.0000	1,147.0000	14.016	0	0	0
27/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	599.0000	483.0000	(19.366)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,415.0000	1,245.0000	(12.014)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	766.0000	882.0000	15.144	0	0	0
27/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	959.0000	818.0000	(14.703)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,006.0000	1,147.0000	14.016	0	0	0
27/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	571.0000	659.0000	15.412	0	0	0
27/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,061.0000	1,208.0000	13.855	0	0	0
27/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	512.0000	407.0000	(20.508)	0	0	0
27/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	540.0000	624.0000	15.556	0	0	0
27/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,118.0000	1,271.0000	13.685	0	0	0
27/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,415.0000	1,245.0000	(12.014)	0	0	0
27/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	471.0000	372.0000	(21.019)	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
27/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,061.0000	1,208.0000	13.855	0	0	0
27/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	554.0000	444.0000	(19.856)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	854.0000	981.0000	14.871	0	0	0
27/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	554.0000	444.0000	(19.856)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	604.0000	695.0000	15.066	0	0	0
27/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	798.0000	667.0000	(16.416)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,348.0000	1,181.0000	(12.389)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,240.0000	1,080.0000	(12.903)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	647.0000	744.0000	14.992	0	0	0
27/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	1,168.0000	1,012.0000	(13.356)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	767.0000	637.0000	(16.949)	0	0	0
27/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	873.0000	1,001.0000	14.662	0	0	0
27/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	674.0000	776.0000	15.134	0	0	0
27/02/2009	\$ / R 2009/12/14			Currency Future	10.3250	10.5906	2.572	0.0000	0.0000	0
27/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,031.0000	1,157.0000	12.221	0	0	0
27/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,341.0000	1,189.0000	(11.335)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,306.0000	1,156.0000	(11.485)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	1,006.0000	867.0000	(13.817)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,559.0000	1,396.0000	(10.455)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	406.0000	332.0000	(18.227)	0	0	1,000
27/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	759.0000	858.0000	13.043	0	0	0
27/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	810.0000	916.0000	13.086	0	0	0
27/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	784.0000	886.0000	13.010	0	0	0
27/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,485.0000	1,325.0000	(10.774)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	854.0000	720.0000	(15.691)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	881.0000	996.0000	13.053	0	0	0
27/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,169.0000	1,025.0000	(12.318)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	866.0000	979.0000	13.048	0	0	0
27/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,129.0000	1,260.0000	11.603	0	0	0
27/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,710.0000	1,540.0000	(9.942)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,109.0000	1,239.0000	11.722	0	0	0
27/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,109.0000	1,239.0000	11.722	0	0	0
27/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	977.0000	1,101.0000	12.692	0	0	0
27/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	1,102.0000	961.0000	(12.795)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	735.0000	831.0000	13.061	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	944.0000	1,066.0000	12.924	0	0	9,530
27/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	960.0000	1,083.0000	12.813	0	0	0
27/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,634.0000	1,467.0000	(10.220)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	1,135.0000	993.0000	(12.511)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	944.0000	807.0000	(14.513)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	823.0000	692.0000	(15.917)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,865.0000	1,689.0000	(9.437)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	995.0000	1,120.0000	12.563	0	0	0
27/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,069.0000	1,197.0000	11.974	0	0	0
27/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	771.0000	872.0000	13.100	0	0	0
27/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	1,070.0000	929.0000	(13.178)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,521.0000	2,325.0000	(7.775)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,148.0000	1,283.0000	11.760	0	0	0
27/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	546.0000	616.0000	12.821	0	0	10,100
27/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	912.0000	1,031.0000	13.048	0	0	0
27/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,237.0000	1,090.0000	(11.884)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	884.0000	748.0000	(15.385)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,596.0000	1,431.0000	(10.338)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	546.0000	616.0000	12.821	0	0	84
27/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,521.0000	2,325.0000	(7.775)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	690.0000	780.0000	13.043	0	0	0
27/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	866.0000	979.0000	13.048	0	0	0
27/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,271.0000	1,123.0000	(11.644)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	447.0000	505.0000	12.975	0	0	9,530
27/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	669.0000	756.0000	13.004	0	0	0
27/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,012.0000	1,138.0000	12.451	0	0	0
27/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	884.0000	748.0000	(15.385)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,944.0000	1,766.0000	(9.156)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,187.0000	1,329.0000	11.963	0	0	10,184
27/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,531.0000	1,723.0000	12.541	0	0	0
27/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	896.0000	1,013.0000	13.058	0	0	0
27/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	3,122.0000	2,915.0000	(6.630)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	762.0000	638.0000	(16.273)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	1,037.0000	898.0000	(13.404)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	630.0000	712.0000	13.016	0	0	0
27/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,105.0000	1,921.0000	(8.741)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/12/14	12.70	Put	Currency Future	2,862.0000	2,659.0000	(7.093)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	453.0000	512.0000	13.024	0	0	0
27/02/2009	\$ / R 2009/12/14	12.70	Call	Currency Future	487.0000	549.0000	12.731	0	0	0
27/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,991.0000	2,786.0000	(6.854)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,341.0000	1,189.0000	(11.335)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	3,078.0000	2,872.0000	(6.693)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,187.0000	2,000.0000	(8.551)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	1,981.0000	2,206.0000	11.358	0	0	0
27/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,412.0000	1,256.0000	(11.048)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	385.0000	437.0000	13.506	0	0	0
27/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	434.0000	492.0000	13.364	0	0	0
27/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	99.0000	78.0000	(21.212)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,610.0000	3,397.0000	(5.900)	0	0	0
27/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,474.0000	2,718.0000	9.863	0	0	0
27/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	837.0000	947.0000	13.142	0	0	0
27/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,261.0000	2,499.0000	10.526	0	0	0
27/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,209.0000	3,001.0000	(6.482)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,563.0000	2,366.0000	(7.686)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,593.0000	1,791.0000	12.429	0	0	0
27/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	206.0000	165.0000	(19.903)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,793.0000	2,008.0000	11.991	0	0	0
27/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	195.0000	156.0000	(20.000)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	387.0000	316.0000	(18.346)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	145.0000	115.0000	(20.690)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	136.0000	108.0000	(20.588)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,020.0000	2,247.0000	11.238	0	0	0
27/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,562.0000	1,757.0000	12.484	0	0	0
27/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,146.0000	1,961.0000	(8.621)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	268.0000	218.0000	(18.657)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	612.0000	691.0000	12.908	0	0	0
27/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	673.0000	561.0000	(16.642)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,220.0000	2,456.0000	10.631	0	0	0
27/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	538.0000	607.0000	12.825	0	0	0
27/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,298.0000	3,088.0000	(6.367)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,248.0000	1,401.0000	12.260	0	0	0
27/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	640.0000	723.0000	12.969	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
27/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	423.0000	479.0000	13.239	0	0	0
27/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	824.0000	931.0000	12.985	0	0	0
27/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,948.0000	2,744.0000	(6.920)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,202.0000	1,058.0000	(11.980)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	490.0000	402.0000	(17.959)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	927.0000	1,049.0000	13.161	0	0	0
27/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,696.0000	2,945.0000	9.236	0	0	0
27/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	368.0000	300.0000	(18.478)	0	0	0
27/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	71.0000	55.0000	(22.535)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,269.0000	2,080.0000	(8.330)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	473.0000	534.0000	12.896	0	0	0
27/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,476.0000	3,264.0000	(6.099)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,606.0000	2,408.0000	(7.598)	0	0	0
27/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	66.0000	51.0000	(22.727)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	1,830.0000	2,047.0000	11.858	0	0	0
27/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	531.0000	599.0000	12.806	0	0	0
27/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	255.0000	206.0000	(19.216)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	594.0000	671.0000	12.963	0	0	0
27/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,443.0000	1,625.0000	12.613	0	0	0
27/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,270.0000	1,427.0000	12.362	0	0	0
27/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,449.0000	1,291.0000	(10.904)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,179.0000	2,413.0000	10.739	0	0	0
27/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	2,741.0000	2,991.0000	9.121	0	0	0
27/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,478.0000	2,284.0000	(7.829)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,905.0000	1,727.0000	(9.344)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.15	Put	Currency Future	128.0000	101.0000	(21.094)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	2,065.0000	1,882.0000	(8.862)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	577.0000	652.0000	12.998	0	0	0
27/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	2,696.0000	2,945.0000	9.236	0	0	0
27/02/2009	\$ / R 2009/12/14	8.15	Call	Currency Future	2,303.0000	2,542.0000	10.378	0	0	0
27/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	792.0000	665.0000	(16.035)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	944.0000	807.0000	(14.513)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,167.0000	1,305.0000	11.825	0	0	0
27/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,069.0000	1,197.0000	11.974	0	0	0
27/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	154.0000	123.0000	(20.130)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	401.0000	454.0000	13.217	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	590.0000	488.0000	(17.288)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	630.0000	712.0000	13.016	0	0	0
27/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,315.0000	1,479.0000	12.471	0	0	0
27/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	71.0000	55.0000	(22.535)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,261.0000	2,499.0000	10.526	0	0	0
27/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,345.0000	2,585.0000	10.235	0	0	0
27/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	712.0000	805.0000	13.062	0	0	0
27/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	154.0000	123.0000	(20.130)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	747.0000	844.0000	12.985	0	0	0
27/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,207.0000	1,352.0000	12.013	0	0	0
27/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	645.0000	536.0000	(16.899)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,179.0000	2,413.0000	10.739	0	0	0
27/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,672.0000	1,504.0000	(10.048)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	732.0000	612.0000	(16.393)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	268.0000	218.0000	(18.657)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,710.0000	1,540.0000	(9.942)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	512.0000	421.0000	(17.773)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	797.0000	901.0000	13.049	0	0	0
27/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	501.0000	565.0000	12.774	0	0	0
27/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	735.0000	831.0000	13.061	0	0	0
27/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	282.0000	229.0000	(18.794)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,522.0000	1,360.0000	(10.644)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,787.0000	1,614.0000	(9.681)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	680.0000	768.0000	12.941	0	0	0
27/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,387.0000	1,562.0000	12.617	0	0	0
27/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	659.0000	745.0000	13.050	0	0	0
27/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	332.0000	271.0000	(18.373)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	621.0000	701.0000	12.882	0	0	0
27/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	426.0000	349.0000	(18.075)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,657.0000	1,861.0000	12.311	0	0	0
27/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	553.0000	624.0000	12.839	0	0	0
27/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	174.0000	139.0000	(20.115)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	417.0000	473.0000	13.429	0	0	0
27/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,984.0000	1,804.0000	(9.073)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,387.0000	3,176.0000	(6.230)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,394.0000	2,202.0000	(8.020)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	2,105.0000	1,921.0000	(8.741)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	412.0000	466.0000	13.107	0	0	0
27/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	569.0000	642.0000	12.830	0	0	0
27/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,501.0000	1,690.0000	12.592	0	0	0
27/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,352.0000	2,161.0000	(8.121)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	1,904.0000	2,126.0000	11.660	0	0	0
27/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,099.0000	2,329.0000	10.958	0	0	0
27/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,342.0000	3,132.0000	(6.284)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	120.0000	95.0000	(20.833)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,472.0000	1,657.0000	12.568	0	0	0
27/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,415.0000	1,593.0000	12.580	0	0	0
27/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	447.0000	366.0000	(18.121)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,757.0000	1,970.0000	12.123	0	0	0
27/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	229.0000	185.0000	(19.214)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,776.0000	2,575.0000	(7.241)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	113.0000	89.0000	(21.239)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	1,793.0000	2,008.0000	11.991	0	0	0
27/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	361.0000	410.0000	13.573	0	0	0
27/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,388.0000	2,629.0000	10.092	0	0	0
27/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	93.0000	72.0000	(22.581)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,948.0000	2,744.0000	(6.920)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,593.0000	1,791.0000	12.429	0	0	0
27/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	368.0000	300.0000	(18.478)	0	0	0
27/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,518.0000	2,763.0000	9.730	0	0	0
27/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	577.0000	652.0000	12.998	0	0	0
27/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,733.0000	2,533.0000	(7.318)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,228.0000	2,040.0000	(8.438)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	563.0000	465.0000	(17.407)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,338.0000	1,506.0000	12.556	0	0	0
27/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	136.0000	108.0000	(20.588)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	315.0000	256.0000	(18.730)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	508.0000	574.0000	12.992	0	0	0
27/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,352.0000	2,161.0000	(8.121)	0	0	0
27/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,088.0000	1,218.0000	11.949	0	0	0
27/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	723.0000	818.0000	13.140	0	0	0
27/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	913.0000	777.0000	(14.896)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	603.0000	681.0000	12.935	0	0	0
27/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,748.0000	1,577.0000	(9.783)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	1,757.0000	1,970.0000	12.123	0	0	0
27/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,690.0000	1,897.0000	12.249	0	0	0
27/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	282.0000	229.0000	(18.794)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,723.0000	1,933.0000	12.188	0	0	0
27/02/2009	\$ / R 2009/12/14	12.45	Call	Currency Future	524.0000	591.0000	12.786	0	0	0
27/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	621.0000	701.0000	12.882	0	0	0
27/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	2,146.0000	1,961.0000	(8.621)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.65	Call	Currency Future	375.0000	426.0000	13.600	0	0	0
27/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	340.0000	387.0000	13.824	0	0	0
27/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,915.0000	3,697.0000	(5.568)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	2,187.0000	2,000.0000	(8.551)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	612.0000	691.0000	12.908	0	0	0
27/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	298.0000	243.0000	(18.456)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,829.0000	3,612.0000	(5.667)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	468.0000	384.0000	(17.949)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	354.0000	402.0000	13.559	0	0	0
27/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,436.0000	2,243.0000	(7.923)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.65	Put	Currency Future	3,700.0000	3,486.0000	(5.784)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	242.0000	196.0000	(19.008)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.45	Put	Currency Future	2,649.0000	2,450.0000	(7.512)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	1,867.0000	2,086.0000	11.730	0	0	0
27/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	164.0000	131.0000	(20.122)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,743.0000	3,528.0000	(5.744)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,786.0000	3,570.0000	(5.705)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,472.0000	1,657.0000	12.568	0	0	0
27/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	473.0000	534.0000	12.896	0	0	0
27/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	649.0000	734.0000	13.097	0	0	0
27/02/2009	\$ / R 2009/12/14	14.00	Call	Currency Future	327.0000	372.0000	13.761	0	0	0
27/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	3,034.0000	2,829.0000	(6.757)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	459.0000	519.0000	13.072	0	0	0
27/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	61.0000	47.0000	(22.951)	0	0	0
27/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	2,024.0000	1,843.0000	(8.943)	0	0	0
27/02/2009	\$ / R 2009/12/14	14.00	Put	Currency Future	4,002.0000	3,782.0000	(5.497)	0	0	0
27/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	2,786.0000	3,038.0000	9.045	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	368.0000	418.0000	13.587	0	0	0
27/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,139.0000	2,371.0000	10.846	0	0	0
27/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	390.0000	443.0000	13.590	0	0	0
27/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,431.0000	2,674.0000	9.996	0	0	0
27/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,531.0000	1,723.0000	12.541	0	0	0
27/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	406.0000	332.0000	(18.227)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	106.0000	83.0000	(21.698)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	3,209.0000	3,001.0000	(6.482)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,691.0000	2,491.0000	(7.432)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,655.0000	3,441.0000	(5.855)	0	0	0
27/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	380.0000	432.0000	13.684	0	0	0
27/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,723.0000	1,933.0000	12.188	0	0	0
27/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	298.0000	243.0000	(18.456)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	516.0000	582.0000	12.791	0	0	0
27/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	537.0000	443.0000	(17.505)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,362.0000	1,533.0000	12.555	0	0	0
27/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	434.0000	492.0000	13.364	0	0	0
27/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,565.0000	3,352.0000	(5.975)	0	0	0
27/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	447.0000	366.0000	(18.121)	0	0	0
27/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	466.0000	527.0000	13.090	0	0	0
27/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,227.0000	1,376.0000	12.143	0	0	0
27/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	217.0000	175.0000	(19.355)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	1,942.0000	2,166.0000	11.535	0	0	0
27/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	561.0000	633.0000	12.834	0	0	0
27/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	702.0000	586.0000	(16.524)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	113.0000	89.0000	(21.239)	0	0	0
27/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,388.0000	2,629.0000	10.092	0	0	0
27/02/2009	\$ / R 2010/03/15			Currency Future	10.6005	10.8617	2.464	0.0000	0.0000	0
27/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,421.0000	1,277.0000	(10.134)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	991.0000	1,093.0000	10.293	0	0	0
27/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,740.0000	1,581.0000	(9.138)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,222.0000	1,087.0000	(11.047)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,223.0000	1,349.0000	10.303	0	0	0
27/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	938.0000	1,035.0000	10.341	0	0	0
27/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,122.0000	1,239.0000	10.428	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,320.0000	1,181.0000	(10.530)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,171.0000	1,293.0000	10.418	0	0	0
27/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,032.0000	1,139.0000	10.368	0	0	0
27/02/2009	\$ / R 2010/03/15	11.20	Put	Currency Future	1,631.0000	1,477.0000	(9.442)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,888.0000	1,723.0000	(8.739)	0	0	0
27/02/2009	\$ / R 2010/03/15	12.30	Call	Currency Future	774.0000	853.0000	10.207	0	0	27,500
27/02/2009	\$ / R 2010/03/15	12.30	Put	Currency Future	2,473.0000	2,291.0000	(7.359)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.85	Call	Currency Future	1,514.0000	1,675.0000	10.634	0	0	27,500
27/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	2,039.0000	1,870.0000	(8.288)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	926.0000	1,021.0000	10.259	0	0	0
27/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,850.0000	1,687.0000	(8.811)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	890.0000	981.0000	10.225	0	0	0
27/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,018.0000	1,123.0000	10.314	0	0	0
27/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,777.0000	1,616.0000	(9.060)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,925.0000	1,759.0000	(8.623)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,387.0000	1,245.0000	(10.238)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,667.0000	1,511.0000	(9.358)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	1,123.0000	995.0000	(11.398)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,188.0000	1,312.0000	10.438	0	0	0
27/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	977.0000	1,078.0000	10.338	0	0	0
27/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,138.0000	1,256.0000	10.369	0	0	0
27/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,222.0000	1,087.0000	(11.047)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	913.0000	1,008.0000	10.405	0	0	0
27/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,287.0000	1,150.0000	(10.645)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,963.0000	1,796.0000	(8.507)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,223.0000	1,349.0000	10.303	0	0	0
27/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,091.0000	1,204.0000	10.357	0	0	0
27/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,354.0000	1,213.0000	(10.414)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,354.0000	1,213.0000	(10.414)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,154.0000	1,275.0000	10.485	0	0	0
27/02/2009	\$ / R 2010/03/15	9.85	Put	Currency Future	763.0000	663.0000	(13.106)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,274.0000	1,407.0000	10.440	0	0	0
27/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,154.0000	1,275.0000	10.485	0	0	0
27/02/2009	\$ / R 2010/03/15	11.00	Put	Currency Future	1,490.0000	1,342.0000	(9.933)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,525.0000	1,376.0000	(9.770)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	991.0000	1,093.0000	10.293	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
27/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,076.0000	1,187.0000	10.316	0	0	0
27/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,740.0000	1,581.0000	(9.138)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,704.0000	1,546.0000	(9.272)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,106.0000	1,221.0000	10.398	0	0	0
27/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,813.0000	1,652.0000	(8.880)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,004.0000	1,108.0000	10.359	0	0	0
27/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	964.0000	1,063.0000	10.270	0	0	0
27/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	728.0000	803.0000	10.302	0	0	0
27/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,046.0000	1,155.0000	10.421	0	0	0
27/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	966.0000	1,066.0000	10.352	0	0	0
27/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,596.0000	1,443.0000	(9.586)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.44	Put	Currency Future	1,806.0000	1,644.0000	(8.970)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,470.0000	1,626.0000	10.612	0	0	0
27/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,456.0000	1,309.0000	(10.096)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	951.0000	1,049.0000	10.305	0	0	0
27/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	819.0000	714.0000	(12.821)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	1,059.0000	936.0000	(11.615)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.50	Put	Currency Future	3,483.0000	3,281.0000	(5.800)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	997.0000	878.0000	(11.936)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.50	Call	Currency Future	583.0000	643.0000	10.292	0	0	0
27/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	819.0000	714.0000	(12.821)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.30	Put	Currency Future	490.0000	417.0000	(14.898)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,470.0000	1,626.0000	10.612	0	0	0
27/02/2009	\$ / R 2010/03/15	9.30	Call	Currency Future	1,791.0000	1,979.0000	10.497	0	0	0
27/02/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	709.0000	614.0000	(13.399)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,061.0000	1,171.0000	10.368	0	0	0
27/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,310.0000	1,447.0000	10.458	0	0	0
27/02/2009	\$ / R 2010/03/15	8.80	Call	Currency Future	2,112.0000	2,321.0000	9.896	0	0	0
27/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,560.0000	1,409.0000	(9.679)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,427.0000	1,579.0000	10.652	0	0	0
27/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,386.0000	1,533.0000	10.606	0	0	0
27/02/2009	\$ / R 2010/03/15	10.50	Call	Currency Future	1,256.0000	1,387.0000	10.430	0	0	0
27/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	877.0000	767.0000	(12.543)	0	0	0
27/02/2009	\$ / R 2010/03/15	8.80	Put	Currency Future	311.0000	260.0000	(16.399)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,347.0000	1,489.0000	10.542	0	0	0
27/02/2009	\$ / R 2010/03/15	10.50	Put	Currency Future	1,156.0000	1,025.0000	(11.332)	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
27/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	936.0000	822.0000	(12.179)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.40	Put	Currency Future	535.0000	458.0000	(14.393)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,560.0000	1,726.0000	10.641	0	0	0
27/02/2009	\$ / R 2010/03/15	9.40	Call	Currency Future	1,736.0000	1,919.0000	10.541	0	0	0
27/02/2009	\$ / R 2010/03/15	13.20	Call	Currency Future	629.0000	693.0000	10.175	0	0	0
27/02/2009	\$ / R 2010/03/15	13.20	Put	Currency Future	3,228.0000	3,031.0000	(6.103)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	977.0000	1,078.0000	10.338	0	0	0
27/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	546.0000	602.0000	10.256	0	0	0
27/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,421.0000	1,277.0000	(10.134)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,443.0000	3,241.0000	(5.867)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.90	Call	Currency Future	1,122.0000	1,239.0000	10.428	0	0	0
27/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	593.0000	653.0000	10.118	0	0	0
27/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,777.0000	1,616.0000	(9.060)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,646.0000	3,440.0000	(5.650)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.60	Put	Currency Future	3,564.0000	3,360.0000	(5.724)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.60	Call	Currency Future	565.0000	622.0000	10.088	0	0	0
27/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	1,819.0000	2,010.0000	10.500	0	0	0
27/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	583.0000	500.0000	(14.237)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	468.0000	398.0000	(14.957)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	1,683.0000	1,862.0000	10.636	0	0	0
27/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,925.0000	1,759.0000	(8.623)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	926.0000	1,021.0000	10.259	0	0	0
27/02/2009	\$ / R 2010/03/15	13.35	Put	Currency Future	3,359.0000	3,159.0000	(5.954)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.35	Call	Currency Future	609.0000	671.0000	10.181	0	0	0
27/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,678.0000	2,491.0000	(6.983)	0	0	0
27/02/2009	\$ / R 2010/03/15	8.95	Put	Currency Future	352.0000	296.0000	(15.909)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	574.0000	632.0000	10.105	0	0	0
27/02/2009	\$ / R 2010/03/15	8.95	Call	Currency Future	2,003.0000	2,208.0000	10.235	0	0	0
27/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,523.0000	3,321.0000	(5.734)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,205.0000	1,330.0000	10.373	0	0	0
27/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,254.0000	1,118.0000	(10.845)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	867.0000	956.0000	10.265	0	0	0
27/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,076.0000	1,187.0000	10.316	0	0	0
27/02/2009	\$ / R 2010/03/15	11.15	Put	Currency Future	1,596.0000	1,443.0000	(9.586)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,116.0000	1,944.0000	(8.129)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.15	Call	Currency Future	1,046.0000	1,155.0000	10.421	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,525.0000	1,376.0000	(9.770)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.90	Put	Currency Future	2,155.0000	1,982.0000	(8.028)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.90	Call	Currency Future	855.0000	944.0000	10.409	0	0	0
27/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,077.0000	1,907.0000	(8.185)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,387.0000	1,245.0000	(10.238)	0	0	0
27/02/2009	\$ / R 2010/03/15	14.00	Call	Currency Future	495.0000	546.0000	10.303	0	0	0
27/02/2009	\$ / R 2010/03/15	14.00	Put	Currency Future	3,894.0000	3,684.0000	(5.393)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,138.0000	1,256.0000	10.369	0	0	0
27/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	1,763.0000	1,949.0000	10.550	0	0	0
27/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	503.0000	555.0000	10.338	0	0	0
27/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	878.0000	969.0000	10.364	0	0	0
27/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,811.0000	3,602.0000	(5.484)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	512.0000	564.0000	10.156	0	0	0
27/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	512.0000	437.0000	(14.648)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	2,077.0000	1,907.0000	(8.185)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	878.0000	969.0000	10.364	0	0	0
27/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	603.0000	664.0000	10.116	0	0	0
27/02/2009	\$ / R 2010/03/15	11.30	Put	Currency Future	1,704.0000	1,546.0000	(9.272)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	736.0000	639.0000	(13.179)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	845.0000	932.0000	10.296	0	0	0
27/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	2,116.0000	1,944.0000	(8.129)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	867.0000	956.0000	10.265	0	0	0
27/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,853.0000	3,643.0000	(5.450)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,402.0000	3,202.0000	(5.879)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	2,194.0000	2,020.0000	(7.931)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	2,001.0000	1,833.0000	(8.396)	0	0	0
27/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	823.0000	908.0000	10.328	0	0	0
27/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	683.0000	590.0000	(13.616)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	1,847.0000	2,041.0000	10.504	0	0	0
27/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	2,273.0000	2,096.0000	(7.787)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,560.0000	1,409.0000	(9.679)	0	0	0
27/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	471.0000	519.0000	10.191	0	0	0
27/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,061.0000	1,171.0000	10.368	0	0	0
27/02/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,537.0000	1,700.0000	10.605	0	0	0
27/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	447.0000	379.0000	(15.213)	0	0	0
27/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,004.0000	1,108.0000	10.359	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
27/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	901.0000	994.0000	10.322	0	0	0
27/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	4,020.0000	3,808.0000	(5.274)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,584.0000	1,752.0000	10.606	0	0	0
27/02/2009	\$ / R 2010/03/15	9.60	Call	Currency Future	1,632.0000	1,806.0000	10.662	0	0	0
27/02/2009	\$ / R 2010/03/15	13.80	Put	Currency Future	3,728.0000	3,521.0000	(5.553)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	616.0000	678.0000	10.065	0	0	0
27/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	406.0000	343.0000	(15.517)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.60	Put	Currency Future	632.0000	544.0000	(13.924)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	1,906.0000	2,105.0000	10.441	0	0	0
27/02/2009	\$ / R 2010/03/15	13.80	Call	Currency Future	529.0000	583.0000	10.208	0	0	0
27/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	3,315.0000	3,116.0000	(6.003)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.00	Put	Currency Future	367.0000	309.0000	(15.804)	0	0	0
27/02/2009	\$ / R 2010/03/15	13.25	Put	Currency Future	3,272.0000	3,074.0000	(6.051)	0	0	0
27/02/2009	\$ / R 2010/03/15	9.00	Call	Currency Future	1,968.0000	2,170.0000	10.264	0	0	0
27/02/2009	\$ / R 2010/03/15	13.25	Call	Currency Future	622.0000	685.0000	10.129	0	0	0
27/02/2009	\$ / R 2010/03/15	10.65	Put	Currency Future	1,254.0000	1,118.0000	(10.845)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.55	Put	Currency Future	1,189.0000	1,056.0000	(11.186)	0	0	0
27/02/2009	\$ / R 2010/03/15	10.65	Call	Currency Future	1,205.0000	1,330.0000	10.373	0	0	0
27/02/2009	\$ / R 2010/03/15	8.85	Call	Currency Future	2,075.0000	2,283.0000	10.024	0	0	0
27/02/2009	\$ / R 2010/03/15	10.55	Call	Currency Future	1,239.0000	1,368.0000	10.412	0	0	0
27/02/2009	\$ / R 2010/03/15	8.85	Put	Currency Future	324.0000	271.0000	(16.358)	0	0	0
27/02/2009	£ / R 2009/03/16			Currency Future	14.1777	14.3754	1.394	14.3900	14.1600	13,714
27/02/2009	£ / R 2009/03/16	15.20	Put	Currency Future	1,108.0000	933.0000	(15.794)	0	0	0
27/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	274.0000	194.0000	(29.197)	0	0	0
27/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,661.0000	1,468.0000	(11.620)	0	0	0
27/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,040.0000	1,844.0000	(9.608)	0	0	0
27/02/2009	£ / R 2009/03/16	17.35	Put	Currency Future	3,174.0000	2,976.0000	(6.238)	0	0	0
27/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
27/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	228.0000	158.0000	(30.702)	0	0	0
27/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	81.0000	99.0000	22.222	0	0	0
27/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	206.0000	142.0000	(31.068)	0	0	0
27/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,381.0000	2,184.0000	(8.274)	0	0	0
27/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,300.0000	1,115.0000	(14.231)	0	0	0
27/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	826.0000	672.0000	(18.644)	0	0	0
27/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	355.0000	483.0000	36.056	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
27/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	7.0000	7.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	120.0000	170.0000	41.667	0	0	0
27/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	302.0000	420.0000	39.073	0	0	0
27/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
27/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	263.0000	361.0000	37.262	0	0	0
27/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	742.0000	595.0000	(19.811)	0	0	0
27/02/2009	£ / R 2009/03/16	16.65	Put	Currency Future	2,479.0000	2,282.0000	(7.947)	0	0	0
27/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	742.0000	595.0000	(19.811)	0	0	0
27/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,204.0000	1,023.0000	(15.033)	0	0	0
27/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	3,024.0000	2,826.0000	(6.548)	0	0	0
27/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	335.0000	236.0000	(29.552)	0	0	0
27/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	120.0000	170.0000	41.667	0	0	0
27/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,944.0000	1,749.0000	(10.031)	0	0	0
27/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	103.0000	147.0000	42.718	0	0	0
27/02/2009	£ / R 2009/03/16	15.50	Call	Currency Future	66.0000	76.0000	15.152	0	0	0
27/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,137.0000	1,940.0000	(9.219)	0	0	0
27/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,430.0000	2,233.0000	(8.107)	0	0	0
27/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	72.0000	83.0000	15.278	0	0	0
27/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,578.0000	2,380.0000	(7.680)	0	0	0
27/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/02/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,388.0000	1,201.0000	(13.473)	0	0	0
27/02/2009	£ / R 2009/03/16	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	919.0000	757.0000	(17.628)	0	0	0
27/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,975.0000	2,777.0000	(6.655)	0	0	0
27/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,849.0000	1,654.0000	(10.546)	0	0	0
27/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,344.0000	1,158.0000	(13.839)	0	0	0
27/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,772.0000	4,575.0000	(4.128)	0	0	0
27/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	436.0000	317.0000	(27.294)	0	0	0
27/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
27/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,872.0000	4,675.0000	(4.044)	0	0	0
27/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,875.0000	2,677.0000	(6.887)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,473.0000	3,275.0000	(5.701)	0	0	0
27/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	214.0000	293.0000	36.916	0	0	0
27/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	3,323.0000	3,125.0000	(5.958)	0	0	0
27/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,433.0000	1,244.0000	(13.189)	0	0	0
27/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	96.0000	132.0000	37.500	0	0	0
27/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,373.0000	3,175.0000	(5.870)	0	0	0
27/02/2009	£ / R 2009/03/16	15.20	Call	Currency Future	86.0000	108.0000	25.581	0	0	0
27/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,433.0000	1,244.0000	(13.189)	0	0	0
27/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,472.0000	4,275.0000	(4.405)	0	0	0
27/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,615.0000	1,423.0000	(11.889)	0	0	0
27/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	384.0000	517.0000	34.635	0	0	0
27/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,755.0000	1,561.0000	(11.054)	0	0	0
27/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	200.0000	274.0000	37.000	0	0	0
27/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	61.0000	70.0000	14.754	0	0	0
27/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,272.0000	4,075.0000	(4.611)	0	0	0
27/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	368.0000	259.0000	(29.620)	0	0	0
27/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
27/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	88.0000	114.0000	29.545	0	0	0
27/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	3,074.0000	2,876.0000	(6.441)	0	0	0
27/02/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,569.0000	1,378.0000	(12.173)	0	0	0
27/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	135.0000	89.0000	(34.074)	0	0	0
27/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,060.0000	888.0000	(16.226)	0	0	0
27/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,672.0000	4,475.0000	(4.217)	0	0	0
27/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.70	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
27/02/2009	£ / R 2009/03/16	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	61.0000	70.0000	14.754	0	0	0
27/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	512.0000	664.0000	29.688	0	0	0
27/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	472.0000	348.0000	(26.271)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,897.0000	1,701.0000	(10.332)	0	0	0
27/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	88.0000	114.0000	29.545	0	0	0
27/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	246.0000	334.0000	35.772	0	0	0
27/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,873.0000	3,675.0000	(5.112)	0	0	0
27/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	83.0000	103.0000	24.096	0	0	0
27/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,773.0000	3,575.0000	(5.248)	0	0	0
27/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	150.0000	209.0000	39.333	0	0	0
27/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	1,060.0000	888.0000	(16.226)	0	0	0
27/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
27/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
27/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	106.0000	68.0000	(35.849)	0	0	0
27/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,673.0000	3,475.0000	(5.391)	0	0	0
27/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	4,322.0000	4,125.0000	(4.558)	0	0	0
27/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	966.0000	800.0000	(17.184)	0	0	0
27/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	1,156.0000	978.0000	(15.398)	0	0	0
27/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	402.0000	287.0000	(28.607)	0	0	0
27/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
27/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	93.0000	126.0000	35.484	0	0	0
27/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	229.0000	313.0000	36.681	0	0	0
27/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,478.0000	1,288.0000	(12.855)	0	0	0
27/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,677.0000	2,479.0000	(7.396)	0	0	0
27/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	103.0000	147.0000	42.718	0	0	0
27/02/2009	£ / R 2009/03/16	17.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	4,272.0000	4,075.0000	(4.611)	0	0	0
27/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,523.0000	3,325.0000	(5.620)	0	0	0
27/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,708.0000	1,514.0000	(11.358)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	2,283.0000	2,086.0000	(8.629)	0	0	0
27/02/2009	£ / R 2009/03/16	17.75	Put	Currency Future	3,573.0000	3,375.0000	(5.542)	0	0	0
27/02/2009	£ / R 2009/03/16	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,204.0000	1,023.0000	(15.033)	0	0	0
27/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	229.0000	313.0000	36.681	0	0	0
27/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	93.0000	126.0000	35.484	0	0	0
27/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	402.0000	287.0000	(28.607)	0	0	0
27/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	111.0000	158.0000	42.342	0	0	0
27/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	2,186.0000	1,989.0000	(9.012)	0	0	0
27/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,623.0000	3,425.0000	(5.465)	0	0	0
27/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	18.0000	20.0000	11.111	0	0	0
27/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
27/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	584.0000	744.0000	27.397	0	0	0
27/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	662.0000	520.0000	(21.450)	0	0	0
27/02/2009	£ / R 2009/03/16	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,478.0000	1,288.0000	(12.855)	0	0	0
27/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,523.0000	1,333.0000	(12.475)	0	0	0
27/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
27/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	3,224.0000	3,026.0000	(6.141)	0	0	0
27/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	2,137.0000	1,940.0000	(9.219)	0	0	0
27/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
27/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
27/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,923.0000	3,725.0000	(5.047)	0	0	0
27/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,172.0000	3,975.0000	(4.722)	0	0	0
27/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,776.0000	2,578.0000	(7.133)	0	0	0
27/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,423.0000	3,225.0000	(5.784)	0	0	0
27/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	702.0000	557.0000	(20.655)	0	0	0
27/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	966.0000	800.0000	(17.184)	0	0	0
27/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,622.0000	4,425.0000	(4.262)	0	0	0
27/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	140.0000	195.0000	39.286	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
27/02/2009	£ / R 2009/03/16	17.30	Put	Currency Future	3,124.0000	2,926.0000	(6.338)	0	0	0
27/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
27/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	129.0000	182.0000	41.085	0	0	0
27/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,661.0000	1,468.0000	(11.620)	0	0	0
27/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	783.0000	633.0000	(19.157)	0	0	0
27/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	11.0000	11.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	80.0000	94.0000	17.500	0	0	0
27/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	250.0000	176.0000	(29.600)	0	0	0
27/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,755.0000	1,561.0000	(11.054)	0	0	0
27/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	826.0000	672.0000	(18.644)	0	0	0
27/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,897.0000	1,701.0000	(10.332)	0	0	0
27/02/2009	£ / R 2009/03/16	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,372.0000	4,175.0000	(4.506)	0	0	0
27/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	51.0000	58.0000	13.725	0	0	0
27/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
27/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	91.0000	120.0000	31.868	0	0	0
27/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,473.0000	3,275.0000	(5.701)	0	0	0
27/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,529.0000	2,331.0000	(7.829)	0	0	0
27/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,572.0000	4,375.0000	(4.309)	0	0	0
27/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
27/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	546.0000	414.0000	(24.176)	0	0	0
27/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.90	Put	Currency Future	3,723.0000	3,525.0000	(5.318)	0	0	0
27/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,708.0000	1,514.0000	(11.358)	0	0	0
27/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	173.0000	239.0000	38.150	0	0	0
27/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	4,022.0000	3,825.0000	(4.898)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	623.0000	483.0000	(22.472)	0	0	0
27/02/2009	£ / R 2009/03/16	18.00	Put	Currency Future	3,823.0000	3,625.0000	(5.179)	0	0	0
27/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,523.0000	1,333.0000	(12.475)	0	0	0
27/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	161.0000	223.0000	38.509	0	0	0
27/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	1,013.0000	844.0000	(16.683)	0	0	0
27/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,673.0000	3,475.0000	(5.391)	0	0	0
27/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,972.0000	3,775.0000	(4.960)	0	0	0
27/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	623.0000	483.0000	(22.472)	0	0	0
27/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,925.0000	2,727.0000	(6.769)	0	0	0
27/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	328.0000	451.0000	37.500	0	0	0
27/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	584.0000	448.0000	(23.288)	0	0	0
27/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,972.0000	3,775.0000	(4.960)	0	0	0
27/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,252.0000	1,069.0000	(14.617)	0	0	0
27/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,992.0000	1,796.0000	(9.839)	0	0	0
27/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	173.0000	239.0000	38.150	0	0	0
27/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	4,072.0000	3,875.0000	(4.838)	0	0	0
27/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	186.0000	256.0000	37.634	0	0	0
27/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	5,072.0000	4,875.0000	(3.884)	0	0	0
27/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	32.0000	36.0000	12.500	0	0	0
27/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	81.0000	99.0000	22.222	0	0	0
27/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	4,172.0000	3,975.0000	(4.722)	0	0	0
27/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,849.0000	1,654.0000	(10.546)	0	0	0
27/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	584.0000	448.0000	(23.288)	0	0	0
27/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,234.0000	2,037.0000	(8.818)	0	0	0
27/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	478.0000	626.0000	30.962	0	0	0
27/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	546.0000	414.0000	(24.176)	0	0	0
27/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	22.0000	24.0000	9.091	0	0	0
27/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	509.0000	380.0000	(25.344)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	80.0000	94.0000	17.500	0	0	0
27/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	446.0000	588.0000	31.839	0	0	0
27/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,472.0000	4,275.0000	(4.405)	0	0	0
27/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,755.0000	1,561.0000	(11.054)	0	0	0
27/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	168.0000	113.0000	(32.738)	0	0	0
27/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	8.0000	8.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,252.0000	1,069.0000	(14.617)	0	0	0
27/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	436.0000	317.0000	(27.294)	0	0	0
27/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	304.0000	215.0000	(29.276)	0	0	0
27/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	151.0000	100.0000	(33.775)	0	0	0
27/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	214.0000	293.0000	36.916	0	0	0
27/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	2,040.0000	1,844.0000	(9.608)	0	0	0
27/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,722.0000	4,525.0000	(4.172)	0	0	0
27/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,300.0000	1,115.0000	(14.231)	0	0	0
27/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	10.0000	10.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	282.0000	390.0000	38.298	0	0	0
27/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	4,122.0000	3,925.0000	(4.779)	0	0	0
27/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	368.0000	259.0000	(29.620)	0	0	0
27/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,522.0000	4,325.0000	(4.356)	0	0	0
27/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,944.0000	1,749.0000	(10.031)	0	0	0
27/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	161.0000	223.0000	38.509	0	0	0
27/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,972.0000	4,775.0000	(3.962)	0	0	0
27/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
27/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	94.0000	60.0000	(36.170)	0	0	0
27/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,802.0000	1,607.0000	(10.821)	0	0	0
27/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,422.0000	4,225.0000	(4.455)	0	0	0
27/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	246.0000	334.0000	35.772	0	0	0
27/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	4,222.0000	4,025.0000	(4.666)	0	0	0
27/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
27/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	2,089.0000	1,892.0000	(9.430)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	783.0000	633.0000	(19.157)	0	0	0
27/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
27/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,627.0000	2,430.0000	(7.499)	0	0	0
27/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,672.0000	4,475.0000	(4.217)	0	0	0
27/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	111.0000	158.0000	42.342	0	0	0
27/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	150.0000	209.0000	39.333	0	0	0
27/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,430.0000	2,233.0000	(8.107)	0	0	0
27/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	2,234.0000	2,037.0000	(8.818)	0	0	0
27/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	12.0000	13.0000	8.333	0	0	0
27/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
27/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	872.0000	714.0000	(18.119)	0	0	0
27/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	20.0000	22.0000	10.000	0	0	0
27/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,332.0000	2,135.0000	(8.448)	0	0	0
27/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,372.0000	4,175.0000	(4.506)	0	0	0
27/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,992.0000	1,796.0000	(9.839)	0	0	0
27/02/2009	£ / R 2009/03/16	14.95	Call	Currency Future	100.0000	140.0000	40.000	0	0	0
27/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	741.0000	914.0000	23.347	0	0	0
27/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,772.0000	4,575.0000	(4.128)	0	0	0
27/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	63.0000	39.0000	(38.095)	0	0	0
27/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	13.0000	14.0000	7.692	0	0	0
27/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,872.0000	4,675.0000	(4.044)	0	0	0
27/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,677.0000	2,479.0000	(7.396)	0	0	0
27/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	660.0000	827.0000	25.303	0	0	0
27/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,708.0000	1,514.0000	(11.358)	0	0	0
27/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	512.0000	664.0000	29.688	0	0	0
27/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	135.0000	89.0000	(34.074)	0	0	0
27/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	83.0000	52.0000	(37.349)	0	0	0
27/02/2009	£ / R 2009/03/16	13.45	Put	Currency Future	55.0000	33.0000	(40.000)	0	0	0
27/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	228.0000	158.0000	(30.702)	0	0	0
27/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	355.0000	483.0000	36.056	0	0	0
27/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	186.0000	127.0000	(31.720)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R	2009/03/16	13.95	Call	Currency Future	414.0000	552.0000	33.333	0	0	0
27/02/2009	£ / R	2009/03/16	13.45	Call	Currency Future	783.0000	959.0000	22.478	0	0	0
27/02/2009	£ / R	2009/03/16	13.75	Put	Currency Future	120.0000	78.0000	(35.000)	0	0	0
27/02/2009	£ / R	2009/03/16	13.65	Call	Currency Future	622.0000	785.0000	26.206	0	0	0
27/02/2009	£ / R	2009/03/16	13.55	Put	Currency Future	72.0000	45.0000	(37.500)	0	0	0
27/02/2009	£ / R	2009/03/16	13.55	Call	Currency Future	700.0000	870.0000	24.286	0	0	0
27/02/2009	£ / R	2009/03/16	13.75	Call	Currency Future	548.0000	703.0000	28.285	0	0	0
27/02/2009	£ / R	2009/03/16	16.55	Call	Currency Future	9.0000	9.0000	-	0	0	0
27/02/2009	£ / R	2009/03/16	15.85	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
27/02/2009	£ / R	2009/03/16	16.35	Put	Currency Future	2,186.0000	1,989.0000	(9.012)	0	0	0
27/02/2009	£ / R	2009/03/16	15.75	Put	Currency Future	1,615.0000	1,423.0000	(11.889)	0	0	0
27/02/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,726.0000	2,529.0000	(7.227)	0	0	0
27/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/02/2009	£ / R	2009/03/16	15.75	Call	Currency Future	43.0000	48.0000	11.628	0	0	0
27/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,423.0000	3,225.0000	(5.784)	0	0	0
27/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,925.0000	2,727.0000	(6.769)	0	0	0
27/02/2009	£ / R	2009/03/16	17.00	Put	Currency Future	2,826.0000	2,628.0000	(7.006)	0	0	0
27/02/2009	£ / R	2009/03/16	16.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
27/02/2009	£ / R	2009/03/16	16.80	Put	Currency Future	2,627.0000	2,430.0000	(7.499)	0	0	0
27/02/2009	£ / R	2009/03/16	16.55	Put	Currency Future	2,381.0000	2,184.0000	(8.274)	0	0	0
27/02/2009	£ / R	2009/03/16	16.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
27/02/2009	£ / R	2009/03/16	16.90	Put	Currency Future	2,726.0000	2,529.0000	(7.227)	0	0	0
27/02/2009	£ / R	2009/03/16	17.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/02/2009	£ / R	2009/03/16	17.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
27/02/2009	£ / R	2009/03/16	15.10	Put	Currency Future	1,013.0000	844.0000	(16.683)	0	0	0
27/02/2009	£ / R	2009/03/16	15.10	Call	Currency Future	91.0000	120.0000	31.868	0	0	0
27/02/2009	£ / R	2009/06/12			Currency Future	14.4229	14.6294	1.432	14.3800	14.3800	619
27/02/2009	£ / R	2009/06/12	17.50	Call	Currency Future	122.0000	139.0000	13.934	0	0	0
27/02/2009	£ / R	2009/06/12	13.95	Call	Currency Future	1,026.0000	1,143.0000	11.404	0	0	0
27/02/2009	£ / R	2009/06/12	15.50	Put	Currency Future	1,555.0000	1,407.0000	(9.518)	0	0	0
27/02/2009	£ / R	2009/06/12	15.05	Put	Currency Future	1,209.0000	1,075.0000	(11.084)	0	0	0
27/02/2009	£ / R	2009/06/12	19.10	Put	Currency Future	4,711.0000	4,510.0000	(4.267)	0	0	0
27/02/2009	£ / R	2009/06/12	18.55	Put	Currency Future	4,181.0000	3,982.0000	(4.760)	0	0	0
27/02/2009	£ / R	2009/06/12	15.80	Call	Currency Future	396.0000	446.0000	12.626	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	3,199.0000	3,009.0000	(5.939)	0	0	0
27/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	267.0000	302.0000	13.109	0	0	0
27/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	653.0000	735.0000	12.557	0	0	0
27/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	582.0000	654.0000	12.371	0	0	0
27/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	34.0000	39.0000	14.706	0	0	0
27/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
27/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	326.0000	368.0000	12.883	0	0	0
27/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,885.0000	2,700.0000	(6.412)	0	0	0
27/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,244.0000	2,073.0000	(7.620)	0	0	0
27/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	553.0000	463.0000	(16.275)	0	0	0
27/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,030.0000	906.0000	(12.039)	0	0	0
27/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,517.0000	4,317.0000	(4.428)	0	0	0
27/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,663.0000	4,461.0000	(4.332)	0	0	0
27/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,163.0000	1,993.0000	(7.859)	0	0	0
27/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	276.0000	312.0000	13.043	0	0	0
27/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	499.0000	560.0000	12.224	0	0	0
27/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
27/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
27/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	286.0000	323.0000	12.937	0	0	0
27/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	742.0000	634.0000	(14.555)	0	0	0
27/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	348.0000	393.0000	12.931	0	0	0
27/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,398.0000	1,256.0000	(10.157)	0	0	0
27/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
27/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	316.0000	356.0000	12.658	0	0	0
27/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
27/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	815.0000	913.0000	12.025	0	0	0
27/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	170.0000	193.0000	13.529	0	0	0
27/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	970.0000	1,082.0000	11.546	0	0	0
27/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	521.0000	585.0000	12.284	0	0	0
27/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	31.0000	36.0000	16.129	0	0	0
27/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,469.0000	4,269.0000	(4.475)	0	0	0
27/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	894.0000	779.0000	(12.864)	0	0	0
27/02/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,736.0000	1,580.0000	(8.986)	0	0	0
27/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	478.0000	536.0000	12.134	0	0	0
27/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,325.0000	4,125.0000	(4.624)	0	0	0
27/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	241.0000	273.0000	13.278	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
27/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,773.0000	1,616.0000	(8.855)	0	0	0
27/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,964.0000	1,801.0000	(8.299)	0	0	0
27/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	864.0000	968.0000	12.037	0	0	0
27/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,476.0000	1,330.0000	(9.892)	0	0	0
27/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,809.0000	4,606.0000	(4.221)	0	0	0
27/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,277.0000	4,077.0000	(4.676)	0	0	0
27/02/2009	£ / R 2009/06/12	15.75	Call	Currency Future	409.0000	460.0000	12.469	0	0	0
27/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,797.0000	2,613.0000	(6.578)	0	0	0
27/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	286.0000	323.0000	12.937	0	0	0
27/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	499.0000	560.0000	12.224	0	0	0
27/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	532.0000	598.0000	12.406	0	0	0
27/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,566.0000	4,365.0000	(4.402)	0	0	0
27/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,003.0000	1,839.0000	(8.188)	0	0	0
27/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	61.0000	69.0000	13.115	0	0	0
27/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,398.0000	1,256.0000	(10.157)	0	0	0
27/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,359.0000	1,219.0000	(10.302)	0	0	0
27/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	449.0000	504.0000	12.249	0	0	0
27/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	623.0000	701.0000	12.520	0	0	0
27/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,662.0000	1,510.0000	(9.146)	0	0	0
27/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	4,229.0000	4,029.0000	(4.729)	0	0	0
27/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,614.0000	3,419.0000	(5.396)	0	0	0
27/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	44.0000	50.0000	13.636	0	0	0
27/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	37.0000	42.0000	13.514	0	0	0
27/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	372.0000	419.0000	12.634	0	0	0
27/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	692.0000	588.0000	(15.029)	0	0	0
27/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	435.0000	489.0000	12.414	0	0	0
27/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,515.0000	1,368.0000	(9.703)	0	0	0
27/02/2009	£ / R 2009/06/12	18.05	Call	Currency Future	80.0000	91.0000	13.750	0	0	0
27/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	33.0000	37.0000	12.121	0	0	0
27/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	348.0000	393.0000	12.931	0	0	0
27/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,614.0000	4,413.0000	(4.356)	0	0	0
27/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	597.0000	503.0000	(15.745)	0	0	0
27/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,476.0000	1,330.0000	(9.892)	0	0	0
27/02/2009	£ / R 2009/06/12	18.05	Put	Currency Future	3,707.0000	3,512.0000	(5.260)	0	0	0
27/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	63.0000	72.0000	14.286	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
27/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	684.0000	771.0000	12.719	0	0	0
27/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	595.0000	670.0000	12.605	0	0	0
27/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,849.0000	1,689.0000	(8.653)	0	0	0
27/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,100.0000	972.0000	(11.636)	0	0	0
27/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	74.0000	84.0000	13.514	0	0	0
27/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	68.0000	78.0000	14.706	0	0	0
27/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	961.0000	841.0000	(12.487)	0	0	0
27/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,172.0000	1,040.0000	(11.263)	0	0	0
27/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,246.0000	1,110.0000	(10.915)	0	0	0
27/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	488.0000	548.0000	12.295	0	0	0
27/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,709.0000	2,527.0000	(6.718)	0	0	0
27/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,801.0000	3,605.0000	(5.157)	0	0	0
27/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,895.0000	3,698.0000	(5.058)	0	0	0
27/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	717.0000	809.0000	12.831	0	0	0
27/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	4,038.0000	3,840.0000	(4.903)	0	0	0
27/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	569.0000	640.0000	12.478	0	0	0
27/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,368.0000	2,194.0000	(7.348)	0	0	0
27/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	86.0000	98.0000	13.953	0	0	0
27/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,760.0000	4,558.0000	(4.244)	0	0	0
27/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	768.0000	658.0000	(14.323)	0	0	0
27/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,626.0000	1,475.0000	(9.287)	0	0	0
27/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	305.0000	345.0000	13.115	0	0	0
27/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	225.0000	255.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	771.0000	867.0000	12.451	0	0	0
27/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	97.0000	110.0000	13.402	0	0	0
27/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	521.0000	585.0000	12.284	0	0	0
27/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	798.0000	688.0000	(13.784)	0	0	0
27/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
27/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,520.0000	3,327.0000	(5.483)	0	0	0
27/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	830.0000	718.0000	(13.494)	0	0	0
27/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,474.0000	3,281.0000	(5.556)	0	0	0
27/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,083.0000	1,916.0000	(8.017)	0	0	0
27/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,849.0000	1,689.0000	(8.653)	0	0	0
27/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	509.0000	572.0000	12.377	0	0	0
27/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,452.0000	2,275.0000	(7.219)	0	0	0
27/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	753.0000	848.0000	12.616	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,203.0000	2,033.0000	(7.717)	0	0	0
27/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	56.0000	64.0000	14.286	0	0	0
27/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,623.0000	2,442.0000	(6.900)	0	0	0
27/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	158.0000	179.0000	13.291	0	0	0
27/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	862.0000	749.0000	(13.109)	0	0	0
27/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,773.0000	1,616.0000	(8.855)	0	0	0
27/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
27/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	182.0000	207.0000	13.736	0	0	0
27/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	54.0000	61.0000	12.963	0	0	0
27/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	326.0000	368.0000	12.883	0	0	0
27/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	463.0000	520.0000	12.311	0	0	0
27/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,085.0000	3,887.0000	(4.847)	0	0	0
27/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	196.0000	222.0000	13.265	0	0	0
27/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	791.0000	887.0000	12.137	0	0	0
27/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,925.0000	1,763.0000	(8.416)	0	0	0
27/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	2,123.0000	1,954.0000	(7.960)	0	0	0
27/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,590.0000	1,441.0000	(9.371)	0	0	0
27/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,437.0000	1,293.0000	(10.021)	0	0	0
27/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	50.0000	56.0000	12.000	0	0	0
27/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	46.0000	52.0000	13.043	0	0	0
27/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	862.0000	749.0000	(13.109)	0	0	0
27/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,580.0000	2,400.0000	(6.977)	0	0	0
27/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	360.0000	405.0000	12.500	0	0	0
27/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,283.0000	1,146.0000	(10.678)	0	0	0
27/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	4,277.0000	4,077.0000	(4.676)	0	0	0
27/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	2,163.0000	1,993.0000	(7.859)	0	0	0
27/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	147.0000	167.0000	13.605	0	0	0
27/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	735.0000	828.0000	12.653	0	0	0
27/02/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,699.0000	1,545.0000	(9.064)	0	0	0
27/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,244.0000	2,073.0000	(7.620)	0	0	0
27/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	337.0000	380.0000	12.760	0	0	0
27/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	372.0000	419.0000	12.634	0	0	0
27/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	4,133.0000	3,934.0000	(4.815)	0	0	0
27/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	93.0000	106.0000	13.978	0	0	0
27/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,974.0000	2,787.0000	(6.288)	0	0	0
27/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,136.0000	1,006.0000	(11.444)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,887.0000	1,726.0000	(8.532)	0	0	0
27/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	556.0000	625.0000	12.410	0	0	0
27/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	569.0000	640.0000	12.478	0	0	0
27/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,801.0000	3,605.0000	(5.157)	0	0	0
27/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,666.0000	2,485.0000	(6.789)	0	0	0
27/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	4,085.0000	3,887.0000	(4.847)	0	0	0
27/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	267.0000	302.0000	13.109	0	0	0
27/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	189.0000	214.0000	13.228	0	0	0
27/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,203.0000	2,033.0000	(7.717)	0	0	0
27/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,990.0000	3,793.0000	(4.937)	0	0	0
27/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	928.0000	810.0000	(12.716)	0	0	0
27/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	384.0000	432.0000	12.500	0	0	0
27/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	735.0000	828.0000	12.653	0	0	0
27/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,246.0000	1,110.0000	(10.915)	0	0	0
27/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	176.0000	199.0000	13.068	0	0	0
27/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	700.0000	789.0000	12.714	0	0	0
27/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,849.0000	1,689.0000	(8.653)	0	0	0
27/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,410.0000	2,234.0000	(7.303)	0	0	0
27/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,925.0000	1,763.0000	(8.416)	0	0	0
27/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	396.0000	446.0000	12.626	0	0	0
27/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	74.0000	84.0000	13.514	0	0	0
27/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	2,003.0000	1,839.0000	(8.188)	0	0	0
27/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,614.0000	3,419.0000	(5.396)	0	0	0
27/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	86.0000	98.0000	13.953	0	0	0
27/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,494.0000	2,317.0000	(7.097)	0	0	0
27/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,373.0000	4,173.0000	(4.574)	0	0	0
27/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,043.0000	1,877.0000	(8.125)	0	0	0
27/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	943.0000	1,053.0000	11.665	0	0	0
27/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	217.0000	246.0000	13.364	0	0	0
27/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,421.0000	4,221.0000	(4.524)	0	0	0
27/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	609.0000	685.0000	12.479	0	0	0
27/02/2009	£ / R 2009/06/12	14.10	Put	Currency Future	620.0000	523.0000	(15.645)	0	0	0
27/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	582.0000	654.0000	12.371	0	0	0
27/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	2,083.0000	1,916.0000	(8.017)	0	0	0
27/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,209.0000	1,075.0000	(11.084)	0	0	0
27/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	556.0000	625.0000	12.410	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	233.0000	264.0000	13.305	0	0	0
27/02/2009	£ / R 2009/06/12	16.50	Call	Currency Future	250.0000	282.0000	12.800	0	0	0
27/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,410.0000	2,234.0000	(7.303)	0	0	0
27/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,055.0000	1,174.0000	11.280	0	0	0
27/02/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,327.0000	2,153.0000	(7.477)	0	0	0
27/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	203.0000	230.0000	13.300	0	0	0
27/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	532.0000	444.0000	(16.541)	0	0	0
27/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	316.0000	356.0000	12.658	0	0	0
27/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	509.0000	572.0000	12.377	0	0	0
27/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,580.0000	2,400.0000	(6.977)	0	0	0
27/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	791.0000	887.0000	12.137	0	0	0
27/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,811.0000	1,653.0000	(8.724)	0	0	0
27/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,283.0000	1,146.0000	(10.678)	0	0	0
27/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	58.0000	66.0000	13.793	0	0	0
27/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	23.0000	27.0000	17.391	0	0	0
27/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	463.0000	520.0000	12.311	0	0	0
27/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	668.0000	753.0000	12.725	0	0	0
27/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	27.0000	30.0000	11.111	0	0	0
27/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	305.0000	345.0000	13.115	0	0	0
27/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	995.0000	873.0000	(12.261)	0	0	0
27/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,753.0000	2,570.0000	(6.647)	0	0	0
27/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,906.0000	4,703.0000	(4.138)	0	0	0
27/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,590.0000	1,441.0000	(9.371)	0	0	0
27/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	894.0000	779.0000	(12.864)	0	0	0
27/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,437.0000	1,293.0000	(10.021)	0	0	0
27/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,623.0000	2,442.0000	(6.900)	0	0	0
27/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	716.0000	611.0000	(14.665)	0	0	0
27/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	5,004.0000	4,801.0000	(4.057)	0	0	0
27/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	217.0000	246.0000	13.364	0	0	0
27/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	544.0000	612.0000	12.500	0	0	0
27/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,841.0000	2,656.0000	(6.512)	0	0	0
27/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	3,154.0000	2,964.0000	(6.024)	0	0	0
27/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	36.0000	41.0000	13.889	0	0	0
27/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,626.0000	1,475.0000	(9.287)	0	0	0
27/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	233.0000	264.0000	13.305	0	0	0
27/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	164.0000	186.0000	13.415	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	136.0000	155.0000	13.971	0	0	0
27/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	653.0000	735.0000	12.557	0	0	0
27/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,663.0000	4,461.0000	(4.332)	0	0	0
27/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	449.0000	504.0000	12.249	0	0	0
27/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,321.0000	1,182.0000	(10.522)	0	0	0
27/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,666.0000	2,485.0000	(6.789)	0	0	0
27/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,063.0000	2,875.0000	(6.138)	0	0	0
27/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	1,030.0000	906.0000	(12.039)	0	0	0
27/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	29.0000	33.0000	13.793	0	0	0
27/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	717.0000	809.0000	12.831	0	0	0
27/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	189.0000	214.0000	13.228	0	0	0
27/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	126.0000	144.0000	14.286	0	0	0
27/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,517.0000	4,317.0000	(4.428)	0	0	0
27/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	422.0000	474.0000	12.322	0	0	0
27/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	295.0000	334.0000	13.220	0	0	0
27/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	117.0000	133.0000	13.675	0	0	0
27/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	839.0000	940.0000	12.038	0	0	0
27/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	40.0000	46.0000	15.000	0	0	0
27/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	372.0000	419.0000	12.634	0	0	0
27/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,537.0000	2,358.0000	(7.056)	0	0	0
27/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	109.0000	124.0000	13.761	0	0	0
27/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	1,100.0000	972.0000	(11.636)	0	0	0
27/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,955.0000	4,752.0000	(4.097)	0	0	0
27/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	435.0000	489.0000	12.414	0	0	0
27/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	916.0000	1,024.0000	11.790	0	0	0
27/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	2,043.0000	1,877.0000	(8.125)	0	0	0
27/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,244.0000	3,054.0000	(5.857)	0	0	0
27/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	998.0000	1,112.0000	11.423	0	0	0
27/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	638.0000	718.0000	12.539	0	0	0
27/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
27/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,662.0000	1,510.0000	(9.146)	0	0	0
27/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	258.0000	292.0000	13.178	0	0	0
27/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	643.0000	545.0000	(15.241)	0	0	0
27/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	700.0000	789.0000	12.714	0	0	0
27/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	196.0000	222.0000	13.265	0	0	0
27/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	970.0000	1,082.0000	11.546	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	623.0000	701.0000	12.520	0	0	0
27/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	5,053.0000	4,850.0000	(4.017)	0	0	0
27/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,285.0000	2,113.0000	(7.527)	0	0	0
27/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	916.0000	1,024.0000	11.790	0	0	0
27/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	928.0000	810.0000	(12.716)	0	0	0
27/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,336.0000	3,144.0000	(5.755)	0	0	0
27/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	597.0000	503.0000	(15.745)	0	0	0
27/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	30.0000	34.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	638.0000	718.0000	12.539	0	0	0
27/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	643.0000	545.0000	(15.241)	0	0	0
27/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	512.0000	426.0000	(16.797)	0	0	0
27/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,065.0000	939.0000	(11.831)	0	0	0
27/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	5,150.0000	4,947.0000	(3.942)	0	0	0
27/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	276.0000	312.0000	13.043	0	0	0
27/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	210.0000	238.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,469.0000	4,269.0000	(4.475)	0	0	0
27/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,285.0000	2,113.0000	(7.527)	0	0	0
27/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	575.0000	483.0000	(16.000)	0	0	0
27/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	667.0000	566.0000	(15.142)	0	0	0
27/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	28.0000	32.0000	14.286	0	0	0
27/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	384.0000	432.0000	12.500	0	0	0
27/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	42.0000	48.0000	14.286	0	0	0
27/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	258.0000	292.0000	13.178	0	0	0
27/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,494.0000	2,317.0000	(7.097)	0	0	0
27/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,857.0000	4,655.0000	(4.159)	0	0	0
27/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,811.0000	1,653.0000	(8.724)	0	0	0
27/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	141.0000	161.0000	14.184	0	0	0
27/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	203.0000	230.0000	13.300	0	0	0
27/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	3,018.0000	2,831.0000	(6.196)	0	0	0
27/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,084.0000	1,205.0000	11.162	0	0	0
27/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	890.0000	996.0000	11.910	0	0	0
27/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,929.0000	2,743.0000	(6.350)	0	0	0
27/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,145.0000	1,270.0000	10.917	0	0	0
27/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,841.0000	2,656.0000	(6.512)	0	0	0
27/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	1,065.0000	939.0000	(11.831)	0	0	0
27/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	152.0000	173.0000	13.816	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	472.0000	391.0000	(17.161)	0	0	0
27/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,108.0000	2,920.0000	(6.049)	0	0	0
27/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,175.0000	1,303.0000	10.894	0	0	0
27/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	453.0000	374.0000	(17.439)	0	0	0
27/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,114.0000	1,237.0000	11.041	0	0	0
27/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	532.0000	444.0000	(16.541)	0	0	0
27/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,055.0000	1,174.0000	11.280	0	0	0
27/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	491.0000	408.0000	(16.904)	0	0	0
27/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	768.0000	658.0000	(14.323)	0	0	0
27/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	131.0000	149.0000	13.740	0	0	0
27/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	90.0000	102.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,567.0000	3,373.0000	(5.439)	0	0	0
27/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	136.0000	155.0000	13.971	0	0	0
27/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,797.0000	2,613.0000	(6.578)	0	0	0
27/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	3,063.0000	2,875.0000	(6.138)	0	0	0
27/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	3,244.0000	3,054.0000	(5.857)	0	0	0
27/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	117.0000	133.0000	13.675	0	0	0
27/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	170.0000	193.0000	13.529	0	0	0
27/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	225.0000	255.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,452.0000	2,275.0000	(7.219)	0	0	0
27/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	158.0000	179.0000	13.291	0	0	0
27/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,885.0000	2,700.0000	(6.412)	0	0	0
27/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	164.0000	186.0000	13.415	0	0	0
27/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	83.0000	95.0000	14.458	0	0	0
27/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	77.0000	88.0000	14.286	0	0	0
27/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,754.0000	3,558.0000	(5.221)	0	0	0
27/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,567.0000	3,373.0000	(5.439)	0	0	0
27/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	90.0000	102.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,382.0000	3,190.0000	(5.677)	0	0	0
27/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	105.0000	119.0000	13.333	0	0	0
27/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	131.0000	149.0000	13.740	0	0	0
27/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	71.0000	81.0000	14.085	0	0	0
27/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	3,108.0000	2,920.0000	(6.049)	0	0	0
27/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,290.0000	3,099.0000	(5.805)	0	0	0
27/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	113.0000	129.0000	14.159	0	0	0
27/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,848.0000	3,652.0000	(5.094)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R	2009/06/12	18.00	Put	Currency Future	3,660.0000	3,465.0000	(5.328)	0	0	0
27/02/2009	£ / R	2009/09/14			Currency Future	14.6197	14.8388	1.499	14.6000	14.6000	28
27/02/2009	£ / R	2009/09/14	15.65	Put	Currency Future	1,844.0000	1,693.0000	(8.189)	0	0	0
27/02/2009	£ / R	2009/09/14	15.70	Call	Currency Future	801.0000	869.0000	8.489	0	0	0
27/02/2009	£ / R	2009/09/14	14.30	Put	Currency Future	959.0000	849.0000	(11.470)	0	0	0
27/02/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,621.0000	1,478.0000	(8.822)	0	0	0
27/02/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,096.0000	1,192.0000	8.759	0	0	0
27/02/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,176.0000	1,053.0000	(10.459)	0	0	0
27/02/2009	£ / R	2009/09/14	14.30	Call	Currency Future	1,278.0000	1,388.0000	8.607	0	0	0
27/02/2009	£ / R	2009/09/14	14.75	Call	Currency Future	1,078.0000	1,173.0000	8.813	0	0	0
27/02/2009	£ / R	2009/09/14	14.20	Put	Currency Future	910.0000	804.0000	(11.648)	0	0	0
27/02/2009	£ / R	2009/09/14	14.75	Put	Currency Future	1,208.0000	1,084.0000	(10.265)	0	0	0
27/02/2009	£ / R	2009/09/14	14.20	Call	Currency Future	1,330.0000	1,443.0000	8.496	0	0	0
27/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,043.0000	1,135.0000	8.821	0	0	0
27/02/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,549.0000	1,409.0000	(9.038)	0	0	0
27/02/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,882.0000	1,730.0000	(8.077)	0	0	0
27/02/2009	£ / R	2009/09/14	15.25	Call	Currency Future	919.0000	998.0000	8.596	0	0	0
27/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,274.0000	1,146.0000	(10.047)	0	0	0
27/02/2009	£ / R	2009/09/14	14.50	Call	Currency Future	1,180.0000	1,283.0000	8.729	0	0	0
27/02/2009	£ / R	2009/09/14	15.35	Call	Currency Future	891.0000	967.0000	8.530	0	0	0
27/02/2009	£ / R	2009/09/14	14.80	Put	Currency Future	1,241.0000	1,115.0000	(10.153)	0	0	0
27/02/2009	£ / R	2009/09/14	15.65	Call	Currency Future	813.0000	882.0000	8.487	0	0	0
27/02/2009	£ / R	2009/09/14	14.80	Call	Currency Future	1,060.0000	1,153.0000	8.774	0	0	0
27/02/2009	£ / R	2009/09/14	14.60	Put	Currency Future	1,113.0000	994.0000	(10.692)	0	0	0
27/02/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,133.0000	1,233.0000	8.826	0	0	0
27/02/2009	£ / R	2009/09/14	15.40	Put	Currency Future	1,657.0000	1,513.0000	(8.690)	0	0	0
27/02/2009	£ / R	2009/09/14	15.60	Call	Currency Future	826.0000	895.0000	8.354	0	0	0
27/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,043.0000	1,135.0000	8.821	0	0	0
27/02/2009	£ / R	2009/09/14	15.60	Put	Currency Future	1,806.0000	1,657.0000	(8.250)	0	0	0
27/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,274.0000	1,146.0000	(10.047)	0	0	0
27/02/2009	£ / R	2009/09/14	15.40	Call	Currency Future	877.0000	952.0000	8.552	0	0	0
27/02/2009	£ / R	2009/09/14	14.65	Call	Currency Future	1,114.0000	1,212.0000	8.797	0	0	0
27/02/2009	£ / R	2009/09/14	14.65	Put	Currency Future	1,144.0000	1,023.0000	(10.577)	0	0	0
27/02/2009	£ / R	2009/09/14	15.35	Call	Currency Future	891.0000	967.0000	8.530	0	0	0
27/02/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,478.0000	1,341.0000	(9.269)	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
27/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,060.0000	1,153.0000	8.774	0	0	0
27/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,409.0000	1,275.0000	(9.510)	0	0	0
27/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,241.0000	1,115.0000	(10.153)	0	0	0
27/02/2009	£ / R 2009/09/14	15.85	Call	Currency Future	753.0000	817.0000	8.499	0	0	0
27/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,621.0000	1,478.0000	(8.822)	0	0	0
27/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,768.0000	1,620.0000	(8.371)	0	0	0
27/02/2009	£ / R 2009/09/14	14.05	Call	Currency Future	1,410.0000	1,528.0000	8.369	0	0	0
27/02/2009	£ / R 2009/09/14	15.15	Call	Currency Future	948.0000	1,030.0000	8.650	0	0	0
27/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	838.0000	909.0000	8.473	0	0	0
27/02/2009	£ / R 2009/09/14	13.95	Put	Currency Future	795.0000	697.0000	(12.327)	0	0	0
27/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	978.0000	1,063.0000	8.691	0	0	0
27/02/2009	£ / R 2009/09/14	14.35	Put	Currency Future	983.0000	873.0000	(11.190)	0	0	0
27/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	933.0000	1,014.0000	8.682	0	0	0
27/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	785.0000	851.0000	8.408	0	0	0
27/02/2009	£ / R 2009/09/14	14.35	Call	Currency Future	1,253.0000	1,361.0000	8.619	0	0	0
27/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	2,053.0000	1,895.0000	(7.696)	0	0	0
27/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,915.0000	1,763.0000	(7.937)	0	0	0
27/02/2009	£ / R 2009/09/14	15.00	Put	Currency Future	1,374.0000	1,242.0000	(9.607)	0	0	0
27/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,585.0000	1,443.0000	(8.959)	0	0	0
27/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,949.0000	1,795.0000	(7.901)	0	0	0
27/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,694.0000	1,549.0000	(8.560)	0	0	0
27/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	1,086.0000	969.0000	(10.773)	0	0	0
27/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	905.0000	982.0000	8.508	0	0	0
27/02/2009	£ / R 2009/09/14	15.95	Call	Currency Future	723.0000	784.0000	8.437	0	0	0
27/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,156.0000	1,258.0000	8.824	0	0	0
27/02/2009	£ / R 2009/09/14	15.55	Put	Currency Future	1,768.0000	1,620.0000	(8.371)	0	0	0
27/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	934.0000	827.0000	(11.456)	0	0	0
27/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	693.0000	752.0000	8.514	0	0	0
27/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	864.0000	938.0000	8.565	0	0	0
27/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,304.0000	1,415.0000	8.512	0	0	0
27/02/2009	£ / R 2009/09/14	15.00	Call	Currency Future	994.0000	1,081.0000	8.753	0	0	0
27/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,984.0000	1,828.0000	(7.863)	0	0	0
27/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,443.0000	1,308.0000	(9.356)	0	0	0
27/02/2009	£ / R 2009/09/14	15.55	Call	Currency Future	838.0000	909.0000	8.473	0	0	0
27/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,465.0000	1,586.0000	8.259	0	0	0
27/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	963.0000	1,046.0000	8.619	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	738.0000	800.0000	8.401	0	0	0
27/02/2009	£ / R 2009/09/14	14.05	Put	Currency Future	840.0000	739.0000	(12.024)	0	0	0
27/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,027.0000	1,116.0000	8.666	0	0	0
27/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	978.0000	1,063.0000	8.691	0	0	0
27/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	886.0000	782.0000	(11.738)	0	0	0
27/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,949.0000	1,795.0000	(7.901)	0	0	0
27/02/2009	£ / R 2009/09/14	16.10	Call	Currency Future	678.0000	737.0000	8.702	0	0	0
27/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,356.0000	1,471.0000	8.481	0	0	0
27/02/2009	£ / R 2009/09/14	14.90	Call	Currency Future	1,027.0000	1,116.0000	8.666	0	0	0
27/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	769.0000	834.0000	8.453	0	0	0
27/02/2009	£ / R 2009/09/14	16.10	Put	Currency Future	2,159.0000	1,998.0000	(7.457)	0	0	0
27/02/2009	£ / R 2009/09/14	15.50	Call	Currency Future	851.0000	923.0000	8.461	0	0	0
27/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,307.0000	1,177.0000	(9.946)	0	0	0
27/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	2,088.0000	1,929.0000	(7.615)	0	0	0
27/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,228.0000	1,335.0000	8.713	0	0	0
27/02/2009	£ / R 2009/09/14	15.50	Put	Currency Future	1,731.0000	1,584.0000	(8.492)	0	0	0
27/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,514.0000	1,375.0000	(9.181)	0	0	0
27/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,018.0000	1,862.0000	(7.730)	0	0	0
27/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	708.0000	768.0000	8.475	0	0	0
27/02/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,010.0000	1,098.0000	8.713	0	0	0
27/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	769.0000	834.0000	8.453	0	0	0
27/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,307.0000	1,177.0000	(9.946)	0	0	0
27/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,340.0000	1,210.0000	(9.701)	0	0	0
27/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,657.0000	1,513.0000	(8.690)	0	0	0
27/02/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,437.0000	1,557.0000	8.351	0	0	0
27/02/2009	£ / R 2009/09/14	14.10	Put	Currency Future	863.0000	760.0000	(11.935)	0	0	0
27/02/2009	£ / R 2009/09/14	14.45	Call	Currency Future	1,204.0000	1,309.0000	8.721	0	0	0
27/02/2009	£ / R 2009/09/14	14.00	Put	Currency Future	817.0000	718.0000	(12.118)	0	0	0
27/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,278.0000	1,388.0000	8.607	0	0	0
27/02/2009	£ / R 2009/09/14	14.45	Put	Currency Future	1,034.0000	920.0000	(11.025)	0	0	0
27/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	877.0000	952.0000	8.552	0	0	0
27/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,009.0000	896.0000	(11.199)	0	0	0
27/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	2,123.0000	1,963.0000	(7.537)	0	0	0
27/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	826.0000	895.0000	8.354	0	0	0
27/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	738.0000	800.0000	8.401	0	0	0
27/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,228.0000	1,335.0000	8.713	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,443.0000	1,308.0000	(9.356)	0	0	0
27/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	2,018.0000	1,862.0000	(7.730)	0	0	0
27/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	1,009.0000	896.0000	(11.199)	0	0	0
27/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	963.0000	1,046.0000	8.619	0	0	0
27/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	905.0000	982.0000	8.508	0	0	0
27/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,806.0000	1,657.0000	(8.250)	0	0	0
27/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,585.0000	1,443.0000	(8.959)	0	0	0
27/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,409.0000	1,275.0000	(9.510)	0	0	0
27/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	959.0000	849.0000	(11.470)	0	0	0
27/02/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,383.0000	1,499.0000	8.388	0	0	0
27/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	1,060.0000	944.0000	(10.943)	0	0	0
27/02/2009	€ / R 2009/03/16			Currency Future	12.6276	12.8209	1.531	0.0000	0.0000	5,884
27/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,389.0000	2,201.0000	(7.869)	0	0	0
27/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
27/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	1,086.0000	904.0000	(16.759)	0	0	0
27/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,423.0000	4,229.0000	(4.386)	0	0	0
27/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,275.0000	1,091.0000	(14.431)	0	0	0
27/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,128.0000	3,321.0000	6.170	0	0	0
27/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,377.0000	3,179.0000	(5.863)	0	0	0
27/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,576.0000	3,379.0000	(5.509)	0	0	0
27/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	176.0000	233.0000	32.386	0	0	0
27/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,207.0000	1,391.0000	15.244	0	0	0
27/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	63.0000	75.0000	19.048	0	0	0
27/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,663.0000	1,478.0000	(11.124)	0	0	0
27/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	53.0000	62.0000	16.981	0	0	0
27/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,229.0000	2,421.0000	8.614	0	0	0
27/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,831.0000	2,637.0000	(6.853)	0	0	0
27/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,528.0000	2,721.0000	7.634	0	0	0
27/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	448.0000	313.0000	(30.134)	0	0	0
27/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	994.0000	815.0000	(18.008)	0	0	0
27/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	2,292.0000	2,104.0000	(8.202)	0	0	0
27/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,438.0000	2,249.0000	(7.752)	0	0	0
27/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,328.0000	2,521.0000	8.290	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,427.0000	3,229.0000	(5.778)	0	0	0
27/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,980.0000	2,783.0000	(6.611)	0	0	0
27/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
27/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
27/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	17.0000	21.0000	23.529	0	0	0
27/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,712.0000	1,526.0000	(10.864)	0	0	0
27/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
27/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,228.0000	3,421.0000	5.979	0	0	0
27/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	2,003.0000	1,817.0000	(9.286)	0	0	0
27/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,224.0000	4,029.0000	(4.616)	0	0	0
27/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
27/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	20.0000	25.0000	25.000	0	0	0
27/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	16.0000	20.0000	25.000	0	0	0
27/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	37.0000	45.0000	21.622	0	0	0
27/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	2,778.0000	2,971.0000	6.947	0	0	0
27/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,229.0000	2,421.0000	8.614	0	0	0
27/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,275.0000	1,091.0000	(14.431)	0	0	0
27/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	4,224.0000	4,029.0000	(4.616)	0	0	0
27/02/2009	€ / R 2009/03/16	9.60	Call	Currency Future	3,028.0000	3,221.0000	6.374	0	0	0
27/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	1,981.0000	2,172.0000	9.642	0	0	0
27/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,446.0000	1,631.0000	12.794	0	0	0
27/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
27/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,956.0000	1,770.0000	(9.509)	0	0	0
27/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,517.0000	1,332.0000	(12.195)	0	0	0
27/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,565.0000	1,380.0000	(11.821)	0	0	0
27/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	1,784.0000	1,973.0000	10.594	0	0	0
27/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	4.0000	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
27/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,278.0000	3,080.0000	(6.040)	0	0	0
27/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	81.0000	65.0000	(19.753)	0	0	0
27/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,626.0000	3,429.0000	(5.433)	0	0	0
27/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	72.0000	86.0000	19.444	0	0	0
27/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	33.0000	40.0000	21.212	0	0	0
27/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	7.0000	2.0000	(71.429)	0	0	0
27/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	652.0000	831.0000	27.454	0	0	0
27/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,352.0000	1,536.0000	13.609	0	0	0
27/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,585.0000	2,395.0000	(7.350)	0	0	0
27/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	204.0000	273.0000	33.824	0	0	0
27/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	41.0000	48.0000	17.073	0	0	0
27/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
27/02/2009	€ / R 2009/03/16	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,908.0000	1,722.0000	(9.748)	0	0	0
27/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	18.0000	10.0000	(44.444)	0	0	0
27/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,825.0000	3,629.0000	(5.124)	0	0	0
27/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	524.0000	379.0000	(27.672)	0	0	0
27/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	376.0000	252.0000	(32.979)	0	0	0
27/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,378.0000	2,571.0000	8.116	0	0	0
27/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	1,687.0000	1,875.0000	11.144	0	0	0
27/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	786.0000	966.0000	22.901	0	0	0
27/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,130.0000	2,321.0000	8.967	0	0	0
27/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	12.0000	16.0000	33.333	0	0	0
27/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	486.0000	345.0000	(29.012)	0	0	0
27/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	60.0000	70.0000	16.667	0	0	0
27/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,590.0000	1,777.0000	11.761	0	0	0
27/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	5,123.0000	4,929.0000	(3.787)	0	0	0
27/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
27/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	608.0000	786.0000	29.276	0	0	0
27/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
27/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	152.0000	200.0000	31.579	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
27/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	563.0000	414.0000	(26.465)	0	0	0
27/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	58.0000	45.0000	(22.414)	0	0	0
27/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	46.0000	54.0000	17.391	0	0	0
27/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	24.0000	15.0000	(37.500)	0	0	0
27/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	141.0000	185.0000	31.206	0	0	0
27/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	4,323.0000	4,129.0000	(4.488)	0	0	0
27/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	47.0000	56.0000	19.149	0	0	0
27/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,399.0000	1,583.0000	13.152	0	0	0
27/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	30.0000	20.0000	(33.333)	0	0	0
27/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,831.0000	2,637.0000	(6.853)	0	0	0
27/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	76.0000	93.0000	22.368	0	0	0
27/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	18.0000	23.0000	27.778	0	0	0
27/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	81.0000	65.0000	(19.753)	0	0	0
27/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	2,928.0000	3,121.0000	6.592	0	0	0
27/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	1,132.0000	949.0000	(16.166)	0	0	0
27/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,207.0000	1,391.0000	15.244	0	0	0
27/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,527.0000	3,329.0000	(5.614)	0	0	0
27/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	93.0000	116.0000	24.731	0	0	0
27/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,328.0000	2,521.0000	8.290	0	0	0
27/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	163.0000	216.0000	32.515	0	0	0
27/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	30.0000	20.0000	(33.333)	0	0	0
27/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	949.0000	772.0000	(18.651)	0	0	0
27/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	532.0000	701.0000	31.767	0	0	200
27/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,974.0000	3,779.0000	(4.907)	0	0	0
27/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
27/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,732.0000	2,541.0000	(6.991)	0	0	0
27/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	104.0000	80.0000	(23.077)	0	0	0
27/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,542.0000	1,728.0000	12.062	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	15.65	Put	Currency Future	3,030.0000	2,832.0000	(6.535)	0	0	0
27/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	2,341.0000	2,152.0000	(8.073)	0	0	0
27/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	412.0000	282.0000	(31.553)	0	0	0
27/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	15.65	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
27/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	3,129.0000	2,931.0000	(6.328)	0	0	0
27/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	189.0000	252.0000	33.333	0	0	0
27/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	11.0000	14.0000	27.273	0	0	0
27/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	14.0000	7.0000	(50.000)	0	0	0
27/02/2009	€ / R 2009/03/16	14.85	Put	Currency Future	2,244.0000	2,056.0000	(8.378)	0	0	0
27/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,303.0000	1,487.0000	14.121	0	0	0
27/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,031.0000	2,222.0000	9.404	0	0	0
27/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,712.0000	1,526.0000	(10.864)	0	0	0
27/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	255.0000	364.0000	42.745	0	0	0
27/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	21.0000	26.0000	23.810	0	0	0
27/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	99.0000	125.0000	26.263	0	0	0
27/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	26.0000	16.0000	(38.462)	0	0	0
27/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	815.0000	645.0000	(20.859)	0	0	0
27/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	331.0000	467.0000	41.088	0	0	0
27/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
27/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
27/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,735.0000	1,924.0000	10.893	0	0	0
27/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
27/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	203.0000	146.0000	(28.079)	0	0	0
27/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	2,828.0000	3,021.0000	6.825	0	0	0
27/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,487.0000	2,298.0000	(7.600)	0	0	0
27/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,228.0000	3,030.0000	(6.134)	0	0	0
27/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	278.0000	193.0000	(30.576)	0	0	0
27/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	55.0000	64.0000	16.364	0	0	0
27/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,723.0000	4,529.0000	(4.108)	0	0	0
27/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
27/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	14.0000	19.0000	35.714	0	0	0
27/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	5,023.0000	4,829.0000	(3.862)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	1,227.0000	1,043.0000	(14.996)	0	0	0
27/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	608.0000	786.0000	29.276	0	0	0
27/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,782.0000	2,589.0000	(6.937)	0	0	0
27/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	39.0000	47.0000	20.513	0	0	0
27/02/2009	€ / R 2009/03/16	16.80	Put	Currency Future	4,174.0000	3,979.0000	(4.672)	0	0	0
27/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
27/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	72.0000	86.0000	19.444	0	0	0
27/02/2009	€ / R 2009/03/16	17.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	3,179.0000	2,980.0000	(6.260)	0	0	0
27/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,634.0000	2,444.0000	(7.213)	0	0	0
27/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	37.0000	44.0000	18.919	0	0	0
27/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,973.0000	4,779.0000	(3.901)	0	0	0
27/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	63.0000	75.0000	19.048	0	0	0
27/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,468.0000	1,283.0000	(12.602)	0	0	0
27/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	2,003.0000	1,817.0000	(9.286)	0	0	0
27/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
27/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	2,051.0000	1,864.0000	(9.118)	0	0	0
27/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,473.0000	4,279.0000	(4.337)	0	0	0
27/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,924.0000	3,729.0000	(4.969)	0	0	0
27/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	994.0000	815.0000	(18.008)	0	0	0
27/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	31.0000	38.0000	22.581	0	0	0
27/02/2009	€ / R 2009/03/16	14.20	Put	Currency Future	1,614.0000	1,429.0000	(11.462)	0	0	0
27/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
27/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	1,981.0000	2,172.0000	9.642	0	0	0
27/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	1,180.0000	996.0000	(15.593)	0	0	0
27/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,420.0000	1,235.0000	(13.028)	0	0	0
27/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	28.0000	18.0000	(35.714)	0	0	0
27/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	1,735.0000	1,924.0000	10.893	0	0	0
27/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	772.0000	605.0000	(21.632)	0	0	0
27/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,255.0000	1,439.0000	14.661	0	0	0
27/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	29.0000	35.0000	20.690	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	13.10	Put	Currency Future	604.0000	450.0000	(25.497)	0	0	0
27/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	1,086.0000	904.0000	(16.759)	0	0	0
27/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	74.0000	60.0000	(18.919)	0	0	0
27/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,528.0000	2,721.0000	7.634	0	0	0
27/02/2009	€ / R 2009/03/16	13.10	Call	Currency Future	131.0000	171.0000	30.534	0	0	0
27/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
27/02/2009	€ / R 2009/03/16	17.00	Put	Currency Future	4,373.0000	4,179.0000	(4.436)	0	0	0
27/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
27/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	57.0000	67.0000	17.544	0	0	0
27/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
27/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	3,228.0000	3,030.0000	(6.134)	0	0	0
27/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,810.0000	1,624.0000	(10.276)	0	0	0
27/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,517.0000	1,332.0000	(12.195)	0	0	0
27/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,859.0000	1,673.0000	(10.005)	0	0	0
27/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,578.0000	2,771.0000	7.486	0	0	0
27/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,031.0000	2,222.0000	9.404	0	0	0
27/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,428.0000	2,621.0000	7.949	0	0	0
27/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	4,024.0000	3,829.0000	(4.846)	0	0	0
27/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,478.0000	2,671.0000	7.789	0	0	0
27/02/2009	€ / R 2009/03/16	14.20	Call	Currency Future	42.0000	50.0000	19.048	0	0	0
27/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	3,278.0000	3,080.0000	(6.040)	0	0	0
27/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	141.0000	185.0000	31.206	0	0	0
27/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	51.0000	60.0000	17.647	0	0	0
27/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,683.0000	2,493.0000	(7.082)	0	0	0
27/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	11.0000	5.0000	(54.545)	0	0	0
27/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	563.0000	414.0000	(26.465)	0	0	0
27/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,565.0000	1,380.0000	(11.821)	0	0	0
27/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
27/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	1,040.0000	859.0000	(17.404)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	2,099.0000	1,912.0000	(8.909)	0	0	0
27/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	1,638.0000	1,826.0000	11.477	0	0	0
27/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,881.0000	2,685.0000	(6.803)	0	0	0
27/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	276.0000	397.0000	43.841	0	0	0
27/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,676.0000	3,479.0000	(5.359)	0	0	0
27/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	4,074.0000	3,879.0000	(4.786)	0	0	0
27/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	248.0000	176.0000	(29.032)	0	0	0
27/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	2,628.0000	2,821.0000	7.344	0	0	0
27/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	106.0000	135.0000	27.358	0	0	0
27/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,875.0000	3,679.0000	(5.058)	0	0	0
27/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	309.0000	211.0000	(31.715)	0	0	0
27/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
27/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	26.0000	33.0000	26.923	0	0	0
27/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,536.0000	2,346.0000	(7.492)	0	0	0
27/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	237.0000	332.0000	40.084	0	0	0
27/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
27/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	1,932.0000	2,122.0000	9.834	0	0	0
27/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	13.0000	17.0000	30.769	0	0	0
27/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	3,328.0000	3,129.0000	(5.980)	0	0	0
27/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
27/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	729.0000	565.0000	(22.497)	0	0	0
27/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,472.0000	5,279.0000	(3.527)	0	0	0
27/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	26.0000	16.0000	(38.462)	0	0	0
27/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	4,124.0000	3,929.0000	(4.728)	0	0	0
27/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
27/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,080.0000	2,271.0000	9.183	0	0	0
27/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	2,728.0000	2,921.0000	7.075	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,323.0000	1,139.0000	(13.908)	0	0	0
27/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	3,079.0000	2,881.0000	(6.431)	0	0	0
27/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	4.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	5.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,761.0000	1,575.0000	(10.562)	0	0	0
27/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	1,040.0000	859.0000	(17.404)	0	0	0
27/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,673.0000	4,479.0000	(4.152)	0	0	0
27/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,527.0000	3,329.0000	(5.614)	0	0	0
27/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,179.0000	2,371.0000	8.811	0	0	0
27/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,017.0000	1,199.0000	17.896	0	0	0
27/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
27/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	21.0000	13.0000	(38.095)	0	0	0
27/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	276.0000	397.0000	43.841	0	0	0
27/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,732.0000	2,541.0000	(6.991)	0	0	0
27/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	38.0000	46.0000	21.053	0	0	0
27/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	831.0000	1,012.0000	21.781	0	0	0
27/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
27/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,494.0000	1,680.0000	12.450	0	0	0
27/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,303.0000	1,487.0000	14.121	0	0	0
27/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	6.0000	2.0000	(66.667)	0	0	0
27/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	1,833.0000	2,023.0000	10.366	0	0	0
27/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	54.0000	41.0000	(24.074)	0	0	0
27/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	40.0000	28.0000	(30.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	392.0000	541.0000	38.010	0	0	0
27/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	303.0000	431.0000	42.244	0	0	0
27/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	165.0000	120.0000	(27.273)	0	0	0
27/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	23.0000	28.0000	21.739	0	0	0
27/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	248.0000	176.0000	(29.032)	0	0	0
27/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	2,195.0000	2,008.0000	(8.519)	0	0	0
27/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	225.0000	160.0000	(28.889)	0	0	0
27/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	16.0000	9.0000	(43.750)	0	0	0
27/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,278.0000	2,471.0000	8.472	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
27/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	148.0000	109.0000	(26.351)	0	0	0
27/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,775.0000	3,579.0000	(5.192)	0	0	0
27/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,477.0000	3,279.0000	(5.695)	0	0	0
27/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	877.0000	1,058.0000	20.639	0	0	0
27/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	425.0000	580.0000	36.471	0	0	0
27/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	686.0000	525.0000	(23.469)	0	0	0
27/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	114.0000	146.0000	28.070	0	0	0
27/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	859.0000	687.0000	(20.023)	0	0	0
27/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	50.0000	38.0000	(24.000)	0	0	0
27/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	87.0000	108.0000	24.138	0	0	0
27/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	392.0000	541.0000	38.010	0	0	0
27/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	165.0000	120.0000	(27.273)	0	0	0
27/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	772.0000	605.0000	(21.632)	0	0	0
27/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	569.0000	744.0000	30.756	0	0	0
27/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	99.0000	125.0000	26.263	0	0	0
27/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	92.0000	73.0000	(20.652)	0	0	0
27/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	225.0000	160.0000	(28.889)	0	0	0
27/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	82.0000	100.0000	21.951	0	0	0
27/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	904.0000	729.0000	(19.358)	0	0	0
27/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	255.0000	364.0000	42.745	0	0	0
27/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	278.0000	193.0000	(30.576)	0	0	0
27/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	189.0000	252.0000	33.333	0	0	0
27/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	412.0000	282.0000	(31.553)	0	0	0
27/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	303.0000	431.0000	42.244	0	0	0
27/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	220.0000	302.0000	37.273	0	0	0
27/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	342.0000	231.0000	(32.456)	0	0	0
27/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	376.0000	252.0000	(32.979)	0	0	0
27/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	204.0000	273.0000	33.824	0	0	0
27/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,017.0000	1,199.0000	17.896	0	0	0
27/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	132.0000	99.0000	(25.000)	0	0	0
27/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,112.0000	1,295.0000	16.457	0	0	0
27/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	34.0000	24.0000	(29.412)	0	0	0
27/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	40.0000	28.0000	(30.000)	0	0	0
27/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	63.0000	50.0000	(20.635)	0	0	0
27/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	741.0000	920.0000	24.157	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R	2009/03/16	11.85	Put	Currency Future	54.0000	41.0000	(24.074)	0	0	0
27/02/2009	€ / R	2009/03/16	11.85	Call	Currency Future	831.0000	1,012.0000	21.781	0	0	0
27/02/2009	€ / R	2009/03/16	12.30	Call	Currency Future	459.0000	619.0000	34.858	0	0	0
27/02/2009	€ / R	2009/03/16	12.05	Call	Currency Future	652.0000	831.0000	27.454	0	0	0
27/02/2009	€ / R	2009/03/16	11.75	Put	Currency Future	46.0000	34.0000	(26.087)	0	0	0
27/02/2009	€ / R	2009/03/16	11.75	Call	Currency Future	924.0000	1,105.0000	19.589	0	0	0
27/02/2009	€ / R	2009/03/16	12.05	Put	Currency Future	74.0000	60.0000	(18.919)	0	0	0
27/02/2009	€ / R	2009/03/16	11.80	Put	Currency Future	50.0000	38.0000	(24.000)	0	0	0
27/02/2009	€ / R	2009/03/16	11.70	Put	Currency Future	43.0000	31.0000	(27.907)	0	0	0
27/02/2009	€ / R	2009/03/16	12.30	Put	Currency Future	132.0000	99.0000	(25.000)	0	0	0
27/02/2009	€ / R	2009/03/16	12.30	Call	Currency Future	459.0000	619.0000	34.858	0	0	0
27/02/2009	€ / R	2009/03/16	12.45	Put	Currency Future	183.0000	132.0000	(27.869)	0	0	0
27/02/2009	€ / R	2009/03/16	12.45	Call	Currency Future	361.0000	503.0000	39.335	0	0	0
27/02/2009	€ / R	2009/03/16	12.35	Put	Currency Future	148.0000	109.0000	(26.351)	0	0	0
27/02/2009	€ / R	2009/03/16	12.15	Call	Currency Future	569.0000	744.0000	30.756	0	0	0
27/02/2009	€ / R	2009/03/16	12.15	Put	Currency Future	92.0000	73.0000	(20.652)	0	0	0
27/02/2009	€ / R	2009/03/16	12.35	Call	Currency Future	425.0000	580.0000	36.471	0	0	0
27/02/2009	€ / R	2009/03/16	11.80	Call	Currency Future	877.0000	1,058.0000	20.639	0	0	0
27/02/2009	€ / R	2009/03/16	11.90	Call	Currency Future	786.0000	966.0000	22.901	0	0	0
27/02/2009	€ / R	2009/03/16	11.50	Call	Currency Future	1,159.0000	1,343.0000	15.876	0	0	0
27/02/2009	€ / R	2009/03/16	11.50	Put	Currency Future	32.0000	22.0000	(31.250)	0	0	0
27/02/2009	€ / R	2009/03/16	11.60	Put	Currency Future	37.0000	26.0000	(29.730)	0	0	0
27/02/2009	€ / R	2009/03/16	11.70	Call	Currency Future	970.0000	1,152.0000	18.763	0	0	0
27/02/2009	€ / R	2009/03/16	11.60	Call	Currency Future	1,064.0000	1,247.0000	17.199	0	0	0
27/02/2009	€ / R	2009/03/16	12.25	Call	Currency Future	495.0000	660.0000	33.333	0	0	0
27/02/2009	€ / R	2009/03/16	12.25	Put	Currency Future	117.0000	89.0000	(23.932)	0	0	0
27/02/2009	€ / R	2009/03/16	11.90	Put	Currency Future	58.0000	45.0000	(22.414)	0	0	0
27/02/2009	€ / R	2009/03/16	12.00	Put	Currency Future	68.0000	54.0000	(20.588)	0	0	0
27/02/2009	€ / R	2009/03/16	12.00	Call	Currency Future	696.0000	875.0000	25.718	0	0	0
27/02/2009	€ / R	2009/06/12			Currency Future	12.8445	13.0475	1.580	0.0000	0.0000	2,900
27/02/2009	€ / R	2009/06/12	13.05	Call	Currency Future	618.0000	692.0000	11.974	0	0	0
27/02/2009	€ / R	2009/06/12	15.60	Put	Currency Future	2,847.0000	2,653.0000	(6.814)	0	0	0
27/02/2009	€ / R	2009/06/12	14.80	Call	Currency Future	182.0000	202.0000	10.989	0	0	0
27/02/2009	€ / R	2009/06/12	14.40	Call	Currency Future	251.0000	280.0000	11.554	0	0	0
27/02/2009	€ / R	2009/06/12	15.50	Put	Currency Future	2,755.0000	2,562.0000	(7.005)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	891.0000	758.0000	(14.927)	0	0	0
27/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	130.0000	144.0000	10.769	0	0	0
27/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	294.0000	327.0000	11.224	0	0	0
27/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	119.0000	132.0000	10.924	0	0	0
27/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	823.0000	694.0000	(15.674)	0	0	0
27/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,485.0000	2,296.0000	(7.606)	0	0	0
27/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,572.0000	1,406.0000	(10.560)	0	0	0
27/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	100.0000	110.0000	10.000	0	0	0
27/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	368.0000	410.0000	11.413	0	0	0
27/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	109.0000	120.0000	10.092	0	0	0
27/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,970.0000	1,791.0000	(9.086)	0	0	0
27/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,423.0000	1,263.0000	(11.244)	0	0	0
27/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,572.0000	1,406.0000	(10.560)	0	0	0
27/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,649.0000	1,480.0000	(10.249)	0	0	0
27/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	317.0000	353.0000	11.356	0	0	0
27/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,574.0000	2,384.0000	(7.382)	0	0	0
27/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	424.0000	330.0000	(22.170)	0	0	0
27/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	214.0000	238.0000	11.215	0	0	0
27/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	515.0000	575.0000	11.650	0	0	0
27/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,179.0000	1,030.0000	(12.638)	0	0	0
27/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,664.0000	2,473.0000	(7.170)	0	0	0
27/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	670.0000	750.0000	11.940	0	0	0
27/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,807.0000	1,633.0000	(9.629)	0	0	0
27/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	586.0000	655.0000	11.775	0	0	0
27/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	342.0000	381.0000	11.404	0	0	0
27/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	91.0000	100.0000	9.890	0	0	0
27/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	939.0000	1,044.0000	11.182	0	0	0
27/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,137.0000	1,955.0000	(8.517)	0	0	0
27/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,353.0000	2,166.0000	(7.947)	0	0	0
27/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	857.0000	726.0000	(15.286)	0	0	0
27/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	515.0000	575.0000	11.650	0	0	0
27/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	652.0000	730.0000	11.963	0	0	0
27/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	444.0000	347.0000	(21.847)	0	0	0
27/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,070.0000	927.0000	(13.364)	0	0	0
27/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	997.0000	858.0000	(13.942)	0	0	0
27/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	969.0000	1,077.0000	11.146	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,929.0000	1,751.0000	(9.228)	0	0	0
27/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	317.0000	353.0000	11.356	0	0	0
27/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	542.0000	605.0000	11.624	0	0	0
27/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	190.0000	211.0000	11.053	0	0	0
27/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	410.0000	458.0000	11.707	0	0	0
27/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,610.0000	1,443.0000	(10.373)	0	0	0
27/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	2,095.0000	1,913.0000	(8.687)	0	0	0
27/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	891.0000	758.0000	(14.927)	0	0	0
27/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	823.0000	694.0000	(15.674)	0	0	0
27/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	167.0000	186.0000	11.377	0	0	0
27/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	175.0000	194.0000	10.857	0	0	0
27/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	586.0000	655.0000	11.775	0	0	0
27/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	1,070.0000	927.0000	(13.364)	0	0	0
27/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	2,180.0000	1,996.0000	(8.440)	0	0	0
27/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	601.0000	673.0000	11.980	0	0	0
27/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,351.0000	1,194.0000	(11.621)	0	0	0
27/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	757.0000	633.0000	(16.380)	0	0	0
27/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,649.0000	1,480.0000	(10.249)	0	0	0
27/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	857.0000	726.0000	(15.286)	0	0	0
27/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	223.0000	248.0000	11.211	0	0	0
27/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	618.0000	692.0000	11.974	0	0	0
27/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	232.0000	259.0000	11.638	0	0	0
27/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	457.0000	510.0000	11.597	0	0	0
27/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	148.0000	164.0000	10.811	0	0	0
27/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	961.0000	824.0000	(14.256)	0	0	0
27/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,316.0000	1,160.0000	(11.854)	0	0	0
27/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,223.0000	2,038.0000	(8.322)	0	0	0
27/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,281.0000	1,127.0000	(12.022)	0	0	0
27/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	425.0000	475.0000	11.765	0	0	0
27/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	601.0000	673.0000	11.980	0	0	0
27/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	161.0000	178.0000	10.559	0	0	0
27/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	396.0000	442.0000	11.616	0	0	0
27/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	425.0000	475.0000	11.765	0	0	0
27/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,212.0000	1,062.0000	(12.376)	0	0	0
27/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,847.0000	1,672.0000	(9.475)	0	0	0
27/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	556.0000	621.0000	11.691	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,888.0000	1,711.0000	(9.375)	0	0	0
27/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,497.0000	1,334.0000	(10.888)	0	0	0
27/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	242.0000	269.0000	11.157	0	0	0
27/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	294.0000	327.0000	11.224	0	0	0
27/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,688.0000	1,517.0000	(10.130)	0	0	0
27/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	2,223.0000	2,038.0000	(8.322)	0	0	0
27/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,281.0000	1,127.0000	(12.022)	0	0	0
27/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	727.0000	811.0000	11.554	0	0	0
27/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	2,053.0000	1,872.0000	(8.816)	0	0	0
27/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	272.0000	303.0000	11.397	0	0	0
27/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,460.0000	1,298.0000	(11.096)	0	0	0
27/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	197.0000	220.0000	11.675	0	0	0
27/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	355.0000	396.0000	11.549	0	0	0
27/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,727.0000	1,555.0000	(9.959)	0	0	0
27/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	206.0000	229.0000	11.165	0	0	0
27/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	167.0000	186.0000	11.377	0	0	0
27/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,351.0000	1,194.0000	(11.621)	0	0	0
27/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	282.0000	315.0000	11.702	0	0	0
27/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	1,034.0000	892.0000	(13.733)	0	0	0
27/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	396.0000	442.0000	11.616	0	0	0
27/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	632.0000	514.0000	(18.671)	0	0	0
27/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	119.0000	132.0000	10.924	0	0	0
27/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	2,266.0000	2,081.0000	(8.164)	0	0	0
27/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	473.0000	528.0000	11.628	0	0	0
27/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	725.0000	602.0000	(16.966)	0	0	0
27/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	2,011.0000	1,831.0000	(8.951)	0	0	0
27/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,574.0000	2,384.0000	(7.382)	0	0	0
27/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	1,145.0000	999.0000	(12.751)	0	0	0
27/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	997.0000	858.0000	(13.942)	0	0	0
27/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	441.0000	492.0000	11.565	0	0	0
27/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	490.0000	546.0000	11.429	0	0	0
27/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,246.0000	1,094.0000	(12.199)	0	0	0
27/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	542.0000	605.0000	11.624	0	0	0
27/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	182.0000	202.0000	10.989	0	0	0
27/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	528.0000	590.0000	11.742	0	0	0
27/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,970.0000	1,791.0000	(9.086)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,423.0000	1,263.0000	(11.244)	0	0	0
27/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	154.0000	171.0000	11.039	0	0	0
27/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	368.0000	410.0000	11.413	0	0	0
27/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,309.0000	2,123.0000	(8.055)	0	0	0
27/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	2,137.0000	1,955.0000	(8.517)	0	0	0
27/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	382.0000	426.0000	11.518	0	0	0
27/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	214.0000	238.0000	11.215	0	0	0
27/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,387.0000	1,228.0000	(11.464)	0	0	0
27/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	141.0000	157.0000	11.348	0	0	0
27/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	457.0000	510.0000	11.597	0	0	0
27/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,397.0000	2,209.0000	(7.843)	0	0	0
27/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,212.0000	1,062.0000	(12.376)	0	0	0
27/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	251.0000	280.0000	11.554	0	0	0
27/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	926.0000	791.0000	(14.579)	0	0	0
27/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,610.0000	1,443.0000	(10.373)	0	0	0
27/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,727.0000	1,555.0000	(9.959)	0	0	0
27/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	329.0000	367.0000	11.550	0	0	0
27/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	663.0000	542.0000	(18.250)	0	0	0
27/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	272.0000	303.0000	11.397	0	0	0
27/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	261.0000	291.0000	11.494	0	0	0
27/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,534.0000	1,370.0000	(10.691)	0	0	0
27/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	707.0000	790.0000	11.740	0	0	0
27/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,767.0000	1,594.0000	(9.791)	0	0	0
27/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	329.0000	367.0000	11.550	0	0	0
27/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	725.0000	602.0000	(16.966)	0	0	0
27/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	473.0000	528.0000	11.628	0	0	0
27/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	305.0000	340.0000	11.475	0	0	0
27/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,534.0000	1,370.0000	(10.691)	0	0	0
27/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	670.0000	750.0000	11.940	0	0	0
27/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	1,179.0000	1,030.0000	(12.638)	0	0	0
27/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,807.0000	1,633.0000	(9.629)	0	0	0
27/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	305.0000	340.0000	11.475	0	0	0
27/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	571.0000	638.0000	11.734	0	0	0
27/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,299.0000	1,435.0000	10.470	0	0	0
27/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,264.0000	1,396.0000	10.443	0	0	0
27/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	269.0000	199.0000	(26.022)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	772.0000	862.0000	11.658	0	0	0
27/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,194.0000	1,322.0000	10.720	0	0	0
27/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	578.0000	464.0000	(19.723)	0	0	0
27/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	241.0000	176.0000	(26.971)	0	0	0
27/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,229.0000	1,359.0000	10.578	0	0	0
27/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	663.0000	542.0000	(18.250)	0	0	0
27/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	465.0000	365.0000	(21.505)	0	0	0
27/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	465.0000	365.0000	(21.505)	0	0	0
27/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,336.0000	1,473.0000	10.254	0	0	0
27/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	269.0000	199.0000	(26.022)	0	0	0
27/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	688.0000	769.0000	11.773	0	0	0
27/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	694.0000	572.0000	(17.579)	0	0	0
27/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	910.0000	1,012.0000	11.209	0	0	0
27/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	798.0000	890.0000	11.529	0	0	0
27/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,160.0000	1,285.0000	10.776	0	0	0
27/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	707.0000	790.0000	11.740	0	0	0
27/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	316.0000	237.0000	(25.000)	0	0	0
27/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	255.0000	187.0000	(26.667)	0	0	0
27/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	969.0000	1,077.0000	11.146	0	0	0
27/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	284.0000	211.0000	(25.704)	0	0	0
27/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	554.0000	443.0000	(20.036)	0	0	0
27/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,264.0000	1,396.0000	10.443	0	0	0
27/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	910.0000	1,012.0000	11.209	0	0	0
27/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	1,108.0000	963.0000	(13.087)	0	0	0
27/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	424.0000	330.0000	(22.170)	0	0	0
27/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	502.0000	560.0000	11.554	0	0	0
27/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,410.0000	1,552.0000	10.071	0	0	0
27/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,246.0000	1,094.0000	(12.199)	0	0	0
27/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	554.0000	443.0000	(20.036)	0	0	0
27/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	746.0000	833.0000	11.662	0	0	0
27/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	602.0000	486.0000	(19.269)	0	0	0
27/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	798.0000	890.0000	11.529	0	0	0
27/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	350.0000	266.0000	(24.000)	0	0	0
27/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	441.0000	492.0000	11.565	0	0	0
27/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,094.0000	1,213.0000	10.878	0	0	0
27/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	215.0000	155.0000	(27.907)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	332.0000	251.0000	(24.398)	0	0	0
27/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,062.0000	1,178.0000	10.923	0	0	0
27/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	367.0000	281.0000	(23.433)	0	0	0
27/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,127.0000	1,249.0000	10.825	0	0	0
27/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	300.0000	224.0000	(25.333)	0	0	0
27/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	825.0000	920.0000	11.515	0	0	0
27/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	531.0000	423.0000	(20.339)	0	0	0
27/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	688.0000	769.0000	11.773	0	0	0
27/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	228.0000	165.0000	(27.632)	0	0	0
27/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	790.0000	663.0000	(16.076)	0	0	0
27/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	634.0000	711.0000	12.145	0	0	0
27/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	694.0000	572.0000	(17.579)	0	0	0
27/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	386.0000	297.0000	(23.057)	0	0	0
27/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	853.0000	950.0000	11.372	0	0	0
27/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	508.0000	403.0000	(20.669)	0	0	0
27/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	772.0000	862.0000	11.658	0	0	0
27/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	531.0000	423.0000	(20.339)	0	0	0
27/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	825.0000	920.0000	11.515	0	0	0
27/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	999.0000	1,110.0000	11.111	0	0	0
27/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	405.0000	313.0000	(22.716)	0	0	0
27/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	939.0000	1,044.0000	11.182	0	0	0
27/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	578.0000	464.0000	(19.723)	0	0	0
27/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	444.0000	347.0000	(21.847)	0	0	0
27/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,127.0000	1,249.0000	10.825	0	0	0
27/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	367.0000	281.0000	(23.433)	0	0	0
27/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,062.0000	1,178.0000	10.923	0	0	0
27/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	350.0000	266.0000	(24.000)	0	0	0
27/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,094.0000	1,213.0000	10.878	0	0	0
27/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,030.0000	1,144.0000	11.068	0	0	0
27/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	332.0000	251.0000	(24.398)	0	0	0
27/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	881.0000	981.0000	11.351	0	0	0
27/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	486.0000	384.0000	(20.988)	0	0	0
27/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,372.0000	1,513.0000	10.277	0	0	0
27/02/2009	€ / R 2009/09/14			Currency Future	13.0238	13.2388	1.651	0.0000	0.0000	77
27/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,917.0000	1,763.0000	(8.033)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,072.0000	1,177.0000	9.795	0	0	0
27/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,845.0000	1,694.0000	(8.184)	0	0	0
27/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	429.0000	479.0000	11.655	0	0	0
27/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,335.0000	1,206.0000	(9.663)	0	0	0
27/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	541.0000	602.0000	11.275	0	0	0
27/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,255.0000	2,090.0000	(7.317)	0	0	0
27/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	904.0000	792.0000	(12.389)	0	0	0
27/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,371.0000	1,240.0000	(9.555)	0	0	0
27/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,371.0000	1,240.0000	(9.555)	0	0	0
27/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	569.0000	633.0000	11.248	0	0	0
27/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	885.0000	979.0000	10.621	0	0	0
27/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	809.0000	895.0000	10.630	0	0	0
27/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	795.0000	879.0000	10.566	0	0	0
27/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	795.0000	879.0000	10.566	0	0	0
27/02/2009	€ / R 2009/09/14	13.25	Put	Currency Future	1,127.0000	1,008.0000	(10.559)	0	0	0
27/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,029.0000	915.0000	(11.079)	0	0	0
27/02/2009	€ / R 2009/09/14	12.80	Put	Currency Future	849.0000	738.0000	(13.074)	0	0	0
27/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,161.0000	1,040.0000	(10.422)	0	0	0
27/02/2009	€ / R 2009/09/14	12.70	Put	Currency Future	800.0000	693.0000	(13.375)	0	0	0
27/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	644.0000	715.0000	11.025	0	0	0
27/02/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,123.0000	1,232.0000	9.706	0	0	0
27/02/2009	€ / R 2009/09/14	13.25	Call	Currency Future	901.0000	997.0000	10.655	0	0	0
27/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	823.0000	911.0000	10.693	0	0	0
27/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	953.0000	1,054.0000	10.598	0	0	0
27/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	885.0000	979.0000	10.621	0	0	0
27/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,300.0000	1,172.0000	(9.846)	0	0	0
27/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,809.0000	1,660.0000	(8.237)	0	0	0
27/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	583.0000	649.0000	11.321	0	0	0
27/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	613.0000	681.0000	11.093	0	0	0
27/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,670.0000	1,526.0000	(8.623)	0	0	0
27/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,739.0000	1,592.0000	(8.453)	0	0	0
27/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,028.0000	1,131.0000	10.019	0	0	0
27/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,028.0000	1,131.0000	10.019	0	0	0
27/02/2009	€ / R 2009/09/14	13.35	Put	Currency Future	1,195.0000	1,072.0000	(10.293)	0	0	0
27/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	676.0000	750.0000	10.947	0	0	0
27/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,230.0000	1,105.0000	(10.163)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	953.0000	1,054.0000	10.598	0	0	0
27/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,602.0000	1,461.0000	(8.801)	0	0	0
27/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,161.0000	1,040.0000	(10.422)	0	0	0
27/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	853.0000	944.0000	10.668	0	0	0
27/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,774.0000	1,626.0000	(8.343)	0	0	0
27/02/2009	€ / R 2009/09/14	13.35	Call	Currency Future	869.0000	961.0000	10.587	0	0	0
27/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	660.0000	732.0000	10.909	0	0	0
27/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	628.0000	698.0000	11.146	0	0	0
27/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	598.0000	665.0000	11.204	0	0	0
27/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	1,029.0000	915.0000	(11.079)	0	0	0
27/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,536.0000	1,398.0000	(8.984)	0	0	0
27/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	971.0000	1,074.0000	10.608	0	0	0
27/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	710.0000	786.0000	10.704	0	0	0
27/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,503.0000	1,366.0000	(9.115)	0	0	0
27/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	853.0000	944.0000	10.668	0	0	0
27/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,636.0000	1,493.0000	(8.741)	0	0	0
27/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	763.0000	844.0000	10.616	0	0	0
27/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,705.0000	1,559.0000	(8.563)	0	0	0
27/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	997.0000	885.0000	(11.234)	0	0	0
27/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	727.0000	805.0000	10.729	0	0	0
27/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,439.0000	1,305.0000	(9.312)	0	0	0
27/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	541.0000	602.0000	11.275	0	0	0
27/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,845.0000	1,694.0000	(8.184)	0	0	0
27/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	727.0000	805.0000	10.729	0	0	0
27/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,705.0000	1,559.0000	(8.563)	0	0	0
27/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	569.0000	633.0000	11.248	0	0	0
27/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,503.0000	1,366.0000	(9.115)	0	0	0
27/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,917.0000	1,763.0000	(8.033)	0	0	0
27/02/2009	€ / R 2009/09/14	14.50	Call	Currency Future	514.0000	573.0000	11.479	0	0	0
27/02/2009	€ / R 2009/09/14	14.60	Put	Currency Future	2,065.0000	1,906.0000	(7.700)	0	0	0
27/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,264.0000	1,138.0000	(9.968)	0	0	0
27/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	838.0000	927.0000	10.621	0	0	0
27/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,230.0000	1,105.0000	(10.163)	0	0	0
27/02/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,990.0000	1,834.0000	(7.839)	0	0	0
27/02/2009	€ / R 2009/09/14	14.60	Call	Currency Future	488.0000	545.0000	11.680	0	0	0
27/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	628.0000	698.0000	11.146	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	693.0000	768.0000	10.823	0	0	0
27/02/2009	€ / R	2009/09/14	13.75	Put	Currency Future	1,471.0000	1,335.0000	(9.245)	0	0	0
27/02/2009	€ / R	2009/09/14	13.75	Call	Currency Future	745.0000	824.0000	10.604	0	0	0
27/02/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,569.0000	1,429.0000	(8.923)	0	0	0
27/02/2009	€ / R	2009/09/14	13.65	Put	Currency Future	1,407.0000	1,275.0000	(9.382)	0	0	0
27/02/2009	€ / R	2009/09/14	13.65	Call	Currency Future	781.0000	864.0000	10.627	0	0	0
27/02/2009	€ / R	2009/09/14	13.90	Put	Currency Future	1,569.0000	1,429.0000	(8.923)	0	0	0
27/02/2009	€ / R	2009/09/14	13.90	Call	Currency Future	693.0000	768.0000	10.823	0	0	0
27/02/2009	€ / R	2009/09/14	13.00	Call	Currency Future	989.0000	1,093.0000	10.516	0	0	0
27/02/2009	€ / R	2009/09/14	13.00	Put	Currency Future	965.0000	854.0000	(11.503)	0	0	0
27/02/2009	€ / R	2009/09/14	13.15	Put	Currency Future	1,061.0000	945.0000	(10.933)	0	0	0
27/02/2009	€ / R	2009/09/14	13.15	Call	Currency Future	935.0000	1,034.0000	10.588	0	0	0
27/02/2009	€ / R	2009/09/14	13.20	Call	Currency Future	918.0000	1,015.0000	10.566	0	0	0
27/02/2009	€ / R	2009/09/14	13.20	Put	Currency Future	1,094.0000	976.0000	(10.786)	0	0	0
27/02/2009	€ / R	2009/09/14	13.55	Put	Currency Future	1,335.0000	1,206.0000	(9.663)	0	0	0
27/02/2009	€ / R	2009/09/14	13.55	Call	Currency Future	809.0000	895.0000	10.630	0	0	0
27/02/2009	€ / R	2009/09/14	12.85	Put	Currency Future	874.0000	761.0000	(12.929)	0	0	0
27/02/2009	€ / R	2009/09/14	12.95	Call	Currency Future	1,008.0000	1,112.0000	10.317	0	0	0
27/02/2009	€ / R	2009/09/14	12.85	Call	Currency Future	1,048.0000	1,150.0000	9.733	0	0	0
27/02/2009	€ / R	2009/09/14	12.95	Put	Currency Future	934.0000	823.0000	(11.884)	0	0	0
27/02/2009	€ / R	2009/09/14	12.90	Put	Currency Future	904.0000	792.0000	(12.389)	0	0	0
27/02/2009	AL13	2009/05/07			Index Future	242.8270	242.1410	(0.283)	0.0000	0.0000	7
27/02/2009	ALBI	2009/05/07			Index Future	295.0450	291.5080	(1.199)	294.7200	294.7200	501
27/02/2009	ALBI	2009/08/06			Index Future	302.7170	299.0860	(1.199)	0.0000	0.0000	0
27/02/2009	ALBI	2009/11/05			Index Future	305.8420	302.3910	(1.128)	0.0000	0.0000	0
27/02/2009	CRD1	2009/05/07			Index Future	126.3080	125.4840	(0.652)	0.0000	0.0000	0
27/02/2009	CRD1	2009/08/06			Index Future	129.5930	128.7460	(0.654)	0.0000	0.0000	2
27/02/2009	CRD1	2009/11/05			Index Future	132.3610	131.4990	(0.651)	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
27/02/2009	GOVI	2009/05/07			jGovi	296.9675	293.5515	(1.150)	0.0000	0.0000	186
27/02/2009	GOVI	2009/08/06			jGovi	304.6900	301.1830	(1.151)	0.0000	0.0000	0
27/02/2009	GOVI	2009/11/05			jGovi	311.1990	307.6225	(1.149)	0.0000	0.0000	0
27/02/2009	ILBI	2009/05/07			Index Future	337.8790	337.6900	(0.056)	0.0000	0.0000	2
27/02/2009	ILBI	2009/08/06			Index Future	346.3870	346.1960	(0.055)	0.0000	0.0000	0
27/02/2009	ILBI	2009/11/05			Index Future	349.3080	349.6490	0.098	0.0000	0.0000	0
27/02/2009	J153	2010/08/31			jSwap	8.8580	8.9700	1.264	0.0000	0.0000	0
27/02/2009	J157	2015/09/15			jSwap	8.8060	8.9960	2.158	0.0000	0.0000	0
27/02/2009	J186	2026/12/21			jSwap	8.1790	8.3870	2.543	0.0000	0.0000	0
27/02/2009	J201	2014/12/22			jSwap	8.5800	8.7750	2.273	0.0000	0.0000	0
27/02/2009	J203	2017/09/15			jSwap	8.8440	9.0380	2.194	0.0000	0.0000	0
27/02/2009	J204	2018/12/21			jSwap	8.6900	8.8950	2.359	0.0000	0.0000	0
27/02/2009	J207	2020/01/15			jSwap	8.6320	8.8380	2.386	0.0000	0.0000	0
27/02/2009	JBAR	2005/12/21			jBar	0.0000	0.0000	-	0.0000	0.0000	0
27/02/2009	JFRA	2009/05/07			jFra	7.6700	7.7980	1.669	0.0000	0.0000	0
27/02/2009	JFRA	2009/08/06			jFra	6.7990	6.9670	2.471	0.0000	0.0000	0
27/02/2009	JFRA	2009/11/05			jFra	6.8580	7.0280	2.479	0.0000	0.0000	0
27/02/2009	JN02	2009/05/07			jNote	7.4330	7.6010	2.260	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
27/02/2009	JN02	2009/08/06			jNote	7.5130	7.6890	2.343	0.0000	0.0000	0
27/02/2009	JN05	2009/05/07			jNote	8.1980	8.4020	2.488	0.0000	0.0000	0
27/02/2009	JN05	2009/08/06			jNote	8.2730	8.4820	2.526	0.0000	0.0000	0
27/02/2009	JN10	2009/05/07			jNote	8.4610	8.6670	2.435	0.0000	0.0000	0
27/02/2009	JN10	2009/08/06			jNote	8.4860	8.6930	2.439	0.0000	0.0000	0
27/02/2009	JROD	2009/02/27			jRod	11.0920	11.0917	(0.002)	0.0000	0.0000	0
27/02/2009	JROD	2009/03/31			jRod	10.6170	10.6210	0.038	0.0000	0.0000	0
27/02/2009	JROD	2009/04/30			jRod	10.1480	10.1500	0.020	0.0000	0.0000	0
27/02/2009	JROD	2009/05/29			jRod	10.4200	9.7360	(6.564)	0.0000	0.0000	0
27/02/2009	JROD	2009/06/30			jRod	9.8400	9.8480	0.081	0.0000	0.0000	0
27/02/2009	OTH1	2009/05/07			Index Future	284.7120	280.7110	(1.405)	0.0000	0.0000	0
27/02/2009	OTH1	2009/08/06			Index Future	292.1160	288.0080	(1.406)	0.0000	0.0000	3
27/02/2009	OTH1	2009/11/05			Index Future	298.3560	294.1660	(1.404)	0.0000	0.0000	0
27/02/2009	R153	2009/05/07			Bond Future	6.2260	6.4630	3.807	0.0000	0.0000	4,652
27/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
27/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,856.0000	3,547.0000	(8.013)	0	0	0
27/02/2009	R153	2009/08/06			Bond Future	5.7140	6.0080	5.145	0.0000	0.0000	0
27/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,421.0000	4,112.0000	(6.989)	0	0	0
27/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
27/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	8.0000	12.0000	50.000	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
27/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,174.0000	3,866.0000	(7.379)	0	0	0
27/02/2009	R153	2009/11/05			Bond Future	5.1370	5.0000	(2.667)	0.0000	0.0000	0
27/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,202.0000	1,298.0000	7.987	0	0	0
27/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	94.0000	77.0000	(18.085)	0	0	0
27/02/2009	R157	2009/05/07			Bond Future	7.8180	8.0160	2.533	0.0000	0.0000	10,454
27/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	4,819.0000	5,599.0000	16.186	0	0	0
27/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,479.0000	1,120.0000	(24.273)	0	0	386
27/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	690.0000	893.0000	29.420	0	0	0
27/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	484.0000	336.0000	(30.579)	0	0	0
27/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	7,295.0000	6,360.0000	(12.817)	0	0	0
27/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	8,410.0000	9,400.0000	11.772	0	0	0
27/02/2009	R157	2009/08/06			Bond Future	7.7690	7.9780	2.690	0.0000	0.0000	5,000
27/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,575.0000	8,686.0000	(9.285)	0	0	0
27/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,631.0000	1,903.0000	16.677	0	0	0
27/02/2009	R157	2009/11/05			Bond Future	7.7840	8.0050	2.839	0.0000	0.0000	0
27/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,640.0000	4,089.0000	(11.875)	0	0	0
27/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,181.0000	6,811.0000	10.193	0	0	0
27/02/2009	R157	2010/02/04			Bond Future	7.8150	8.0500	3.007	0.0000	0.0000	0
27/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	6,238.0000	5,625.0000	(9.827)	0	0	0
27/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	6,574.0000	7,166.0000	9.005	0	0	0
27/02/2009	R186	2009/05/07			Bond Future	8.2400	8.4750	2.852	0.0000	0.0000	12,757
27/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	600.0000	387.0000	(35.500)	0	0	97
27/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	21,381.0000	23,625.0000	10.495	0	0	0
27/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	7,194.0000	8,583.0000	19.308	0	0	0
27/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	4,605.0000	3,538.0000	(23.170)	0	0	2,500
27/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	2,666.0000	3,376.0000	26.632	0	0	0
27/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	10,348.0000	8,601.0000	(16.882)	0	0	0
27/02/2009	R186	2009/08/06			Bond Future	8.2030	8.4440	2.938	0.0000	0.0000	2,500
27/02/2009	R186	2009/08/06	7.50	Put	Option on Bond Future	13,193.0000	14,747.0000	11.779	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	R186	2009/08/06	7.50	Call	Option on Bond Future	5,400.0000	4,442.0000	(17.741)	0	0	35
27/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	13,708.0000	12,041.0000	(12.161)	0	0	0
27/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	5,691.0000	6,536.0000	14.848	0	0	0
27/02/2009	R186	2009/11/05			Bond Future	8.2050	8.4530	3.023	0.0000	0.0000	0
27/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	8,333.0000	7,224.0000	(13.309)	0	0	5,000
27/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	16,081.0000	17,535.0000	9.042	0	0	0
27/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	7,953.0000	8,861.0000	11.417	0	0	5,000
27/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	15,889.0000	14,234.0000	(10.416)	0	0	0
27/02/2009	R186	2010/02/04			Bond Future	8.2190	8.4750	3.115	0.0000	0.0000	0
27/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	13,449.0000	12,009.0000	(10.707)	0	0	0
27/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	13,128.0000	14,306.0000	8.973	0	0	0
27/02/2009	R196	2009/05/07			Bond Future	9.3000	9.4350	1.452	0.0000	0.0000	0
27/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,166.0000	1,136.0000	(2.573)	0	0	0
27/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	659.0000	670.0000	1.669	0	0	0
27/02/2009	R201	2009/05/07			Bond Future	7.7520	7.9510	2.567	0.0000	0.0000	2
27/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,980.0000	6,182.0000	(11.433)	0	0	0
27/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	355.0000	469.0000	32.113	0	0	0
27/02/2009	R201	2009/08/06			Bond Future	7.6470	7.8570	2.746	0.0000	0.0000	0
27/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,969.0000	7,236.0000	(9.198)	0	0	0
27/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,115.0000	1,312.0000	17.668	0	0	0
27/02/2009	R201	2009/11/05			Bond Future	7.6170	7.8400	2.928	0.0000	0.0000	0
27/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	4,033.0000	3,564.0000	(11.629)	0	0	0
27/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,536.0000	5,020.0000	10.670	0	0	0
27/02/2009	R201	2010/02/04			Bond Future	7.6120	7.8490	3.114	0.0000	0.0000	0
27/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,655.0000	4,171.0000	(10.397)	0	0	0
27/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,117.0000	5,602.0000	9.478	0	0	0
27/02/2009	R203	2009/05/07			Bond Future	8.2710	8.4780	2.503	8.3100	8.3100	0
27/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,680.0000	4,817.0000	(15.194)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	1,468.0000	1,824.0000	24.251	0	0	0
27/02/2009	R203	2009/08/06			Bond Future	8.2130	8.4280	2.618	0.0000	0.0000	0
27/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	2,544.0000	2,921.0000	14.819	0	0	0
27/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	8,372.0000	7,503.0000	(10.380)	0	0	0
27/02/2009	R203	2009/11/05			Bond Future	8.2180	8.4420	2.726	0.0000	0.0000	0
27/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	4,315.0000	3,788.0000	(12.213)	0	0	0
27/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	8,522.0000	9,263.0000	8.695	0	0	0
27/02/2009	R203	2010/02/04			Bond Future	8.2440	8.4780	2.838	0.0000	0.0000	0
27/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	7,229.0000	6,551.0000	(9.379)	0	0	0
27/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	7,474.0000	8,088.0000	8.215	0	0	0
27/02/2009	R204	2009/05/07			Bond Future	8.2990	8.5050	2.482	8.3300	8.3300	305
27/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,969.0000	1,518.0000	(22.905)	0	0	750
27/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	5,596.0000	6,462.0000	15.475	0	0	0
27/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	5,072.0000	4,235.0000	(16.502)	0	0	0
27/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	2,217.0000	2,698.0000	21.696	0	0	750
27/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	6,065.0000	5,141.0000	(15.235)	0	0	0
27/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	1,674.0000	2,068.0000	23.536	0	0	0
27/02/2009	R204	2009/08/06			Bond Future	8.2510	8.4640	2.582	0.0000	0.0000	0
27/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,988.0000	8,056.0000	(10.369)	0	0	0
27/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	2,885.0000	3,297.0000	14.281	0	0	0
27/02/2009	R204	2009/11/05			Bond Future	8.2550	8.4770	2.689	0.0000	0.0000	0
27/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	9,585.0000	10,390.0000	8.399	0	0	0
27/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,714.0000	4,144.0000	(12.092)	0	0	0
27/02/2009	R204	2010/02/04			Bond Future	8.2770	8.5080	2.791	0.0000	0.0000	0
27/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	7,599.0000	6,865.0000	(9.659)	0	0	0
27/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,072.0000	8,740.0000	8.276	0	0	0
27/02/2009	R206	2009/05/07			Bond Future	7.6370	7.8580	2.894	0.0000	0.0000	2,179
27/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,470.0000	4,750.0000	(13.163)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	373.0000	502.0000	34.584	0	0	0
27/02/2009	R206	2009/08/06			Bond Future	7.5100	7.7460	3.142	0.0000	0.0000	0
27/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	834.0000	1,007.0000	20.743	0	0	0
27/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	7,037.0000	6,340.0000	(9.905)	0	0	0
27/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,013.0000	4,536.0000	13.033	0	0	0
27/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	2,101.0000	1,754.0000	(16.516)	0	0	300
27/02/2009	R206	2009/11/05			Bond Future	7.4640	7.7150	3.363	0.0000	0.0000	0
27/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,595.0000	3,144.0000	(12.545)	0	0	0
27/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,468.0000	3,900.0000	12.457	0	0	0
27/02/2009	R206	2010/02/04			Bond Future	7.4430	7.7130	3.628	0.0000	0.0000	0
27/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	4,141.0000	3,675.0000	(11.253)	0	0	0
27/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	3,950.0000	4,386.0000	11.038	0	0	0
27/02/2009	R207	2009/05/07			Bond Future	8.3560	8.5510	2.334	0.0000	0.0000	0
27/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	6,048.0000	5,168.0000	(14.550)	0	0	0
27/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	1,911.0000	2,310.0000	20.879	0	0	0
27/02/2009	R207	2009/08/06			Bond Future	8.3140	8.5160	2.430	0.0000	0.0000	0
27/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	9,106.0000	8,208.0000	(9.862)	0	0	0
27/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,231.0000	3,644.0000	12.782	0	0	0
27/02/2009	R207	2009/11/05			Bond Future	8.3190	8.5280	2.512	0.0000	0.0000	0
27/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	10,289.0000	11,075.0000	7.639	0	0	0
27/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,800.0000	4,250.0000	(11.458)	0	0	0
27/02/2009	R207	2010/02/04			Bond Future	8.3400	8.5570	2.602	0.0000	0.0000	0
27/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	8,497.0000	9,141.0000	7.579	0	0	0
27/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,924.0000	7,203.0000	(9.099)	0	0	0
27/02/2009	R208	2009/05/07			Bond Future	8.3960	8.5960	2.382	0.0000	0.0000	0
27/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	2,661.0000	3,184.0000	19.654	0	0	0
27/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	5,030.0000	4,204.0000	(16.421)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	R208	2009/08/06			Bond Future	8.3840	8.5900	2.457	0.0000	0.0000	0
27/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	3,515.0000	3,963.0000	12.745	0	0	0
27/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	9,111.0000	8,183.0000	(10.185)	0	0	0
27/02/2009	R208	2009/11/05			Bond Future	8.4240	8.6340	2.493	0.0000	0.0000	0
27/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	10,009.0000	10,786.0000	7.763	0	0	0
27/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	5,377.0000	4,772.0000	(11.252)	0	0	0
27/02/2009	R208	2010/02/04			Bond Future	8.5130	8.7220	2.455	0.0000	0.0000	0
27/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	8,775.0000	8,041.0000	(8.365)	0	0	0
27/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	8,859.0000	9,472.0000	6.920	0	0	0
27/02/2009	R209	2009/05/07			Bond Future	8.0560	8.3000	3.029	0.0000	0.0000	5,493
27/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	9,746.0000	8,087.0000	(17.022)	0	0	0
27/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	1,791.0000	2,321.0000	29.592	0	0	0
27/02/2009	R209	2009/08/06			Bond Future	8.0230	8.2710	3.091	0.0000	0.0000	0
27/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	11,333.0000	9,856.0000	(13.033)	0	0	0
27/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	5,059.0000	5,816.0000	14.963	0	0	0
27/02/2009	R209	2009/11/05			Bond Future	8.0210	8.2750	3.167	0.0000	0.0000	0
27/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	14,568.0000	15,861.0000	8.876	0	0	0
27/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	6,946.0000	5,956.0000	(14.253)	0	0	0
27/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	16,403.0000	17,786.0000	8.431	0	0	0
27/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	6,064.0000	5,164.0000	(14.842)	0	0	5,000
27/02/2009	R209	2010/02/04			Bond Future	8.0280	8.2880	3.239	0.0000	0.0000	0
27/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	5,282.0000	5,840.0000	10.564	0	0	0
27/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	9,735.0000	8,579.0000	(11.875)	0	0	2,500
27/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	20,541.0000	18,770.0000	(8.622)	0	0	0
27/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	14,819.0000	15,992.0000	7.916	0	0	0
27/02/2009	TRT1	2009/05/07			Index Future	293.1870	289.8050	(1.154)	0.0000	0.0000	0
27/02/2009	TRT1	2009/08/06			Index Future	300.8110	297.3390	(1.154)	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
27/02/2009	TRT1	2009/11/05			Index Future	307.2370	303.6960	(1.153)	0.0000	0.0000	0
27/02/2009	ZAAD	2009/03/16			Currency Future	6.4383	6.4838	0.707	0.0000	0.0000	12,986
27/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	681.0000	632.0000	(7.195)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	85.0000	85.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	157.0000	118.0000	(24.841)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	547.0000	497.0000	(9.141)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
27/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	297.0000	251.0000	(15.488)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	127.0000	131.0000	3.150	0	0	0
27/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	146.0000	151.0000	3.425	0	0	0
27/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	377.0000	330.0000	(12.467)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	111.0000	113.0000	1.802	0	0	0
27/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	259.0000	214.0000	(17.375)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	297.0000	251.0000	(15.488)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,462.0000	1,416.0000	(3.146)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	66.0000	64.0000	(3.030)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	223.0000	179.0000	(19.731)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	35.0000	31.0000	(11.429)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	259.0000	214.0000	(17.375)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	223.0000	179.0000	(19.731)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	189.0000	147.0000	(22.222)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,263.0000	1,217.0000	(3.642)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	326.0000	364.0000	11.656	0	0	0
27/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	336.0000	290.0000	(13.690)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	97.0000	98.0000	1.031	0	0	0
27/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	547.0000	497.0000	(9.141)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	38.0000	30.0000	(21.053)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	336.0000	290.0000	(13.690)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	1,114.0000	1,068.0000	(4.129)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	418.0000	371.0000	(11.244)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD 2009/03/16	7.45	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
27/02/2009	ZAAD 2009/03/16	5.95	Call	Currency Future	499.0000	542.0000	8.617	0	0	0
27/02/2009	ZAAD 2009/03/16	6.40	Call	Currency Future	167.0000	175.0000	4.790	0	0	0
27/02/2009	ZAAD 2009/03/16	7.00	Put	Currency Future	590.0000	541.0000	(8.305)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.45	Put	Currency Future	1,016.0000	969.0000	(4.626)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.80	Put	Currency Future	418.0000	371.0000	(11.244)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.20	Put	Currency Future	49.0000	33.0000	(32.653)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.70	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.00	Call	Currency Future	29.0000	25.0000	(13.793)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.90	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.40	Put	Currency Future	967.0000	919.0000	(4.964)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.65	Call	Currency Future	85.0000	85.0000	-	0	0	0
27/02/2009	ZAAD 2009/03/16	6.45	Call	Currency Future	146.0000	151.0000	3.425	0	0	0
27/02/2009	ZAAD 2009/03/16	6.90	Put	Currency Future	503.0000	454.0000	(9.742)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	ZAAD 2009/03/16	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD 2009/03/16	6.05	Call	Currency Future	409.0000	450.0000	10.024	0	0	0
27/02/2009	ZAAD 2009/03/16	7.65	Put	Currency Future	1,213.0000	1,167.0000	(3.792)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.20	Put	Currency Future	774.0000	726.0000	(6.202)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.20	Put	Currency Future	774.0000	726.0000	(6.202)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.15	Call	Currency Future	326.0000	364.0000	11.656	0	0	0
27/02/2009	ZAAD 2009/03/16	7.25	Put	Currency Future	822.0000	774.0000	(5.839)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.40	Put	Currency Future	128.0000	92.0000	(28.125)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.05	Put	Currency Future	635.0000	586.0000	(7.717)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.40	Put	Currency Future	967.0000	919.0000	(4.964)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.35	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.05	Put	Currency Future	635.0000	586.0000	(7.717)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.20	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.40	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
27/02/2009	ZAAD 2009/03/16	8.00	Put	Currency Future	1,562.0000	1,516.0000	(2.945)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.05	Put	Currency Future	21.0000	16.0000	(23.810)	0	0	0
27/02/2009	ZAAD 2009/03/16	7.35	Put	Currency Future	918.0000	870.0000	(5.229)	0	0	0
27/02/2009	ZAAD 2009/03/16	6.60	Call	Currency Future	97.0000	98.0000	1.031	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	157.0000	118.0000	(24.841)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	870.0000	822.0000	(5.517)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	287.0000	316.0000	10.105	0	0	0
27/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	75.0000	74.0000	(1.333)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	24.0000	20.0000	(16.667)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	727.0000	678.0000	(6.740)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	287.0000	316.0000	10.105	0	0	0
27/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,163.0000	1,117.0000	(3.955)	0	0	0
27/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	49.0000	33.0000	(32.653)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	367.0000	406.0000	10.627	0	0	0
27/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	49.0000	46.0000	(6.122)	0	0	0
27/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,662.0000	1,616.0000	(2.768)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	128.0000	92.0000	(28.125)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	461.0000	413.0000	(10.412)	0	0	0
27/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	167.0000	175.0000	4.790	0	0	0
27/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,612.0000	1,566.0000	(2.854)	0	0	0
27/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	11.0000	8.0000	(27.273)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	38.0000	30.0000	(21.053)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	41.0000	38.0000	(7.317)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	15.0000	12.0000	(20.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,512.0000	1,466.0000	(3.042)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	57.0000	54.0000	(5.263)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	503.0000	454.0000	(9.742)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,412.0000	1,366.0000	(3.258)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	454.0000	495.0000	9.031	0	0	0
27/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,762.0000	1,716.0000	(2.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	546.0000	589.0000	7.875	0	0	0
27/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,462.0000	1,416.0000	(3.146)	0	0	0
27/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,312.0000	1,267.0000	(3.430)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
27/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	219.0000	235.0000	7.306	0	0	0
27/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	80.0000	51.0000	(36.250)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,362.0000	1,316.0000	(3.377)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	62.0000	36.0000	(41.935)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	250.0000	270.0000	8.000	0	0	0
27/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	102.0000	69.0000	(32.353)	0	0	0
27/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	191.0000	203.0000	6.283	0	0	0
27/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	1,065.0000	1,018.0000	(4.413)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	870.0000	822.0000	(5.517)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	727.0000	678.0000	(6.740)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	19.0000	16.0000	(15.789)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	681.0000	632.0000	(7.195)	0	0	0
27/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
27/02/2009	ZAAD	2009/06/12			Currency Future	6.5164	6.5643	0.735	6.5100	6.5100	1,670
27/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	598.0000	545.0000	(8.863)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	327.0000	279.0000	(14.679)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	305.0000	302.0000	(0.984)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	355.0000	354.0000	(0.282)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	252.0000	247.0000	(1.984)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	393.0000	394.0000	0.254	0	0	0
27/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	389.0000	340.0000	(12.596)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	635.0000	583.0000	(8.189)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,722.0000	1,669.0000	(3.078)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,141.0000	1,086.0000	(4.820)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	277.0000	273.0000	(1.444)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,017.0000	962.0000	(5.408)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	489.0000	438.0000	(10.429)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	749.0000	695.0000	(7.210)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	269.0000	224.0000	(16.729)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	937.0000	882.0000	(5.870)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	264.0000	259.0000	(1.894)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,816.0000	1,764.0000	(2.863)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	560.0000	508.0000	(9.286)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	454.0000	404.0000	(11.013)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	358.0000	309.0000	(13.687)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	609.0000	625.0000	2.627	0	0	0
27/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	153.0000	146.0000	(4.575)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	321.0000	318.0000	(0.935)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	374.0000	374.0000	-	0	0	0
27/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	143.0000	110.0000	(23.077)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	860.0000	805.0000	(6.395)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,722.0000	1,669.0000	(3.078)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	598.0000	545.0000	(8.863)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	635.0000	583.0000	(8.189)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	421.0000	371.0000	(11.876)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	510.0000	520.0000	1.961	0	0	0
27/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,629.0000	1,576.0000	(3.254)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	338.0000	335.0000	(0.888)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,537.0000	1,483.0000	(3.513)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	435.0000	438.0000	0.690	0	0	0
27/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	194.0000	155.0000	(20.103)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	46.0000	40.0000	(13.043)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	252.0000	247.0000	(1.984)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	54.0000	48.0000	(11.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	484.0000	491.0000	1.446	0	0	0
27/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	143.0000	136.0000	(4.895)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	489.0000	438.0000	(10.429)	0	0	0
27/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	39.0000	34.0000	(12.821)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	321.0000	318.0000	(0.935)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	524.0000	472.0000	(9.924)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,446.0000	1,392.0000	(3.734)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	115.0000	108.0000	(6.087)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	560.0000	508.0000	(9.286)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	454.0000	404.0000	(11.013)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	291.0000	287.0000	(1.375)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	542.0000	553.0000	2.030	0	0	0
27/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	242.0000	199.0000	(17.769)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	713.0000	660.0000	(7.433)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,357.0000	1,302.0000	(4.053)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	217.0000	176.0000	(18.894)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	1,099.0000	1,044.0000	(5.005)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	749.0000	695.0000	(7.210)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	674.0000	621.0000	(7.864)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	976.0000	921.0000	(5.635)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	277.0000	273.0000	(1.444)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	458.0000	463.0000	1.092	0	0	0
27/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	822.0000	768.0000	(6.569)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,269.0000	1,214.0000	(4.334)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	188.0000	182.0000	(3.191)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	176.0000	139.0000	(21.023)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	785.0000	731.0000	(6.879)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	73.0000	67.0000	(8.219)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	201.0000	195.0000	(2.985)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	188.0000	182.0000	(3.191)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,357.0000	1,302.0000	(4.053)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	124.0000	117.0000	(5.645)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	305.0000	302.0000	(0.984)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	215.0000	209.0000	(2.791)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	822.0000	768.0000	(6.569)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	1,057.0000	1,002.0000	(5.203)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,269.0000	1,214.0000	(4.334)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	86.0000	79.0000	(8.140)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	458.0000	463.0000	1.092	0	0	0
27/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	937.0000	882.0000	(5.870)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	264.0000	259.0000	(1.894)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	645.0000	662.0000	2.636	0	0	0
27/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	128.0000	97.0000	(24.219)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	153.0000	146.0000	(4.575)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	575.0000	588.0000	2.261	0	0	0
27/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	230.0000	224.0000	(2.609)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	159.0000	124.0000	(22.013)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	240.0000	235.0000	(2.083)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	510.0000	520.0000	1.961	0	0	0
27/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	674.0000	621.0000	(7.864)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	242.0000	199.0000	(17.769)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,141.0000	1,086.0000	(4.820)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	92.0000	85.0000	(7.609)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	194.0000	155.0000	(20.103)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,226.0000	1,171.0000	(4.486)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	542.0000	553.0000	2.030	0	0	0
27/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	176.0000	139.0000	(21.023)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	107.0000	100.0000	(6.542)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	389.0000	340.0000	(12.596)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	327.0000	279.0000	(14.679)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	393.0000	394.0000	0.254	0	0	0
27/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	355.0000	354.0000	(0.282)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	860.0000	805.0000	(6.395)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	176.0000	169.0000	(3.977)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	164.0000	157.0000	(4.268)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	297.0000	250.0000	(15.825)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,183.0000	1,128.0000	(4.649)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	1,017.0000	962.0000	(5.408)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	133.0000	126.0000	(5.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	63.0000	56.0000	(11.111)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,446.0000	1,392.0000	(3.734)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	414.0000	415.0000	0.242	0	0	0
27/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	297.0000	250.0000	(15.825)	0	0	0
27/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	99.0000	92.0000	(7.071)	0	0	0
27/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	414.0000	415.0000	0.242	0	0	0
27/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	898.0000	843.0000	(6.125)	0	0	0
27/02/2009	ZAAD	2009/09/14			Currency Future	6.5781	6.6295	0.781	0.0000	0.0000	140
27/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	435.0000	378.0000	(13.103)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	269.0000	258.0000	(4.089)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	627.0000	568.0000	(9.410)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	582.0000	578.0000	(0.687)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	374.0000	320.0000	(14.439)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	325.0000	314.0000	(3.385)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.85	Put	Currency Future	696.0000	637.0000	(8.477)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	471.0000	464.0000	(1.486)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	455.0000	447.0000	(1.758)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	404.0000	348.0000	(13.861)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	564.0000	557.0000	(1.241)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	732.0000	672.0000	(8.197)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.85	Call	Currency Future	425.0000	416.0000	(2.118)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	346.0000	293.0000	(15.318)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	340.0000	330.0000	(2.941)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.35	Call	Currency Future	602.0000	599.0000	(0.498)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	1,091.0000	1,028.0000	(5.775)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	496.0000	440.0000	(11.290)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	560.0000	502.0000	(10.357)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	439.0000	431.0000	(1.822)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	410.0000	402.0000	(1.951)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	471.0000	464.0000	(1.486)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	661.0000	602.0000	(8.926)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	624.0000	622.0000	(0.321)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.60	Put	Currency Future	528.0000	470.0000	(10.985)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	1,018.0000	955.0000	(6.189)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	593.0000	534.0000	(9.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD	2009/09/14	6.25	Call	Currency Future	646.0000	647.0000	0.155	0	0	0
27/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	769.0000	709.0000	(7.802)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	946.0000	885.0000	(6.448)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	877.0000	816.0000	(6.956)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.25	Put	Currency Future	318.0000	267.0000	(16.038)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	296.0000	285.0000	(3.716)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	439.0000	431.0000	(1.822)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	524.0000	519.0000	(0.954)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	269.0000	258.0000	(4.089)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.15	Call	Currency Future	340.0000	330.0000	(2.941)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	488.0000	481.0000	(1.434)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	661.0000	602.0000	(8.926)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	397.0000	388.0000	(2.267)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	355.0000	346.0000	(2.535)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	560.0000	502.0000	(10.357)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.55	Put	Currency Future	496.0000	440.0000	(11.290)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.60	Call	Currency Future	506.0000	500.0000	(1.186)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	397.0000	388.0000	(2.267)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	1,054.0000	992.0000	(5.882)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	593.0000	534.0000	(9.949)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	488.0000	481.0000	(1.434)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	912.0000	850.0000	(6.798)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.15	Put	Currency Future	912.0000	850.0000	(6.798)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.45	Put	Currency Future	1,129.0000	1,066.0000	(5.580)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	524.0000	519.0000	(0.954)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.00	Call	Currency Future	384.0000	375.0000	(2.344)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.55	Put	Currency Future	1,205.0000	1,142.0000	(5.228)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	435.0000	378.0000	(13.103)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.45	Call	Currency Future	257.0000	245.0000	(4.669)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	564.0000	557.0000	(1.241)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	245.0000	233.0000	(4.898)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.25	Call	Currency Future	310.0000	299.0000	(3.548)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,167.0000	1,104.0000	(5.398)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	465.0000	408.0000	(12.258)	0	0	0
27/02/2009	ZAAD	2009/09/14	7.35	Call	Currency Future	282.0000	271.0000	(3.901)	0	0	0
27/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	410.0000	402.0000	(1.951)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
27/02/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	543.0000	538.0000	(0.921)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	372.0000	363.0000	(2.419)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	233.0000	221.0000	(5.150)	0	0	0
27/02/2009	ZAAD 2009/09/14	6.95	Put	Currency Future	769.0000	709.0000	(7.802)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.25	Put	Currency Future	982.0000	920.0000	(6.314)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	355.0000	346.0000	(2.535)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.40	Put	Currency Future	1,091.0000	1,028.0000	(5.775)	0	0	0
27/02/2009	ZAAD 2009/09/14	6.90	Put	Currency Future	732.0000	672.0000	(8.197)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	325.0000	314.0000	(3.385)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	1,018.0000	955.0000	(6.189)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	946.0000	885.0000	(6.448)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	844.0000	783.0000	(7.227)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	296.0000	285.0000	(3.716)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	844.0000	783.0000	(7.227)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	372.0000	363.0000	(2.419)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.10	Put	Currency Future	877.0000	816.0000	(6.956)	0	0	0
27/02/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	806.0000	746.0000	(7.444)	0	0	0

**Grand Total:**

**447,316**