



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 13/02/2009

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
13/02/2009	\$ / R 2009/03/16			Currency Future	10.2158	10.1527	(0.618)	10.2400	9.9700	177,556
13/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	386.0000	332.0000	(13.990)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.25	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.10	Call	Currency Future	2,117.0000	2,054.0000	(2.976)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,674.0000	1,610.0000	(3.823)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,068.0000	2,004.0000	(3.095)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.15	Call	Currency Future	2,068.0000	2,004.0000	(3.095)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	365.0000	313.0000	(14.247)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	621.0000	644.0000	3.704	0	0	0
13/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	482.0000	422.0000	(12.448)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	320.0000	330.0000	3.125	0	0	0
13/02/2009	\$ / R 2009/03/16	10.95	Put	Currency Future	900.0000	932.0000	3.556	0	0	0
13/02/2009	\$ / R 2009/03/16	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.25	Call	Currency Future	1,969.0000	1,905.0000	(3.250)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	349.0000	361.0000	3.438	0	0	0
13/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	216.0000	219.0000	1.389	0	0	0
13/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	10.25	Put	Currency Future	380.0000	392.0000	3.158	0	0	0
13/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,027.0000	1,063.0000	3.505	0	0	0
13/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,167.0000	2,104.0000	(2.907)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	143.0000	115.0000	(19.580)	0	0	2,500
13/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	817.0000	847.0000	3.672	0	0	0
13/02/2009	\$ / R 2009/03/16	11.40	Put	Currency Future	1,276.0000	1,319.0000	3.370	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.05	Call	Currency Future	2,167.0000	2,104.0000	(2.907)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.25	Call	Currency Future	346.0000	295.0000	(14.740)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.00	Put	Currency Future	942.0000	975.0000	3.503	0	0	0
13/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	711.0000	644.0000	(9.423)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	183.0000	149.0000	(18.579)	0	0	0
13/02/2009	\$ / R 2009/03/16	7.90	Call	Currency Future	2,316.0000	2,253.0000	(2.720)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,061.0000	995.0000	(6.221)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	431.0000	375.0000	(12.993)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.60	Call	Currency Future	711.0000	644.0000	(9.423)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.20	Call	Currency Future	1,061.0000	995.0000	(6.221)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	174.0000	175.0000	0.575	0	0	0
13/02/2009	\$ / R 2009/03/16	11.00	Call	Currency Future	158.0000	128.0000	(18.987)	0	0	2,500
13/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	265.0000	272.0000	2.642	0	0	0
13/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	237.0000	197.0000	(16.878)	0	0	2,500
13/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	95.0000	92.0000	(3.158)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.45	Put	Currency Future	1,319.0000	1,363.0000	3.336	0	0	0
13/02/2009	\$ / R 2009/03/16	9.20	Put	Currency Future	45.0000	43.0000	(4.444)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	293.0000	247.0000	(15.700)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,626.0000	1,562.0000	(3.936)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,870.0000	1,806.0000	(3.422)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,155.0000	1,089.0000	(5.714)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	444.0000	460.0000	3.604	0	0	0
13/02/2009	\$ / R 2009/03/16	9.55	Put	Currency Future	83.0000	79.0000	(4.819)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	478.0000	495.0000	3.556	0	0	0
13/02/2009	\$ / R 2009/03/16	11.45	Call	Currency Future	85.0000	66.0000	(22.353)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.75	Call	Currency Future	1,482.0000	1,417.0000	(4.386)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	638.0000	573.0000	(10.188)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.50	Call	Currency Future	788.0000	721.0000	(8.503)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.60	Call	Currency Future	1,626.0000	1,562.0000	(3.936)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,578.0000	1,513.0000	(4.119)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	310.0000	262.0000	(15.484)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.40	Call	Currency Future	92.0000	71.0000	(22.826)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	9.75	Put	Currency Future	138.0000	137.0000	(0.725)	0	0	2,550
13/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	571.0000	508.0000	(11.033)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.60	Call	Currency Future	237.0000	197.0000	(16.878)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.95	Call	Currency Future	1,295.0000	1,230.0000	(5.019)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,018.0000	1,955.0000	(3.122)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.10	Call	Currency Future	1,155.0000	1,089.0000	(5.714)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.75	Call	Currency Future	604.0000	539.0000	(10.762)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	408.0000	353.0000	(13.480)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.60	Put	Currency Future	621.0000	644.0000	3.704	0	0	0
13/02/2009	\$ / R 2009/03/16	10.75	Put	Currency Future	737.0000	764.0000	3.664	0	0	0
13/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	968.0000	902.0000	(6.818)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.60	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.95	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,530.0000	1,465.0000	(4.248)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.10	Put	Currency Future	39.0000	37.0000	(5.128)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.60	Call	Currency Future	67.0000	51.0000	(23.881)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,388.0000	1,323.0000	(4.683)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.70	Call	Currency Future	1,530.0000	1,465.0000	(4.248)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.35	Put	Currency Future	444.0000	460.0000	3.604	0	0	0
13/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	411.0000	426.0000	3.650	0	0	0
13/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.70	Put	Currency Future	14.0000	13.0000	(7.143)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.35	Call	Currency Future	310.0000	262.0000	(15.484)	0	0	5,000
13/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	327.0000	278.0000	(14.985)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,772.0000	1,708.0000	(3.612)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	877.0000	811.0000	(7.526)	0	0	0

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13/02/2009	\$ / R 2009/03/16	10.10	Call	Currency Future	408.0000	353.0000	(13.480)	0	0	0
13/02/2009	\$ / R 2009/03/16	12.30	Put	Currency Future	2,104.0000	2,161.0000	2.709	0	0	0
13/02/2009	\$ / R 2009/03/16	8.35	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	155.0000	155.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	292.0000	300.0000	2.740	0	0	0
13/02/2009	\$ / R 2009/03/16	9.50	Put	Currency Future	72.0000	68.0000	(5.556)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.75	Call	Currency Future	202.0000	167.0000	(17.327)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.65	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.80	Call	Currency Future	571.0000	508.0000	(11.033)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.20	Call	Currency Future	365.0000	313.0000	(14.247)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.60	Put	Currency Future	1,451.0000	1,498.0000	3.239	0	0	0
13/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,341.0000	1,276.0000	(4.847)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	510.0000	448.0000	(12.157)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	749.0000	682.0000	(8.945)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	225.0000	186.0000	(17.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,191.0000	1,231.0000	3.359	0	0	0
13/02/2009	\$ / R 2009/03/16	8.40	Call	Currency Future	1,821.0000	1,757.0000	(3.515)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.85	Call	Currency Future	1,388.0000	1,323.0000	(4.683)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,435.0000	1,370.0000	(4.530)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.95	Call	Currency Future	482.0000	422.0000	(12.448)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.10	Put	Currency Future	292.0000	300.0000	2.740	0	0	0
13/02/2009	\$ / R 2009/03/16	10.20	Put	Currency Future	349.0000	361.0000	3.438	0	0	0
13/02/2009	\$ / R 2009/03/16	10.15	Call	Currency Future	386.0000	332.0000	(13.990)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.35	Call	Currency Future	1,870.0000	1,806.0000	(3.422)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	9.95	Put	Currency Future	216.0000	219.0000	1.389	0	0	0
13/02/2009	\$ / R 2009/03/16	10.15	Put	Currency Future	320.0000	330.0000	3.125	0	0	0
13/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	659.0000	683.0000	3.642	0	0	0
13/02/2009	\$ / R 2009/03/16	8.85	Put	Currency Future	22.0000	20.0000	(9.091)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.90	Call	Currency Future	1,341.0000	1,276.0000	(4.847)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.40	Put	Currency Future	478.0000	495.0000	3.556	0	0	0
13/02/2009	\$ / R 2009/03/16	9.60	Put	Currency Future	95.0000	92.0000	(3.158)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.10	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.20	Call	Currency Future	2,018.0000	1,955.0000	(3.122)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.45	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/03/16	12.30	Call	Currency Future	20.0000	14.0000	(30.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.85	Put	Currency Future	174.0000	175.0000	0.575	0	0	0
13/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	923.0000	856.0000	(7.259)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.40	Call	Currency Future	293.0000	247.0000	(15.700)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	540.0000	477.0000	(11.667)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.00	Call	Currency Future	455.0000	397.0000	(12.747)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.95	Call	Currency Future	165.0000	135.0000	(18.182)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.00	Call	Currency Future	1,249.0000	1,184.0000	(5.204)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.05	Call	Currency Future	431.0000	375.0000	(12.993)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.30	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	12.00	Put	Currency Future	1,819.0000	1,872.0000	2.914	0	0	0
13/02/2009	\$ / R 2009/03/16	8.55	Call	Currency Future	1,674.0000	1,610.0000	(3.823)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.65	Call	Currency Future	62.0000	46.0000	(25.806)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.00	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.05	Put	Currency Future	265.0000	272.0000	2.642	0	0	0
13/02/2009	\$ / R 2009/03/16	12.00	Call	Currency Future	34.0000	24.0000	(29.412)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.55	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,919.0000	1,856.0000	(3.283)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.70	Call	Currency Future	213.0000	176.0000	(17.371)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	858.0000	889.0000	3.613	0	0	0
13/02/2009	\$ / R 2009/03/16	9.70	Call	Currency Future	638.0000	573.0000	(10.188)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.80	Put	Currency Future	155.0000	155.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	10.45	Put	Currency Future	512.0000	531.0000	3.711	0	0	0
13/02/2009	\$ / R 2009/03/16	10.00	Put	Currency Future	239.0000	245.0000	2.510	0	0	0
13/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	122.0000	120.0000	(1.639)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	150.0000	121.0000	(19.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.30	Call	Currency Future	1,919.0000	1,856.0000	(3.283)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	984.0000	1,019.0000	3.557	0	0	0
13/02/2009	\$ / R 2009/03/16	11.90	Put	Currency Future	1,725.0000	1,777.0000	3.014	0	0	0
13/02/2009	\$ / R 2009/03/16	9.90	Call	Currency Future	510.0000	448.0000	(12.157)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.30	Call	Currency Future	968.0000	902.0000	(6.818)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	133.0000	107.0000	(19.549)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	194.0000	196.0000	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
13/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	107.0000	84.0000	(21.495)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.30	Put	Currency Future	53.0000	50.0000	(5.660)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,067.0000	1,104.0000	3.468	0	0	0
13/02/2009	\$ / R 2009/03/16	11.90	Call	Currency Future	41.0000	30.0000	(26.829)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.10	Call	Currency Future	143.0000	115.0000	(19.580)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	777.0000	805.0000	3.604	0	0	0
13/02/2009	\$ / R 2009/03/16	8.50	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.05	Call	Currency Future	150.0000	121.0000	(19.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.65	Put	Currency Future	108.0000	105.0000	(2.778)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.80	Call	Currency Future	48.0000	36.0000	(25.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	174.0000	142.0000	(18.391)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.65	Call	Currency Future	1,578.0000	1,513.0000	(4.119)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.65	Put	Currency Future	659.0000	683.0000	3.642	0	0	0
13/02/2009	\$ / R 2009/03/16	9.65	Call	Currency Future	674.0000	608.0000	(9.792)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.70	Put	Currency Future	1,541.0000	1,590.0000	3.180	0	0	0
13/02/2009	\$ / R 2009/03/16	11.10	Put	Currency Future	1,027.0000	1,063.0000	3.505	0	0	0
13/02/2009	\$ / R 2009/03/16	10.70	Put	Currency Future	697.0000	723.0000	3.730	0	0	0
13/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	192.0000	158.0000	(17.708)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.00	Call	Currency Future	2,217.0000	2,153.0000	(2.887)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.65	Call	Currency Future	225.0000	186.0000	(17.333)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.70	Call	Currency Future	57.0000	43.0000	(24.561)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.85	Call	Currency Future	540.0000	477.0000	(11.667)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	584.0000	605.0000	3.596	0	0	0
13/02/2009	\$ / R 2009/03/16	8.40	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.05	Put	Currency Future	984.0000	1,019.0000	3.557	0	0	0
13/02/2009	\$ / R 2009/03/16	10.45	Call	Currency Future	278.0000	233.0000	(16.187)	0	0	10,000
13/02/2009	\$ / R 2009/03/16	11.80	Put	Currency Future	1,633.0000	1,683.0000	3.062	0	0	0
13/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	250.0000	208.0000	(16.800)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.45	Call	Currency Future	1,772.0000	1,708.0000	(3.612)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.15	Call	Currency Future	133.0000	107.0000	(19.549)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.70	Put	Currency Future	122.0000	120.0000	(1.639)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.55	Call	Currency Future	250.0000	208.0000	(16.800)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.50	Call	Currency Future	79.0000	60.0000	(24.051)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.80	Call	Currency Future	192.0000	158.0000	(17.708)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.80	Call	Currency Future	1,435.0000	1,370.0000	(4.530)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.15	Put	Currency Future	1,067.0000	1,104.0000	3.468	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/03/16	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	\$ / R 2009/03/16	10.55	Put	Currency Future	584.0000	605.0000	3.596	0	0	0
13/02/2009	\$ / R 2009/03/16	11.50	Put	Currency Future	1,363.0000	1,408.0000	3.302	0	0	0
13/02/2009	\$ / R 2009/03/16	10.80	Put	Currency Future	777.0000	805.0000	3.604	0	0	0
13/02/2009	\$ / R 2009/03/16	8.45	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.25	Call	Currency Future	115.0000	91.0000	(20.870)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.30	Call	Currency Future	107.0000	84.0000	(21.495)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	832.0000	766.0000	(7.933)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.20	Call	Currency Future	124.0000	99.0000	(20.161)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.75	Put	Currency Future	1,587.0000	1,636.0000	3.088	0	0	0
13/02/2009	\$ / R 2009/03/16	11.30	Put	Currency Future	1,191.0000	1,231.0000	3.359	0	0	0
13/02/2009	\$ / R 2009/03/16	11.20	Put	Currency Future	1,108.0000	1,146.0000	3.430	0	0	0
13/02/2009	\$ / R 2009/03/16	9.40	Call	Currency Future	877.0000	811.0000	(7.526)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.85	Call	Currency Future	45.0000	32.0000	(28.889)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.90	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.45	Call	Currency Future	832.0000	766.0000	(7.933)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.50	Call	Currency Future	263.0000	220.0000	(16.350)	0	0	10,000
13/02/2009	\$ / R 2009/03/16	10.30	Put	Currency Future	411.0000	426.0000	3.650	0	0	0
13/02/2009	\$ / R 2009/03/16	9.90	Put	Currency Future	194.0000	196.0000	1.031	0	0	0
13/02/2009	\$ / R 2009/03/16	10.30	Call	Currency Future	327.0000	278.0000	(14.985)	0	0	1,500
13/02/2009	\$ / R 2009/03/16	10.90	Call	Currency Future	174.0000	142.0000	(18.391)	0	0	3,500
13/02/2009	\$ / R 2009/03/16	10.50	Put	Currency Future	548.0000	568.0000	3.650	0	0	0
13/02/2009	\$ / R 2009/03/16	10.85	Call	Currency Future	183.0000	149.0000	(18.579)	0	0	0
13/02/2009	\$ / R 2009/03/16	10.90	Put	Currency Future	858.0000	889.0000	3.613	0	0	0
13/02/2009	\$ / R 2009/03/16	10.85	Put	Currency Future	817.0000	847.0000	3.672	0	0	0
13/02/2009	\$ / R 2009/03/16	9.40	Put	Currency Future	61.0000	58.0000	(4.918)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.35	Call	Currency Future	923.0000	856.0000	(7.259)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.35	Put	Currency Future	57.0000	54.0000	(5.263)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.50	Call	Currency Future	1,723.0000	1,659.0000	(3.714)	0	0	0
13/02/2009	\$ / R 2009/03/16	8.80	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.85	Put	Currency Future	1,679.0000	1,730.0000	3.038	0	0	0
13/02/2009	\$ / R 2009/03/16	11.75	Call	Currency Future	53.0000	39.0000	(26.415)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.15	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
13/02/2009	\$ / R 2009/03/16	9.55	Call	Currency Future	749.0000	682.0000	(8.945)	0	0	0
13/02/2009	\$ / R 2009/03/16	11.65	Put	Currency Future	1,496.0000	1,544.0000	3.209	0	0	0
13/02/2009	\$ / R 2009/03/16	11.55	Call	Currency Future	73.0000	55.0000	(24.658)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R	2009/03/16	11.25	Put	Currency Future	1,149.0000	1,188.0000	3.394	0	0	0
13/02/2009	\$ / R	2009/03/16	11.35	Call	Currency Future	99.0000	77.0000	(22.222)	0	0	0
13/02/2009	\$ / R	2009/03/16	11.35	Put	Currency Future	1,233.0000	1,275.0000	3.406	0	0	0
13/02/2009	\$ / R	2009/03/16	9.55	Put	Currency Future	83.0000	79.0000	(4.819)	0	0	0
13/02/2009	\$ / R	2009/03/16	11.55	Put	Currency Future	1,407.0000	1,453.0000	3.269	0	0	0
13/02/2009	\$ / R	2009/03/16	9.25	Call	Currency Future	1,015.0000	949.0000	(6.502)	0	0	0
13/02/2009	\$ / R	2009/03/16	9.25	Put	Currency Future	49.0000	46.0000	(6.122)	0	0	0
13/02/2009	\$ / R	2009/03/16	9.45	Put	Currency Future	67.0000	63.0000	(5.970)	0	0	0
13/02/2009	\$ / R	2009/03/16	9.15	Call	Currency Future	1,108.0000	1,042.0000	(5.957)	0	0	0
13/02/2009	\$ / R	2009/03/16	11.80	Put	Currency Future	1,633.0000	1,683.0000	3.062	0	0	0
13/02/2009	\$ / R	2009/03/16	8.10	Call	Currency Future	2,117.0000	2,054.0000	(2.976)	0	0	0
13/02/2009	\$ / R	2009/03/16	9.65	Put	Currency Future	108.0000	105.0000	(2.778)	0	0	0
13/02/2009	\$ / R	2009/03/16	9.65	Call	Currency Future	674.0000	608.0000	(9.792)	0	0	0
13/02/2009	\$ / R	2009/06/12			Currency Future	10.3785	10.3158	(0.604)	10.2400	10.1200	7,189
13/02/2009	\$ / R	2009/06/12	9.95	Put	Currency Future	431.0000	446.0000	3.480	0	0	0
13/02/2009	\$ / R	2009/06/12	10.05	Put	Currency Future	484.0000	501.0000	3.512	0	0	0
13/02/2009	\$ / R	2009/06/12	11.85	Call	Currency Future	216.0000	195.0000	(9.722)	0	0	0
13/02/2009	\$ / R	2009/06/12	8.65	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
13/02/2009	\$ / R	2009/06/12	10.65	Put	Currency Future	833.0000	858.0000	3.001	0	0	0
13/02/2009	\$ / R	2009/06/12	11.65	Call	Currency Future	256.0000	233.0000	(8.984)	0	0	0
13/02/2009	\$ / R	2009/06/12	10.20	Call	Currency Future	749.0000	706.0000	(5.741)	0	0	0
13/02/2009	\$ / R	2009/06/12	10.65	Call	Currency Future	561.0000	524.0000	(6.595)	0	0	0
13/02/2009	\$ / R	2009/06/12	9.75	Call	Currency Future	965.0000	913.0000	(5.389)	0	0	0
13/02/2009	\$ / R	2009/06/12	10.80	Call	Currency Future	503.0000	468.0000	(6.958)	0	0	0
13/02/2009	\$ / R	2009/06/12	11.65	Put	Currency Future	1,528.0000	1,567.0000	2.552	0	0	0
13/02/2009	\$ / R	2009/06/12	8.75	Put	Currency Future	82.0000	83.0000	1.220	0	0	0
13/02/2009	\$ / R	2009/06/12	10.20	Put	Currency Future	570.0000	590.0000	3.509	0	0	0
13/02/2009	\$ / R	2009/06/12	9.75	Put	Currency Future	337.0000	347.0000	2.967	0	0	0
13/02/2009	\$ / R	2009/06/12	10.35	Call	Currency Future	689.0000	647.0000	(6.096)	0	0	0
13/02/2009	\$ / R	2009/06/12	8.75	Call	Currency Future	1,710.0000	1,648.0000	(3.626)	0	0	0
13/02/2009	\$ / R	2009/06/12	8.05	Call	Currency Future	2,350.0000	2,287.0000	(2.681)	0	0	0
13/02/2009	\$ / R	2009/06/12	11.05	Put	Currency Future	1,088.0000	1,119.0000	2.849	0	0	0
13/02/2009	\$ / R	2009/06/12	11.20	Call	Currency Future	370.0000	341.0000	(7.838)	0	0	0
13/02/2009	\$ / R	2009/06/12	9.40	Put	Currency Future	211.0000	216.0000	2.370	0	0	0
13/02/2009	\$ / R	2009/06/12	10.35	Put	Currency Future	660.0000	681.0000	3.182	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	416.0000	385.0000	(7.452)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.70	Put	Currency Future	1,567.0000	1,607.0000	2.553	0	0	0
13/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,190.0000	1,132.0000	(4.874)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,886.0000	1,824.0000	(3.287)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	859.0000	812.0000	(5.471)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.00	Put	Currency Future	457.0000	473.0000	3.501	0	0	0
13/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	358.0000	370.0000	3.352	0	0	0
13/02/2009	\$ / R 2009/06/12	8.20	Call	Currency Future	2,208.0000	2,145.0000	(2.853)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.35	Call	Currency Future	2,068.0000	2,006.0000	(2.998)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	691.0000	713.0000	3.184	0	0	0
13/02/2009	\$ / R 2009/06/12	10.00	Call	Currency Future	835.0000	789.0000	(5.509)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.35	Call	Currency Future	689.0000	647.0000	(6.096)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.70	Call	Currency Future	246.0000	223.0000	(9.350)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.05	Put	Currency Future	130.0000	133.0000	2.308	0	0	0
13/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,340.0000	1,281.0000	(4.403)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	670.0000	629.0000	(6.119)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	385.0000	355.0000	(7.792)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	484.0000	450.0000	(7.025)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,754.0000	1,692.0000	(3.535)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.25	Call	Currency Future	2,161.0000	2,098.0000	(2.915)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.20	Put	Currency Future	30.0000	29.0000	(3.333)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	603.0000	564.0000	(6.468)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.85	Put	Currency Future	1,687.0000	1,730.0000	2.549	0	0	0
13/02/2009	\$ / R 2009/06/12	8.25	Put	Currency Future	33.0000	33.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	8.05	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
13/02/2009	\$ / R 2009/06/12	8.35	Put	Currency Future	40.0000	40.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	8.15	Call	Currency Future	2,255.0000	2,192.0000	(2.794)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	790.0000	746.0000	(5.570)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	956.0000	984.0000	2.929	0	0	0
13/02/2009	\$ / R 2009/06/12	8.15	Put	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,156.0000	1,189.0000	2.855	0	0	0
13/02/2009	\$ / R 2009/06/12	8.55	Call	Currency Future	1,886.0000	1,824.0000	(3.287)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	582.0000	544.0000	(6.529)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.20	Put	Currency Future	1,192.0000	1,225.0000	2.768	0	0	0
13/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	140.0000	143.0000	2.143	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	774.0000	798.0000	3.101	0	0	0
13/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
13/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	162.0000	165.0000	1.852	0	0	0
13/02/2009	\$ / R 2009/06/12	10.95	Call	Currency Future	449.0000	416.0000	(7.350)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,541.0000	1,480.0000	(3.958)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.55	Call	Currency Future	603.0000	564.0000	(6.468)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.95	Put	Currency Future	1,021.0000	1,051.0000	2.938	0	0	0
13/02/2009	\$ / R 2009/06/12	8.95	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
13/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,264.0000	1,205.0000	(4.668)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	328.0000	301.0000	(8.232)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.95	Call	Currency Future	1,541.0000	1,480.0000	(3.958)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	630.0000	650.0000	3.175	0	0	0
13/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,300.0000	1,335.0000	2.692	0	0	0
13/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	511.0000	530.0000	3.718	0	0	0
13/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	316.0000	325.0000	2.848	0	0	0
13/02/2009	\$ / R 2009/06/12	10.50	Put	Currency Future	746.0000	769.0000	3.083	0	0	0
13/02/2009	\$ / R 2009/06/12	9.50	Put	Currency Future	243.0000	250.0000	2.881	0	0	0
13/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,667.0000	1,605.0000	(3.719)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	58.0000	58.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	803.0000	828.0000	3.113	0	0	0
13/02/2009	\$ / R 2009/06/12	9.50	Call	Currency Future	1,122.0000	1,065.0000	(5.080)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,797.0000	1,735.0000	(3.450)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.55	Put	Currency Future	774.0000	798.0000	3.101	0	0	0
13/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	709.0000	666.0000	(6.065)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.80	Call	Currency Future	503.0000	468.0000	(6.958)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	89.0000	90.0000	1.124	0	0	0
13/02/2009	\$ / R 2009/06/12	9.05	Call	Currency Future	1,459.0000	1,399.0000	(4.112)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.20	Put	Currency Future	162.0000	165.0000	1.852	0	0	0
13/02/2009	\$ / R 2009/06/12	10.60	Call	Currency Future	582.0000	544.0000	(6.529)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,419.0000	1,359.0000	(4.228)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	994.0000	941.0000	(5.332)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.50	Call	Currency Future	624.0000	585.0000	(6.250)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	924.0000	952.0000	3.030	0	0	0
13/02/2009	\$ / R 2009/06/12	11.25	Call	Currency Future	356.0000	327.0000	(8.146)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.80	Put	Currency Future	358.0000	370.0000	3.352	0	0	0
13/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	185.0000	189.0000	2.162	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	812.0000	767.0000	(5.542)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.60	Put	Currency Future	803.0000	828.0000	3.113	0	0	0
13/02/2009	\$ / R 2009/06/12	11.15	Put	Currency Future	1,156.0000	1,189.0000	2.855	0	0	0
13/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	937.0000	886.0000	(5.443)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,022.0000	1,960.0000	(3.066)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,089.0000	1,033.0000	(5.142)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.85	Put	Currency Future	956.0000	984.0000	2.929	0	0	0
13/02/2009	\$ / R 2009/06/12	11.25	Put	Currency Future	1,227.0000	1,261.0000	2.771	0	0	0
13/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	405.0000	419.0000	3.457	0	0	0
13/02/2009	\$ / R 2009/06/12	9.15	Put	Currency Future	151.0000	154.0000	1.987	0	0	0
13/02/2009	\$ / R 2009/06/12	8.80	Put	Currency Future	89.0000	90.0000	1.124	0	0	0
13/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	260.0000	267.0000	2.692	0	0	0
13/02/2009	\$ / R 2009/06/12	11.50	Call	Currency Future	290.0000	265.0000	(8.621)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.80	Put	Currency Future	924.0000	952.0000	3.030	0	0	0
13/02/2009	\$ / R 2009/06/12	10.85	Call	Currency Future	484.0000	450.0000	(7.025)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.15	Call	Currency Future	385.0000	355.0000	(7.792)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,977.0000	1,914.0000	(3.187)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.15	Call	Currency Future	1,379.0000	1,319.0000	(4.351)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.20	Call	Currency Future	1,340.0000	1,281.0000	(4.403)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.60	Put	Currency Future	1,489.0000	1,528.0000	2.619	0	0	0
13/02/2009	\$ / R 2009/06/12	10.05	Call	Currency Future	812.0000	767.0000	(5.542)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.75	Call	Currency Future	522.0000	486.0000	(6.897)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.55	Put	Currency Future	58.0000	58.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	8.50	Call	Currency Future	1,931.0000	1,869.0000	(3.211)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.70	Put	Currency Future	75.0000	76.0000	1.333	0	0	0
13/02/2009	\$ / R 2009/06/12	11.60	Call	Currency Future	267.0000	243.0000	(8.989)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	988.0000	1,017.0000	2.935	0	0	0
13/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	884.0000	835.0000	(5.543)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.85	Call	Currency Future	1,625.0000	1,563.0000	(3.815)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.50	Put	Currency Future	53.0000	53.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	10.30	Call	Currency Future	709.0000	666.0000	(6.065)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.50	Put	Currency Future	1,412.0000	1,450.0000	2.691	0	0	0
13/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	541.0000	560.0000	3.512	0	0	0
13/02/2009	\$ / R 2009/06/12	10.90	Put	Currency Future	988.0000	1,017.0000	2.935	0	0	0
13/02/2009	\$ / R 2009/06/12	10.75	Put	Currency Future	893.0000	920.0000	3.024	0	0	0
13/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	48.0000	48.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	8.85	Put	Currency Future	96.0000	97.0000	1.042	0	0	0
13/02/2009	\$ / R 2009/06/12	8.40	Call	Currency Future	2,022.0000	1,960.0000	(3.066)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.90	Call	Currency Future	884.0000	835.0000	(5.543)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.30	Put	Currency Future	630.0000	650.0000	3.175	0	0	0
13/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	769.0000	725.0000	(5.722)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	400.0000	370.0000	(7.500)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.30	Put	Currency Future	36.0000	36.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	9.90	Put	Currency Future	405.0000	419.0000	3.457	0	0	0
13/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	467.0000	433.0000	(7.281)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.80	Put	Currency Future	1,647.0000	1,688.0000	2.489	0	0	0
13/02/2009	\$ / R 2009/06/12	8.30	Call	Currency Future	2,115.0000	2,052.0000	(2.979)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,025.0000	971.0000	(5.268)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	315.0000	289.0000	(8.254)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.80	Call	Currency Future	225.0000	204.0000	(9.333)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
13/02/2009	\$ / R 2009/06/12	9.70	Put	Currency Future	316.0000	325.0000	2.848	0	0	0
13/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	297.0000	305.0000	2.694	0	0	0
13/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,263.0000	1,298.0000	2.771	0	0	0
13/02/2009	\$ / R 2009/06/12	11.00	Put	Currency Future	1,054.0000	1,084.0000	2.846	0	0	0
13/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,582.0000	1,521.0000	(3.856)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.70	Call	Currency Future	994.0000	941.0000	(5.332)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.15	Call	Currency Future	769.0000	725.0000	(5.722)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	342.0000	314.0000	(8.187)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.05	Put	Currency Future	484.0000	501.0000	3.512	0	0	0
13/02/2009	\$ / R 2009/06/12	11.00	Call	Currency Future	432.0000	400.0000	(7.407)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	44.0000	44.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	8.80	Call	Currency Future	1,667.0000	1,605.0000	(3.719)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.45	Call	Currency Future	647.0000	607.0000	(6.182)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.70	Put	Currency Future	863.0000	889.0000	3.013	0	0	0
13/02/2009	\$ / R 2009/06/12	11.10	Call	Currency Future	400.0000	370.0000	(7.500)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.65	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
13/02/2009	\$ / R 2009/06/12	11.90	Put	Currency Future	1,728.0000	1,771.0000	2.488	0	0	0
13/02/2009	\$ / R 2009/06/12	8.90	Call	Currency Future	1,582.0000	1,521.0000	(3.856)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,337.0000	1,373.0000	2.693	0	0	0
13/02/2009	\$ / R 2009/06/12	11.40	Put	Currency Future	1,337.0000	1,373.0000	2.693	0	0	0
13/02/2009	\$ / R 2009/06/12	10.90	Call	Currency Future	467.0000	433.0000	(7.281)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	8.65	Call	Currency Future	1,797.0000	1,735.0000	(3.450)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.00	Call	Currency Future	189.0000	171.0000	(9.524)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.90	Put	Currency Future	104.0000	105.0000	0.962	0	0	0
13/02/2009	\$ / R 2009/06/12	10.40	Put	Currency Future	691.0000	713.0000	3.184	0	0	0
13/02/2009	\$ / R 2009/06/12	10.70	Call	Currency Future	541.0000	505.0000	(6.654)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.10	Put	Currency Future	1,895.0000	1,940.0000	2.375	0	0	0
13/02/2009	\$ / R 2009/06/12	8.40	Put	Currency Future	44.0000	44.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	9.30	Call	Currency Future	1,264.0000	1,205.0000	(4.668)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.25	Call	Currency Future	728.0000	686.0000	(5.769)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.80	Call	Currency Future	937.0000	886.0000	(5.443)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.30	Call	Currency Future	342.0000	314.0000	(8.187)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
13/02/2009	\$ / R 2009/06/12	12.10	Call	Currency Future	173.0000	156.0000	(9.827)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.70	Call	Currency Future	1,754.0000	1,692.0000	(3.535)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.40	Call	Currency Future	670.0000	629.0000	(6.119)	0	0	0
13/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,842.0000	1,779.0000	(3.420)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.00	Put	Currency Future	1,811.0000	1,855.0000	2.430	0	0	0
13/02/2009	\$ / R 2009/06/12	8.60	Put	Currency Future	63.0000	64.0000	1.587	0	0	0
13/02/2009	\$ / R 2009/06/12	11.40	Call	Currency Future	315.0000	289.0000	(8.254)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,122.0000	1,154.0000	2.852	0	0	0
13/02/2009	\$ / R 2009/06/12	8.45	Put	Currency Future	48.0000	48.0000	-	0	0	0
13/02/2009	\$ / R 2009/06/12	9.30	Put	Currency Future	185.0000	189.0000	2.162	0	0	0
13/02/2009	\$ / R 2009/06/12	10.15	Put	Currency Future	541.0000	560.0000	3.512	0	0	0
13/02/2009	\$ / R 2009/06/12	10.20	Call	Currency Future	749.0000	706.0000	(5.741)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.10	Put	Currency Future	1,122.0000	1,154.0000	2.852	0	0	0
13/02/2009	\$ / R 2009/06/12	9.10	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
13/02/2009	\$ / R 2009/06/12	10.45	Put	Currency Future	718.0000	741.0000	3.203	0	0	0
13/02/2009	\$ / R 2009/06/12	10.25	Put	Currency Future	600.0000	620.0000	3.333	0	0	0
13/02/2009	\$ / R 2009/06/12	11.30	Put	Currency Future	1,263.0000	1,298.0000	2.771	0	0	0
13/02/2009	\$ / R 2009/06/12	8.60	Call	Currency Future	1,842.0000	1,779.0000	(3.420)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.20	Put	Currency Future	570.0000	590.0000	3.509	0	0	0
13/02/2009	\$ / R 2009/06/12	9.00	Put	Currency Future	121.0000	123.0000	1.653	0	0	0
13/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	278.0000	286.0000	2.878	0	0	0
13/02/2009	\$ / R 2009/06/12	9.40	Put	Currency Future	211.0000	216.0000	2.370	0	0	0
13/02/2009	\$ / R 2009/06/12	9.95	Call	Currency Future	859.0000	812.0000	(5.471)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.60	Put	Currency Future	278.0000	286.0000	2.878	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	9.10	Call	Currency Future	1,419.0000	1,359.0000	(4.228)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,057.0000	1,002.0000	(5.203)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.40	Call	Currency Future	1,190.0000	1,132.0000	(4.874)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	910.0000	860.0000	(5.495)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.65	Call	Currency Future	561.0000	524.0000	(6.595)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	382.0000	394.0000	3.141	0	0	0
13/02/2009	\$ / R 2009/06/12	8.45	Call	Currency Future	1,977.0000	1,914.0000	(3.187)	0	0	0
13/02/2009	\$ / R 2009/06/12	10.65	Put	Currency Future	833.0000	858.0000	3.001	0	0	0
13/02/2009	\$ / R 2009/06/12	10.10	Put	Currency Future	511.0000	530.0000	3.718	0	0	0
13/02/2009	\$ / R 2009/06/12	10.10	Call	Currency Future	790.0000	746.0000	(5.570)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.85	Put	Currency Future	382.0000	394.0000	3.141	0	0	0
13/02/2009	\$ / R 2009/06/12	10.35	Put	Currency Future	660.0000	681.0000	3.182	0	0	0
13/02/2009	\$ / R 2009/06/12	9.55	Call	Currency Future	1,089.0000	1,033.0000	(5.142)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.60	Call	Currency Future	1,057.0000	1,002.0000	(5.203)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.35	Put	Currency Future	198.0000	202.0000	2.020	0	0	0
13/02/2009	\$ / R 2009/06/12	9.95	Put	Currency Future	431.0000	446.0000	3.480	0	0	0
13/02/2009	\$ / R 2009/06/12	9.45	Call	Currency Future	1,155.0000	1,098.0000	(4.935)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.45	Put	Currency Future	227.0000	232.0000	2.203	0	0	0
13/02/2009	\$ / R 2009/06/12	9.55	Put	Currency Future	260.0000	267.0000	2.692	0	0	0
13/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	279.0000	254.0000	(8.961)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,450.0000	1,488.0000	2.621	0	0	0
13/02/2009	\$ / R 2009/06/12	11.90	Call	Currency Future	207.0000	187.0000	(9.662)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,853.0000	1,897.0000	2.375	0	0	0
13/02/2009	\$ / R 2009/06/12	9.85	Call	Currency Future	910.0000	860.0000	(5.495)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.05	Put	Currency Future	1,853.0000	1,897.0000	2.375	0	0	0
13/02/2009	\$ / R 2009/06/12	9.65	Call	Currency Future	1,025.0000	971.0000	(5.268)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	181.0000	163.0000	(9.945)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.65	Put	Currency Future	297.0000	305.0000	2.694	0	0	0
13/02/2009	\$ / R 2009/06/12	12.15	Call	Currency Future	166.0000	149.0000	(10.241)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.25	Call	Currency Future	151.0000	135.0000	(10.596)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.15	Put	Currency Future	1,937.0000	1,983.0000	2.375	0	0	0
13/02/2009	\$ / R 2009/06/12	11.95	Put	Currency Future	1,769.0000	1,813.0000	2.487	0	0	0
13/02/2009	\$ / R 2009/06/12	11.95	Call	Currency Future	198.0000	179.0000	(9.596)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.75	Put	Currency Future	1,607.0000	1,648.0000	2.551	0	0	0
13/02/2009	\$ / R 2009/06/12	11.45	Call	Currency Future	303.0000	277.0000	(8.581)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.45	Put	Currency Future	1,374.0000	1,411.0000	2.693	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/06/12	9.35	Call	Currency Future	1,226.0000	1,168.0000	(4.731)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.55	Call	Currency Future	279.0000	254.0000	(8.961)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.55	Put	Currency Future	1,450.0000	1,488.0000	2.621	0	0	0
13/02/2009	\$ / R 2009/06/12	11.75	Call	Currency Future	235.0000	214.0000	(8.936)	0	0	0
13/02/2009	\$ / R 2009/06/12	12.25	Put	Currency Future	2,023.0000	2,070.0000	2.323	0	0	0
13/02/2009	\$ / R 2009/06/12	12.05	Call	Currency Future	181.0000	163.0000	(9.945)	0	0	0
13/02/2009	\$ / R 2009/06/12	9.00	Call	Currency Future	1,500.0000	1,439.0000	(4.067)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.05	Put	Currency Future	1,088.0000	1,119.0000	2.849	0	0	0
13/02/2009	\$ / R 2009/06/12	11.05	Call	Currency Future	416.0000	385.0000	(7.452)	0	0	0
13/02/2009	\$ / R 2009/06/12	11.35	Put	Currency Future	1,300.0000	1,335.0000	2.692	0	0	0
13/02/2009	\$ / R 2009/06/12	11.35	Call	Currency Future	328.0000	301.0000	(8.232)	0	0	0
13/02/2009	\$ / R 2009/09/14			Currency Future	10.5243	10.4601	(0.610)	0.0000	0.0000	260
13/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	861.0000	829.0000	(3.717)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.50	Put	Currency Future	882.0000	914.0000	3.628	0	0	0
13/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,044.0000	1,010.0000	(3.257)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,154.0000	1,115.0000	(3.380)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	670.0000	700.0000	4.478	0	0	0
13/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	910.0000	941.0000	3.407	0	0	0
13/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,081.0000	1,116.0000	3.238	0	0	0
13/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	700.0000	731.0000	4.429	0	0	0
13/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	756.0000	727.0000	(3.836)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	530.0000	555.0000	4.717	0	0	0
13/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	937.0000	969.0000	3.415	0	0	0
13/02/2009	\$ / R 2009/09/14	10.75	Put	Currency Future	1,022.0000	1,056.0000	3.327	0	0	0
13/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	945.0000	911.0000	(3.598)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	821.0000	851.0000	3.654	0	0	0
13/02/2009	\$ / R 2009/09/14	10.85	Call	Currency Future	756.0000	727.0000	(3.836)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.50	Call	Currency Future	907.0000	874.0000	(3.638)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.85	Put	Currency Future	1,081.0000	1,116.0000	3.238	0	0	0
13/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	884.0000	851.0000	(3.733)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.85	Put	Currency Future	505.0000	528.0000	4.554	0	0	0
13/02/2009	\$ / R 2009/09/14	10.25	Call	Currency Future	1,005.0000	970.0000	(3.483)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.85	Call	Currency Future	1,179.0000	1,139.0000	(3.393)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.25	Put	Currency Future	731.0000	760.0000	3.967	0	0	0
13/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,024.0000	991.0000	(3.223)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/09/14	11.30	Put	Currency Future	1,367.0000	1,407.0000	2.926	0	0	0
13/02/2009	\$ / R 2009/09/14	10.45	Put	Currency Future	851.0000	882.0000	3.643	0	0	0
13/02/2009	\$ / R 2009/09/14	10.55	Call	Currency Future	884.0000	851.0000	(3.733)	0	0	0
13/02/2009	\$ / R 2009/09/14	11.30	Call	Currency Future	591.0000	567.0000	(4.061)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.55	Put	Currency Future	910.0000	941.0000	3.407	0	0	0
13/02/2009	\$ / R 2009/09/14	10.75	Call	Currency Future	797.0000	766.0000	(3.890)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.00	Put	Currency Future	583.0000	610.0000	4.631	0	0	0
13/02/2009	\$ / R 2009/09/14	10.45	Call	Currency Future	926.0000	892.0000	(3.672)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.00	Call	Currency Future	1,108.0000	1,070.0000	(3.430)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.95	Put	Currency Future	556.0000	582.0000	4.676	0	0	0
13/02/2009	\$ / R 2009/09/14	10.65	Put	Currency Future	965.0000	998.0000	3.420	0	0	0
13/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	986.0000	950.0000	(3.651)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.65	Call	Currency Future	839.0000	808.0000	(3.695)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	762.0000	790.0000	3.675	0	0	0
13/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	640.0000	669.0000	4.531	0	0	0
13/02/2009	\$ / R 2009/09/14	10.60	Call	Currency Future	861.0000	829.0000	(3.717)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.95	Call	Currency Future	1,131.0000	1,092.0000	(3.448)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.60	Put	Currency Future	937.0000	969.0000	3.415	0	0	0
13/02/2009	\$ / R 2009/09/14	9.60	Call	Currency Future	1,316.0000	1,270.0000	(3.495)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,065.0000	1,030.0000	(3.286)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	966.0000	930.0000	(3.727)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.15	Put	Currency Future	670.0000	700.0000	4.478	0	0	0
13/02/2009	\$ / R 2009/09/14	10.15	Call	Currency Future	1,044.0000	1,010.0000	(3.257)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	791.0000	820.0000	3.666	0	0	0
13/02/2009	\$ / R 2009/09/14	10.95	Put	Currency Future	1,142.0000	1,178.0000	3.152	0	0	0
13/02/2009	\$ / R 2009/09/14	10.95	Call	Currency Future	716.0000	688.0000	(3.911)	0	0	0
13/02/2009	\$ / R 2009/09/14	11.00	Call	Currency Future	697.0000	670.0000	(3.874)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,205.0000	1,163.0000	(3.485)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,112.0000	1,147.0000	3.147	0	0	0
13/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	480.0000	503.0000	4.792	0	0	0
13/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	736.0000	707.0000	(3.940)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.30	Call	Currency Future	986.0000	950.0000	(3.651)	0	0	0
13/02/2009	\$ / R 2009/09/14	11.00	Put	Currency Future	1,173.0000	1,210.0000	3.154	0	0	0
13/02/2009	\$ / R 2009/09/14	10.20	Put	Currency Future	700.0000	731.0000	4.429	0	0	0
13/02/2009	\$ / R 2009/09/14	9.50	Call	Currency Future	1,376.0000	1,328.0000	(3.488)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.50	Put	Currency Future	351.0000	368.0000	4.843	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,259.0000	1,215.0000	(3.495)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.40	Call	Currency Future	945.0000	911.0000	(3.598)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	435.0000	455.0000	4.598	0	0	0
13/02/2009	\$ / R 2009/09/14	10.30	Put	Currency Future	762.0000	790.0000	3.675	0	0	0
13/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,052.0000	1,086.0000	3.232	0	0	0
13/02/2009	\$ / R 2009/09/14	10.20	Call	Currency Future	1,024.0000	991.0000	(3.223)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.40	Put	Currency Future	821.0000	851.0000	3.654	0	0	0
13/02/2009	\$ / R 2009/09/14	9.55	Call	Currency Future	1,345.0000	1,299.0000	(3.420)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.35	Put	Currency Future	791.0000	820.0000	3.666	0	0	0
13/02/2009	\$ / R 2009/09/14	10.35	Call	Currency Future	966.0000	930.0000	(3.727)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.55	Put	Currency Future	371.0000	389.0000	4.852	0	0	0
13/02/2009	\$ / R 2009/09/14	9.65	Call	Currency Future	1,287.0000	1,243.0000	(3.419)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.90	Call	Currency Future	1,154.0000	1,115.0000	(3.380)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	611.0000	639.0000	4.583	0	0	0
13/02/2009	\$ / R 2009/09/14	9.60	Put	Currency Future	392.0000	410.0000	4.592	0	0	0
13/02/2009	\$ / R 2009/09/14	9.65	Put	Currency Future	413.0000	432.0000	4.600	0	0	0
13/02/2009	\$ / R 2009/09/14	9.70	Call	Currency Future	1,259.0000	1,215.0000	(3.495)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.70	Put	Currency Future	435.0000	455.0000	4.598	0	0	0
13/02/2009	\$ / R 2009/09/14	9.80	Call	Currency Future	1,205.0000	1,163.0000	(3.485)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,086.0000	1,050.0000	(3.315)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.80	Put	Currency Future	480.0000	503.0000	4.792	0	0	0
13/02/2009	\$ / R 2009/09/14	9.90	Put	Currency Future	530.0000	555.0000	4.717	0	0	0
13/02/2009	\$ / R 2009/09/14	9.75	Call	Currency Future	1,232.0000	1,189.0000	(3.490)	0	0	0
13/02/2009	\$ / R 2009/09/14	9.75	Put	Currency Future	457.0000	479.0000	4.814	0	0	0
13/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,204.0000	1,242.0000	3.156	0	0	0
13/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	679.0000	652.0000	(3.976)	0	0	0
13/02/2009	\$ / R 2009/09/14	11.15	Put	Currency Future	1,268.0000	1,307.0000	3.076	0	0	0
13/02/2009	\$ / R 2009/09/14	11.15	Call	Currency Future	643.0000	617.0000	(4.044)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	776.0000	746.0000	(3.866)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.70	Put	Currency Future	994.0000	1,027.0000	3.320	0	0	0
13/02/2009	\$ / R 2009/09/14	10.70	Call	Currency Future	818.0000	787.0000	(3.790)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.10	Put	Currency Future	640.0000	669.0000	4.531	0	0	0
13/02/2009	\$ / R 2009/09/14	10.10	Call	Currency Future	1,065.0000	1,030.0000	(3.286)	0	0	0
13/02/2009	\$ / R 2009/09/14	11.25	Put	Currency Future	1,334.0000	1,373.0000	2.924	0	0	0
13/02/2009	\$ / R 2009/09/14	11.25	Call	Currency Future	608.0000	583.0000	(4.112)	0	0	0
13/02/2009	\$ / R 2009/09/14	11.05	Call	Currency Future	679.0000	652.0000	(3.976)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/09/14	11.05	Put	Currency Future	1,204.0000	1,242.0000	3.156	0	0	0
13/02/2009	\$ / R 2009/09/14	11.10	Put	Currency Future	1,236.0000	1,274.0000	3.074	0	0	0
13/02/2009	\$ / R 2009/09/14	11.10	Call	Currency Future	660.0000	634.0000	(3.939)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.90	Call	Currency Future	736.0000	707.0000	(3.940)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.80	Call	Currency Future	776.0000	746.0000	(3.866)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.80	Put	Currency Future	1,052.0000	1,086.0000	3.232	0	0	0
13/02/2009	\$ / R 2009/09/14	10.05	Put	Currency Future	611.0000	639.0000	4.583	0	0	0
13/02/2009	\$ / R 2009/09/14	10.05	Call	Currency Future	1,086.0000	1,050.0000	(3.315)	0	0	0
13/02/2009	\$ / R 2009/09/14	10.90	Put	Currency Future	1,112.0000	1,147.0000	3.147	0	0	0
13/02/2009	\$ / R 2009/12/14			Currency Future	10.6511	10.5856	(0.615)	0.0000	0.0000	0
13/02/2009	\$ / R 2009/12/14	10.35	Call	Currency Future	1,188.0000	1,156.0000	(2.694)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.15	Call	Currency Future	916.0000	890.0000	(2.838)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.70	Put	Currency Future	1,111.0000	1,146.0000	3.150	0	0	0
13/02/2009	\$ / R 2009/12/14	9.90	Put	Currency Future	630.0000	659.0000	4.603	0	0	0
13/02/2009	\$ / R 2009/12/14	11.60	Call	Currency Future	797.0000	774.0000	(2.886)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.60	Put	Currency Future	1,746.0000	1,788.0000	2.405	0	0	0
13/02/2009	\$ / R 2009/12/14	10.30	Call	Currency Future	1,208.0000	1,175.0000	(2.732)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.30	Put	Currency Future	857.0000	890.0000	3.851	0	0	0
13/02/2009	\$ / R 2009/12/14	9.90	Call	Currency Future	1,381.0000	1,344.0000	(2.679)	0	0	10,184
13/02/2009	\$ / R 2009/12/14	10.65	Put	Currency Future	1,079.0000	1,114.0000	3.244	0	0	0
13/02/2009	\$ / R 2009/12/14	10.05	Call	Currency Future	1,312.0000	1,277.0000	(2.668)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.00	Put	Currency Future	2,886.0000	2,935.0000	1.698	0	0	0
13/02/2009	\$ / R 2009/12/14	10.65	Call	Currency Future	1,080.0000	1,050.0000	(2.778)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,298.0000	2,345.0000	2.045	0	0	0
13/02/2009	\$ / R 2009/12/14	10.50	Call	Currency Future	1,132.0000	1,102.0000	(2.650)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.70	Call	Currency Future	1,062.0000	1,032.0000	(2.825)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.50	Put	Currency Future	981.0000	1,016.0000	3.568	0	0	0
13/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	649.0000	631.0000	(2.773)	0	0	84
13/02/2009	\$ / R 2009/12/14	13.00	Call	Currency Future	537.0000	521.0000	(2.980)	0	0	9,530
13/02/2009	\$ / R 2009/12/14	12.30	Put	Currency Future	2,298.0000	2,345.0000	2.045	0	0	0
13/02/2009	\$ / R 2009/12/14	10.05	Put	Currency Future	711.0000	742.0000	4.360	0	0	0
13/02/2009	\$ / R 2009/12/14	12.30	Call	Currency Future	649.0000	631.0000	(2.773)	0	0	10,100
13/02/2009	\$ / R 2009/12/14	10.90	Call	Currency Future	994.0000	965.0000	(2.918)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.50	Call	Currency Future	821.0000	798.0000	(2.801)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.00	Put	Currency Future	684.0000	713.0000	4.240	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/12/14	11.50	Put	Currency Future	1,670.0000	1,712.0000	2.515	0	0	0
13/02/2009	\$ / R 2009/12/14	10.00	Call	Currency Future	1,335.0000	1,299.0000	(2.697)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.40	Call	Currency Future	1,169.0000	1,138.0000	(2.652)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.60	Put	Currency Future	1,046.0000	1,082.0000	3.442	0	0	0
13/02/2009	\$ / R 2009/12/14	11.00	Call	Currency Future	962.0000	934.0000	(2.911)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.00	Put	Currency Future	1,311.0000	1,349.0000	2.899	0	0	0
13/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,176.0000	1,212.0000	3.061	0	0	0
13/02/2009	\$ / R 2009/12/14	11.20	Put	Currency Future	1,451.0000	1,491.0000	2.757	0	0	0
13/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,027.0000	998.0000	(2.824)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.40	Put	Currency Future	918.0000	952.0000	3.704	0	0	0
13/02/2009	\$ / R 2009/12/14	10.60	Call	Currency Future	1,097.0000	1,067.0000	(2.735)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.55	Call	Currency Future	1,114.0000	1,084.0000	(2.693)	0	0	9,530
13/02/2009	\$ / R 2009/12/14	10.55	Put	Currency Future	1,013.0000	1,049.0000	3.554	0	0	0
13/02/2009	\$ / R 2009/12/14	11.20	Call	Currency Future	902.0000	876.0000	(2.882)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,290.0000	1,256.0000	(2.636)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.10	Call	Currency Future	931.0000	905.0000	(2.793)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.10	Put	Currency Future	1,380.0000	1,419.0000	2.826	0	0	0
13/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	739.0000	770.0000	4.195	0	0	0
13/02/2009	\$ / R 2009/12/14	10.10	Put	Currency Future	739.0000	770.0000	4.195	0	0	0
13/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,523.0000	1,563.0000	2.626	0	0	0
13/02/2009	\$ / R 2009/12/14	10.80	Put	Currency Future	1,176.0000	1,212.0000	3.061	0	0	0
13/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	874.0000	849.0000	(2.860)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.80	Call	Currency Future	1,027.0000	998.0000	(2.824)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.35	Put	Currency Future	887.0000	921.0000	3.833	0	0	0
13/02/2009	\$ / R 2009/12/14	11.15	Put	Currency Future	1,415.0000	1,455.0000	2.827	0	0	0
13/02/2009	\$ / R 2009/12/14	10.45	Put	Currency Future	949.0000	984.0000	3.688	0	0	0
13/02/2009	\$ / R 2009/12/14	10.10	Call	Currency Future	1,290.0000	1,256.0000	(2.636)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.45	Call	Currency Future	1,151.0000	1,120.0000	(2.693)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.40	Put	Currency Future	3,228.0000	3,279.0000	1.580	0	0	0
13/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	750.0000	729.0000	(2.800)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.75	Call	Currency Future	1,044.0000	1,015.0000	(2.778)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.40	Put	Currency Future	404.0000	425.0000	5.198	0	0	0
13/02/2009	\$ / R 2009/12/14	9.40	Call	Currency Future	1,655.0000	1,611.0000	(2.659)	0	0	0
13/02/2009	\$ / R 2009/12/14	7.65	Call	Currency Future	3,055.0000	2,994.0000	(1.997)	0	0	0
13/02/2009	\$ / R 2009/12/14	7.90	Call	Currency Future	2,827.0000	2,768.0000	(2.087)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.25	Put	Currency Future	119.0000	127.0000	6.723	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/12/14	11.05	Put	Currency Future	1,345.0000	1,384.0000	2.900	0	0	0
13/02/2009	\$ / R 2009/12/14	8.85	Call	Currency Future	2,034.0000	1,982.0000	(2.557)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.85	Put	Currency Future	604.0000	632.0000	4.636	0	0	0
13/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	797.0000	829.0000	4.015	0	0	0
13/02/2009	\$ / R 2009/12/14	8.85	Put	Currency Future	233.0000	246.0000	5.579	0	0	0
13/02/2009	\$ / R 2009/12/14	11.05	Call	Currency Future	946.0000	919.0000	(2.854)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,899.0000	1,943.0000	2.317	0	0	0
13/02/2009	\$ / R 2009/12/14	10.90	Put	Currency Future	1,242.0000	1,280.0000	3.060	0	0	0
13/02/2009	\$ / R 2009/12/14	9.45	Call	Currency Future	1,625.0000	1,581.0000	(2.708)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.85	Call	Currency Future	1,405.0000	1,368.0000	(2.633)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	221.0000	234.0000	5.882	0	0	0
13/02/2009	\$ / R 2009/12/14	9.45	Put	Currency Future	424.0000	445.0000	4.953	0	0	0
13/02/2009	\$ / R 2009/12/14	11.80	Put	Currency Future	1,899.0000	1,943.0000	2.317	0	0	0
13/02/2009	\$ / R 2009/12/14	13.60	Call	Currency Future	444.0000	430.0000	(3.153)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.75	Put	Currency Future	1,143.0000	1,179.0000	3.150	0	0	0
13/02/2009	\$ / R 2009/12/14	8.25	Call	Currency Future	2,520.0000	2,463.0000	(2.262)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.80	Put	Currency Future	221.0000	234.0000	5.882	0	0	0
13/02/2009	\$ / R 2009/12/14	11.25	Call	Currency Future	888.0000	862.0000	(2.928)	0	0	0
13/02/2009	\$ / R 2009/12/14	7.90	Put	Currency Future	76.0000	82.0000	7.895	0	0	0
13/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	245.0000	259.0000	5.714	0	0	0
13/02/2009	\$ / R 2009/12/14	7.65	Put	Currency Future	54.0000	58.0000	7.407	0	0	0
13/02/2009	\$ / R 2009/12/14	11.80	Call	Currency Future	750.0000	729.0000	(2.800)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.55	Call	Currency Future	809.0000	786.0000	(2.843)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,996.0000	1,945.0000	(2.555)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,248.0000	1,215.0000	(2.644)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.20	Call	Currency Future	2,563.0000	2,505.0000	(2.263)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.15	Call	Currency Future	678.0000	659.0000	(2.802)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,072.0000	2,019.0000	(2.558)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.15	Put	Currency Future	2,177.0000	2,223.0000	2.113	0	0	0
13/02/2009	\$ / R 2009/12/14	13.60	Put	Currency Future	3,393.0000	3,444.0000	1.503	0	0	0
13/02/2009	\$ / R 2009/12/14	8.20	Put	Currency Future	112.0000	120.0000	7.143	0	0	0
13/02/2009	\$ / R 2009/12/14	13.25	Call	Currency Future	504.0000	489.0000	(2.976)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.50	Call	Currency Future	1,595.0000	1,552.0000	(2.696)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.25	Put	Currency Future	3,103.0000	3,153.0000	1.611	0	0	0
13/02/2009	\$ / R 2009/12/14	8.80	Call	Currency Future	2,072.0000	2,019.0000	(2.558)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.10	Call	Currency Future	2,650.0000	2,592.0000	(2.189)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/12/14	12.60	Call	Currency Future	597.0000	580.0000	(2.848)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,977.0000	2,022.0000	2.276	0	0	0
13/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,718.0000	1,672.0000	(2.678)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.00	Call	Currency Future	1,922.0000	1,871.0000	(2.653)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.65	Put	Currency Future	189.0000	199.0000	5.291	0	0	0
13/02/2009	\$ / R 2009/12/14	8.40	Put	Currency Future	142.0000	151.0000	6.338	0	0	0
13/02/2009	\$ / R 2009/12/14	8.40	Call	Currency Future	2,393.0000	2,337.0000	(2.340)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.25	Put	Currency Future	1,487.0000	1,527.0000	2.690	0	0	0
13/02/2009	\$ / R 2009/12/14	8.65	Call	Currency Future	2,190.0000	2,135.0000	(2.511)	0	0	0
13/02/2009	\$ / R 2009/12/14	7.70	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
13/02/2009	\$ / R 2009/12/14	9.00	Put	Currency Future	271.0000	286.0000	5.535	0	0	0
13/02/2009	\$ / R 2009/12/14	11.85	Put	Currency Future	1,938.0000	1,983.0000	2.322	0	0	0
13/02/2009	\$ / R 2009/12/14	8.05	Call	Currency Future	2,694.0000	2,635.0000	(2.190)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.30	Call	Currency Future	2,478.0000	2,420.0000	(2.341)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.60	Put	Currency Future	2,546.0000	2,594.0000	1.885	0	0	0
13/02/2009	\$ / R 2009/12/14	8.05	Put	Currency Future	93.0000	99.0000	6.452	0	0	0
13/02/2009	\$ / R 2009/12/14	8.30	Put	Currency Future	127.0000	135.0000	6.299	0	0	0
13/02/2009	\$ / R 2009/12/14	13.40	Call	Currency Future	480.0000	464.0000	(3.333)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.10	Put	Currency Future	99.0000	106.0000	7.071	0	0	0
13/02/2009	\$ / R 2009/12/14	11.30	Call	Currency Future	874.0000	849.0000	(2.860)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.20	Call	Currency Future	1,248.0000	1,215.0000	(2.644)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	729.0000	708.0000	(2.881)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.30	Put	Currency Future	1,523.0000	1,563.0000	2.626	0	0	0
13/02/2009	\$ / R 2009/12/14	11.40	Put	Currency Future	1,596.0000	1,637.0000	2.569	0	0	0
13/02/2009	\$ / R 2009/12/14	8.90	Call	Currency Future	1,996.0000	1,945.0000	(2.555)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.25	Put	Currency Future	349.0000	367.0000	5.158	0	0	0
13/02/2009	\$ / R 2009/12/14	7.70	Call	Currency Future	3,009.0000	2,948.0000	(2.027)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.40	Call	Currency Future	847.0000	823.0000	(2.834)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	367.0000	386.0000	5.177	0	0	0
13/02/2009	\$ / R 2009/12/14	10.20	Put	Currency Future	797.0000	829.0000	4.015	0	0	0
13/02/2009	\$ / R 2009/12/14	9.25	Call	Currency Future	1,750.0000	1,703.0000	(2.686)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.60	Put	Currency Future	485.0000	510.0000	5.155	0	0	0
13/02/2009	\$ / R 2009/12/14	11.85	Call	Currency Future	739.0000	718.0000	(2.842)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.30	Put	Currency Future	3,147.0000	3,197.0000	1.589	0	0	0
13/02/2009	\$ / R 2009/12/14	8.90	Put	Currency Future	245.0000	259.0000	5.714	0	0	0
13/02/2009	\$ / R 2009/12/14	9.50	Put	Currency Future	444.0000	466.0000	4.955	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/12/14	12.50	Put	Currency Future	2,463.0000	2,510.0000	1.908	0	0	0
13/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	298.0000	314.0000	5.369	0	0	0
13/02/2009	\$ / R 2009/12/14	10.95	Put	Currency Future	1,276.0000	1,314.0000	2.978	0	0	0
13/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,783.0000	1,735.0000	(2.692)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,849.0000	1,800.0000	(2.650)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.60	Put	Currency Future	178.0000	189.0000	6.180	0	0	0
13/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,137.0000	2,183.0000	2.153	0	0	0
13/02/2009	\$ / R 2009/12/14	8.60	Call	Currency Future	2,229.0000	2,174.0000	(2.467)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.75	Call	Currency Future	2,111.0000	2,058.0000	(2.511)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	331.0000	349.0000	5.438	0	0	0
13/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	688.0000	668.0000	(2.907)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.50	Put	Currency Future	3,310.0000	3,361.0000	1.541	0	0	0
13/02/2009	\$ / R 2009/12/14	9.35	Call	Currency Future	1,686.0000	1,641.0000	(2.669)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.95	Call	Currency Future	977.0000	950.0000	(2.764)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.80	Call	Currency Future	1,429.0000	1,391.0000	(2.659)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.65	Call	Currency Future	785.0000	762.0000	(2.930)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.55	Put	Currency Future	1,708.0000	1,750.0000	2.459	0	0	0
13/02/2009	\$ / R 2009/12/14	12.20	Call	Currency Future	668.0000	649.0000	(2.844)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.65	Put	Currency Future	1,784.0000	1,827.0000	2.410	0	0	0
13/02/2009	\$ / R 2009/12/14	9.75	Call	Currency Future	1,454.0000	1,416.0000	(2.613)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,715.0000	2,763.0000	1.768	0	0	0
13/02/2009	\$ / R 2009/12/14	12.25	Call	Currency Future	659.0000	640.0000	(2.883)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	566.0000	549.0000	(3.004)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.85	Put	Currency Future	2,757.0000	2,806.0000	1.777	0	0	0
13/02/2009	\$ / R 2009/12/14	12.20	Put	Currency Future	2,217.0000	2,263.0000	2.075	0	0	0
13/02/2009	\$ / R 2009/12/14	12.85	Call	Currency Future	559.0000	542.0000	(3.041)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.80	Put	Currency Future	578.0000	606.0000	4.844	0	0	0
13/02/2009	\$ / R 2009/12/14	12.25	Put	Currency Future	2,258.0000	2,304.0000	2.037	0	0	0
13/02/2009	\$ / R 2009/12/14	9.75	Put	Currency Future	553.0000	580.0000	4.882	0	0	0
13/02/2009	\$ / R 2009/12/14	12.50	Call	Currency Future	614.0000	596.0000	(2.932)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.35	Put	Currency Future	385.0000	405.0000	5.195	0	0	0
13/02/2009	\$ / R 2009/12/14	13.50	Call	Currency Future	461.0000	447.0000	(3.037)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.95	Call	Currency Future	1,357.0000	1,321.0000	(2.653)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.90	Call	Currency Future	551.0000	535.0000	(2.904)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.80	Put	Currency Future	3,560.0000	3,612.0000	1.461	0	0	0
13/02/2009	\$ / R 2009/12/14	8.75	Put	Currency Future	210.0000	222.0000	5.714	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/12/14	13.70	Call	Currency Future	427.0000	413.0000	(3.279)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.80	Call	Currency Future	411.0000	398.0000	(3.163)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.75	Call	Currency Future	762.0000	740.0000	(2.887)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.95	Put	Currency Future	656.0000	686.0000	4.573	0	0	0
13/02/2009	\$ / R 2009/12/14	13.55	Put	Currency Future	3,352.0000	3,403.0000	1.521	0	0	0
13/02/2009	\$ / R 2009/12/14	13.55	Call	Currency Future	453.0000	438.0000	(3.311)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.95	Put	Currency Future	2,843.0000	2,892.0000	1.724	0	0	0
13/02/2009	\$ / R 2009/12/14	12.35	Put	Currency Future	2,339.0000	2,386.0000	2.009	0	0	0
13/02/2009	\$ / R 2009/12/14	11.75	Put	Currency Future	1,860.0000	1,904.0000	2.366	0	0	0
13/02/2009	\$ / R 2009/12/14	7.60	Call	Currency Future	3,101.0000	3,040.0000	(1.967)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.95	Call	Currency Future	544.0000	528.0000	(2.941)	0	0	0
13/02/2009	\$ / R 2009/12/14	7.60	Put	Currency Future	50.0000	54.0000	8.000	0	0	0
13/02/2009	\$ / R 2009/12/14	12.35	Call	Currency Future	640.0000	622.0000	(2.813)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,973.0000	3,022.0000	1.648	0	0	0
13/02/2009	\$ / R 2009/12/14	13.10	Call	Currency Future	524.0000	507.0000	(3.244)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.70	Put	Currency Future	3,476.0000	3,528.0000	1.496	0	0	0
13/02/2009	\$ / R 2009/12/14	12.90	Put	Currency Future	2,800.0000	2,849.0000	1.750	0	0	0
13/02/2009	\$ / R 2009/12/14	7.95	Put	Currency Future	82.0000	88.0000	7.317	0	0	0
13/02/2009	\$ / R 2009/12/14	8.70	Call	Currency Future	2,150.0000	2,096.0000	(2.512)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.55	Put	Currency Future	169.0000	179.0000	5.917	0	0	0
13/02/2009	\$ / R 2009/12/14	9.30	Call	Currency Future	1,718.0000	1,672.0000	(2.678)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.15	Put	Currency Future	315.0000	331.0000	5.079	0	0	0
13/02/2009	\$ / R 2009/12/14	11.70	Put	Currency Future	1,822.0000	1,865.0000	2.360	0	0	0
13/02/2009	\$ / R 2009/12/14	9.15	Call	Currency Future	1,816.0000	1,767.0000	(2.698)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.90	Call	Currency Future	395.0000	382.0000	(3.291)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.70	Call	Currency Future	773.0000	751.0000	(2.846)	0	0	0
13/02/2009	\$ / R 2009/12/14	7.95	Call	Currency Future	2,783.0000	2,723.0000	(2.156)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.30	Put	Currency Future	367.0000	386.0000	5.177	0	0	0
13/02/2009	\$ / R 2009/12/14	8.55	Call	Currency Future	2,270.0000	2,214.0000	(2.467)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.70	Put	Currency Future	199.0000	211.0000	6.030	0	0	0
13/02/2009	\$ / R 2009/12/14	13.30	Call	Currency Future	498.0000	482.0000	(3.213)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.90	Put	Currency Future	3,644.0000	3,697.0000	1.454	0	0	0
13/02/2009	\$ / R 2009/12/14	9.60	Call	Currency Future	1,536.0000	1,495.0000	(2.669)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.35	Call	Currency Future	2,435.0000	2,378.0000	(2.341)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.20	Call	Currency Future	1,783.0000	1,735.0000	(2.692)	0	0	0
13/02/2009	\$ / R 2009/12/14	10.15	Put	Currency Future	768.0000	799.0000	4.036	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2009/12/14	11.35	Call	Currency Future	860.0000	836.0000	(2.791)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.35	Put	Currency Future	1,559.0000	1,600.0000	2.630	0	0	0
13/02/2009	\$ / R 2009/12/14	11.95	Call	Currency Future	718.0000	698.0000	(2.786)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.20	Put	Currency Future	331.0000	349.0000	5.438	0	0	0
13/02/2009	\$ / R 2009/12/14	11.95	Put	Currency Future	2,017.0000	2,062.0000	2.231	0	0	0
13/02/2009	\$ / R 2009/12/14	10.15	Call	Currency Future	1,269.0000	1,235.0000	(2.679)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.55	Call	Currency Future	1,565.0000	1,523.0000	(2.684)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.95	Put	Currency Future	258.0000	272.0000	5.426	0	0	0
13/02/2009	\$ / R 2009/12/14	9.55	Put	Currency Future	464.0000	488.0000	5.172	0	0	0
13/02/2009	\$ / R 2009/12/14	8.35	Put	Currency Future	134.0000	143.0000	6.716	0	0	0
13/02/2009	\$ / R 2009/12/14	12.55	Call	Currency Future	606.0000	588.0000	(2.970)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.75	Call	Currency Future	419.0000	405.0000	(3.341)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.55	Put	Currency Future	2,504.0000	2,552.0000	1.917	0	0	0
13/02/2009	\$ / R 2009/12/14	8.95	Call	Currency Future	1,959.0000	1,908.0000	(2.603)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.00	Call	Currency Future	2,738.0000	2,679.0000	(2.155)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.00	Put	Currency Future	87.0000	93.0000	6.897	0	0	0
13/02/2009	\$ / R 2009/12/14	13.75	Put	Currency Future	3,518.0000	3,570.0000	1.478	0	0	0
13/02/2009	\$ / R 2009/12/14	12.10	Call	Currency Future	688.0000	668.0000	(2.907)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.80	Put	Currency Future	2,715.0000	2,763.0000	1.768	0	0	0
13/02/2009	\$ / R 2009/12/14	13.20	Call	Currency Future	511.0000	495.0000	(3.131)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.80	Call	Currency Future	566.0000	549.0000	(3.004)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.40	Put	Currency Future	2,380.0000	2,427.0000	1.975	0	0	0
13/02/2009	\$ / R 2009/12/14	12.00	Put	Currency Future	2,057.0000	2,102.0000	2.188	0	0	0
13/02/2009	\$ / R 2009/12/14	12.10	Put	Currency Future	2,137.0000	2,183.0000	2.153	0	0	0
13/02/2009	\$ / R 2009/12/14	12.00	Call	Currency Future	708.0000	688.0000	(2.825)	0	0	0
13/02/2009	\$ / R 2009/12/14	12.40	Call	Currency Future	631.0000	613.0000	(2.853)	0	0	0
13/02/2009	\$ / R 2009/12/14	13.20	Put	Currency Future	3,060.0000	3,109.0000	1.601	0	0	0
13/02/2009	\$ / R 2009/12/14	11.90	Put	Currency Future	1,977.0000	2,022.0000	2.276	0	0	0
13/02/2009	\$ / R 2009/12/14	9.10	Put	Currency Future	298.0000	314.0000	5.369	0	0	0
13/02/2009	\$ / R 2009/12/14	9.70	Call	Currency Future	1,480.0000	1,441.0000	(2.635)	0	0	0
13/02/2009	\$ / R 2009/12/14	9.70	Put	Currency Future	529.0000	555.0000	4.915	0	0	0
13/02/2009	\$ / R 2009/12/14	9.10	Call	Currency Future	1,849.0000	1,800.0000	(2.650)	0	0	0
13/02/2009	\$ / R 2009/12/14	11.90	Call	Currency Future	729.0000	708.0000	(2.881)	0	0	0
13/02/2009	\$ / R 2009/12/14	8.50	Put	Currency Future	159.0000	169.0000	6.289	0	0	0
13/02/2009	\$ / R 2009/12/14	13.10	Put	Currency Future	2,973.0000	3,022.0000	1.648	0	0	0
13/02/2009	\$ / R 2009/12/14	8.50	Call	Currency Future	2,310.0000	2,254.0000	(2.424)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R	2009/12/14	12.70	Call	Currency Future	581.0000	564.0000	(2.926)	0	0	0
13/02/2009	\$ / R	2009/12/14	13.10	Call	Currency Future	524.0000	507.0000	(3.244)	0	0	0
13/02/2009	\$ / R	2009/12/14	12.70	Put	Currency Future	2,630.0000	2,678.0000	1.825	0	0	0
13/02/2009	\$ / R	2009/12/14	7.70	Put	Currency Future	58.0000	62.0000	6.897	0	0	0
13/02/2009	\$ / R	2009/12/14	7.70	Call	Currency Future	3,009.0000	2,948.0000	(2.027)	0	0	0
13/02/2009	\$ / R	2009/12/14	14.00	Call	Currency Future	380.0000	368.0000	(3.158)	0	0	0
13/02/2009	\$ / R	2009/12/14	14.00	Put	Currency Future	3,729.0000	3,782.0000	1.421	0	0	0
13/02/2009	\$ / R	2009/12/14	8.15	Call	Currency Future	2,607.0000	2,548.0000	(2.263)	0	0	0
13/02/2009	\$ / R	2009/12/14	8.20	Put	Currency Future	112.0000	120.0000	7.143	0	0	0
13/02/2009	\$ / R	2009/12/14	8.20	Call	Currency Future	2,563.0000	2,505.0000	(2.263)	0	0	0
13/02/2009	\$ / R	2009/12/14	8.30	Put	Currency Future	127.0000	135.0000	6.299	0	0	0
13/02/2009	\$ / R	2009/12/14	8.15	Put	Currency Future	106.0000	113.0000	6.604	0	0	0
13/02/2009	\$ / R	2009/12/14	8.30	Call	Currency Future	2,478.0000	2,420.0000	(2.341)	0	0	0
13/02/2009	\$ / R	2009/12/14	8.85	Put	Currency Future	233.0000	246.0000	5.579	0	0	0
13/02/2009	\$ / R	2009/12/14	11.85	Call	Currency Future	739.0000	718.0000	(2.842)	0	0	0
13/02/2009	\$ / R	2009/12/14	11.85	Put	Currency Future	1,938.0000	1,983.0000	2.322	0	0	0
13/02/2009	\$ / R	2009/12/14	8.85	Call	Currency Future	2,034.0000	1,982.0000	(2.557)	0	0	0
13/02/2009	\$ / R	2009/12/14	12.45	Call	Currency Future	623.0000	604.0000	(3.050)	0	0	0
13/02/2009	\$ / R	2009/12/14	12.45	Put	Currency Future	2,421.0000	2,469.0000	1.983	0	0	0
13/02/2009	\$ / R	2009/12/14	13.65	Put	Currency Future	3,434.0000	3,486.0000	1.514	0	0	0
13/02/2009	\$ / R	2009/12/14	13.65	Call	Currency Future	436.0000	422.0000	(3.211)	0	0	0
13/02/2009	\$ / R	2010/03/15			Currency Future	11.1300	11.0348	(0.855)	0.0000	0.0000	0
13/02/2009	\$ / R	2010/03/15	11.44	Put	Currency Future	1,534.0000	1,580.0000	2.999	0	0	0
13/02/2009	\$ / R	2010/03/15	9.85	Put	Currency Future	611.0000	638.0000	4.419	0	0	0
13/02/2009	\$ / R	2010/03/15	11.00	Put	Currency Future	1,245.0000	1,287.0000	3.373	0	0	0
13/02/2009	\$ / R	2010/03/15	11.15	Put	Currency Future	1,341.0000	1,384.0000	3.207	0	0	0
13/02/2009	\$ / R	2010/03/15	9.85	Call	Currency Future	1,891.0000	1,823.0000	(3.596)	0	0	27,500
13/02/2009	\$ / R	2010/03/15	12.30	Put	Currency Future	2,158.0000	2,213.0000	2.549	0	0	0
13/02/2009	\$ / R	2010/03/15	12.30	Call	Currency Future	988.0000	947.0000	(4.150)	0	0	27,500
13/02/2009	\$ / R	2010/03/15	11.15	Call	Currency Future	1,321.0000	1,269.0000	(3.936)	0	0	0
13/02/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,440.0000	1,484.0000	3.056	0	0	0
13/02/2009	\$ / R	2010/03/15	10.90	Call	Currency Future	1,413.0000	1,358.0000	(3.892)	0	0	0
13/02/2009	\$ / R	2010/03/15	10.80	Call	Currency Future	1,452.0000	1,396.0000	(3.857)	0	0	0
13/02/2009	\$ / R	2010/03/15	11.20	Put	Currency Future	1,374.0000	1,417.0000	3.130	0	0	0
13/02/2009	\$ / R	2010/03/15	11.60	Call	Currency Future	1,174.0000	1,127.0000	(4.003)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,122.0000	1,161.0000	3.476	0	0	0
13/02/2009	\$ / R 2010/03/15	11.20	Call	Currency Future	1,304.0000	1,252.0000	(3.988)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.55	Call	Currency Future	1,190.0000	1,142.0000	(4.034)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.90	Put	Currency Future	1,183.0000	1,223.0000	3.381	0	0	0
13/02/2009	\$ / R 2010/03/15	10.70	Call	Currency Future	1,493.0000	1,436.0000	(3.818)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,644.0000	1,692.0000	2.920	0	0	0
13/02/2009	\$ / R 2010/03/15	10.70	Put	Currency Future	1,063.0000	1,101.0000	3.575	0	0	0
13/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,270.0000	1,219.0000	(4.016)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.55	Put	Currency Future	1,610.0000	1,657.0000	2.919	0	0	0
13/02/2009	\$ / R 2010/03/15	10.95	Call	Currency Future	1,394.0000	1,340.0000	(3.874)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,473.0000	1,518.0000	3.055	0	0	0
13/02/2009	\$ / R 2010/03/15	11.50	Put	Currency Future	1,575.0000	1,622.0000	2.984	0	0	0
13/02/2009	\$ / R 2010/03/15	10.95	Put	Currency Future	1,214.0000	1,255.0000	3.377	0	0	0
13/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,339.0000	1,286.0000	(3.958)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.50	Call	Currency Future	1,205.0000	1,157.0000	(3.983)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.44	Call	Currency Future	1,224.0000	1,175.0000	(4.003)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,253.0000	1,203.0000	(3.990)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.75	Put	Currency Future	1,750.0000	1,800.0000	2.857	0	0	0
13/02/2009	\$ / R 2010/03/15	11.75	Call	Currency Future	1,130.0000	1,085.0000	(3.982)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,309.0000	1,352.0000	3.285	0	0	0
13/02/2009	\$ / R 2010/03/15	11.00	Call	Currency Future	1,375.0000	1,322.0000	(3.855)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.05	Call	Currency Future	1,357.0000	1,304.0000	(3.906)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.45	Put	Currency Future	1,541.0000	1,587.0000	2.985	0	0	0
13/02/2009	\$ / R 2010/03/15	10.45	Call	Currency Future	1,600.0000	1,540.0000	(3.750)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.40	Call	Currency Future	1,237.0000	1,187.0000	(4.042)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.45	Put	Currency Future	920.0000	955.0000	3.804	0	0	0
13/02/2009	\$ / R 2010/03/15	11.25	Call	Currency Future	1,286.0000	1,236.0000	(3.888)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.25	Put	Currency Future	1,406.0000	1,451.0000	3.201	0	0	0
13/02/2009	\$ / R 2010/03/15	10.60	Put	Currency Future	1,005.0000	1,042.0000	3.682	0	0	0
13/02/2009	\$ / R 2010/03/15	10.60	Call	Currency Future	1,535.0000	1,477.0000	(3.779)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.35	Call	Currency Future	1,253.0000	1,203.0000	(3.990)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.40	Put	Currency Future	1,507.0000	1,553.0000	3.052	0	0	0
13/02/2009	\$ / R 2010/03/15	11.05	Put	Currency Future	1,277.0000	1,319.0000	3.289	0	0	0
13/02/2009	\$ / R 2010/03/15	11.65	Put	Currency Future	1,679.0000	1,728.0000	2.918	0	0	0
13/02/2009	\$ / R 2010/03/15	11.60	Put	Currency Future	1,644.0000	1,692.0000	2.920	0	0	0
13/02/2009	\$ / R 2010/03/15	13.70	Call	Currency Future	691.0000	661.0000	(4.342)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2010/03/15	11.35	Put	Currency Future	1,473.0000	1,518.0000	3.055	0	0	0
13/02/2009	\$ / R 2010/03/15	13.70	Put	Currency Future	3,261.0000	3,326.0000	1.993	0	0	0
13/02/2009	\$ / R 2010/03/15	13.55	Put	Currency Future	3,144.0000	3,208.0000	2.036	0	0	0
13/02/2009	\$ / R 2010/03/15	13.55	Call	Currency Future	724.0000	693.0000	(4.282)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.65	Call	Currency Future	1,159.0000	1,113.0000	(3.969)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.60	Call	Currency Future	1,174.0000	1,127.0000	(4.003)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,153.0000	1,192.0000	3.382	0	0	0
13/02/2009	\$ / R 2010/03/15	9.50	Put	Currency Future	460.0000	482.0000	4.783	0	0	0
13/02/2009	\$ / R 2010/03/15	11.45	Call	Currency Future	1,221.0000	1,172.0000	(4.013)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.80	Put	Currency Future	588.0000	614.0000	4.422	0	0	0
13/02/2009	\$ / R 2010/03/15	9.50	Call	Currency Future	2,090.0000	2,017.0000	(3.493)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,433.0000	1,377.0000	(3.908)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.35	Put	Currency Future	403.0000	422.0000	4.715	0	0	0
13/02/2009	\$ / R 2010/03/15	9.35	Call	Currency Future	2,183.0000	2,107.0000	(3.481)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.70	Put	Currency Future	544.0000	568.0000	4.412	0	0	0
13/02/2009	\$ / R 2010/03/15	9.70	Call	Currency Future	1,974.0000	1,903.0000	(3.597)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.80	Put	Currency Future	1,122.0000	1,161.0000	3.476	0	0	0
13/02/2009	\$ / R 2010/03/15	11.70	Call	Currency Future	1,145.0000	1,099.0000	(4.017)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.10	Call	Currency Future	1,339.0000	1,286.0000	(3.958)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.10	Put	Currency Future	1,309.0000	1,352.0000	3.285	0	0	0
13/02/2009	\$ / R 2010/03/15	13.40	Call	Currency Future	759.0000	727.0000	(4.216)	0	0	0
13/02/2009	\$ / R 2010/03/15	13.40	Put	Currency Future	3,029.0000	3,092.0000	2.080	0	0	0
13/02/2009	\$ / R 2010/03/15	10.80	Call	Currency Future	1,452.0000	1,396.0000	(3.857)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.20	Put	Currency Future	349.0000	367.0000	5.158	0	0	0
13/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,822.0000	1,873.0000	2.799	0	0	0
13/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,102.0000	1,058.0000	(3.993)	0	0	0
13/02/2009	\$ / R 2010/03/15	13.95	Put	Currency Future	3,459.0000	3,525.0000	1.908	0	0	0
13/02/2009	\$ / R 2010/03/15	13.95	Call	Currency Future	639.0000	610.0000	(4.538)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.70	Put	Currency Future	1,715.0000	1,764.0000	2.857	0	0	0
13/02/2009	\$ / R 2010/03/15	9.20	Call	Currency Future	2,279.0000	2,202.0000	(3.379)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.80	Put	Currency Future	1,786.0000	1,836.0000	2.800	0	0	0
13/02/2009	\$ / R 2010/03/15	12.05	Call	Currency Future	1,049.0000	1,006.0000	(4.099)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.95	Put	Currency Future	1,895.0000	1,947.0000	2.744	0	0	0
13/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,839.0000	1,771.0000	(3.698)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.95	Call	Currency Future	1,075.0000	1,032.0000	(4.000)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.25	Call	Currency Future	2,247.0000	2,170.0000	(3.427)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	659.0000	686.0000	4.097	0	0	0
13/02/2009	\$ / R 2010/03/15	11.85	Put	Currency Future	1,822.0000	1,873.0000	2.799	0	0	0
13/02/2009	\$ / R 2010/03/15	10.05	Call	Currency Future	1,788.0000	1,722.0000	(3.691)	0	0	0
13/02/2009	\$ / R 2010/03/15	12.05	Put	Currency Future	1,969.0000	2,022.0000	2.692	0	0	0
13/02/2009	\$ / R 2010/03/15	14.15	Put	Currency Future	3,619.0000	3,687.0000	1.879	0	0	0
13/02/2009	\$ / R 2010/03/15	9.25	Put	Currency Future	367.0000	385.0000	4.905	0	0	0
13/02/2009	\$ / R 2010/03/15	10.15	Call	Currency Future	1,738.0000	1,674.0000	(3.682)	0	0	0
13/02/2009	\$ / R 2010/03/15	14.15	Call	Currency Future	599.0000	572.0000	(4.508)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.75	Call	Currency Future	1,472.0000	1,416.0000	(3.804)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.75	Put	Currency Future	566.0000	591.0000	4.417	0	0	0
13/02/2009	\$ / R 2010/03/15	10.15	Put	Currency Future	758.0000	789.0000	4.090	0	0	0
13/02/2009	\$ / R 2010/03/15	9.75	Call	Currency Future	1,946.0000	1,876.0000	(3.597)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.85	Put	Currency Future	1,153.0000	1,192.0000	3.382	0	0	0
13/02/2009	\$ / R 2010/03/15	13.45	Put	Currency Future	3,067.0000	3,131.0000	2.087	0	0	0
13/02/2009	\$ / R 2010/03/15	13.45	Call	Currency Future	747.0000	715.0000	(4.284)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.25	Call	Currency Future	1,691.0000	1,628.0000	(3.726)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.85	Call	Currency Future	1,433.0000	1,377.0000	(3.908)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.05	Put	Currency Future	708.0000	737.0000	4.096	0	0	0
13/02/2009	\$ / R 2010/03/15	10.75	Put	Currency Future	1,092.0000	1,131.0000	3.571	0	0	0
13/02/2009	\$ / R 2010/03/15	10.35	Call	Currency Future	1,645.0000	1,583.0000	(3.769)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.25	Put	Currency Future	811.0000	843.0000	3.946	0	0	0
13/02/2009	\$ / R 2010/03/15	11.80	Call	Currency Future	1,116.0000	1,071.0000	(4.032)	0	0	0
13/02/2009	\$ / R 2010/03/15	11.85	Call	Currency Future	1,102.0000	1,058.0000	(3.993)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.95	Call	Currency Future	1,839.0000	1,771.0000	(3.698)	0	0	0
13/02/2009	\$ / R 2010/03/15	13.90	Put	Currency Future	3,419.0000	3,485.0000	1.930	0	0	0
13/02/2009	\$ / R 2010/03/15	13.90	Call	Currency Future	649.0000	620.0000	(4.468)	0	0	0
13/02/2009	\$ / R 2010/03/15	12.55	Put	Currency Future	2,352.0000	2,409.0000	2.423	0	0	0
13/02/2009	\$ / R 2010/03/15	9.95	Put	Currency Future	659.0000	686.0000	4.097	0	0	0
13/02/2009	\$ / R 2010/03/15	12.55	Call	Currency Future	932.0000	893.0000	(4.185)	0	0	0
13/02/2009	\$ / R 2010/03/15	10.35	Put	Currency Future	865.0000	898.0000	3.815	0	0	0
13/02/2009	\$ / R 2010/03/15	9.80	Call	Currency Future	1,918.0000	1,849.0000	(3.597)	0	0	0
13/02/2009	\$ / R 2010/03/15	13.30	Call	Currency Future	783.0000	750.0000	(4.215)	0	0	0
13/02/2009	\$ / R 2010/03/15	9.10	Put	Currency Future	316.0000	333.0000	5.380	0	0	0
13/02/2009	\$ / R 2010/03/15	9.10	Call	Currency Future	2,346.0000	2,267.0000	(3.367)	0	0	0
13/02/2009	\$ / R 2010/03/15	13.30	Put	Currency Future	2,953.0000	3,015.0000	2.100	0	0	0
13/02/2009	\$ / R 2010/03/15	11.30	Call	Currency Future	1,270.0000	1,219.0000	(4.016)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	\$ / R	2010/03/15	8.80	Put	Currency Future	228.0000	241.0000	5.702	0	0	0
13/02/2009	\$ / R	2010/03/15	8.80	Call	Currency Future	2,558.0000	2,476.0000	(3.206)	0	0	0
13/02/2009	\$ / R	2010/03/15	13.50	Put	Currency Future	3,106.0000	3,169.0000	2.028	0	0	0
13/02/2009	\$ / R	2010/03/15	13.50	Call	Currency Future	736.0000	704.0000	(4.348)	0	0	0
13/02/2009	\$ / R	2010/03/15	9.40	Call	Currency Future	2,151.0000	2,077.0000	(3.440)	0	0	0
13/02/2009	\$ / R	2010/03/15	9.40	Put	Currency Future	421.0000	442.0000	4.988	0	0	0
13/02/2009	\$ / R	2010/03/15	9.30	Put	Currency Future	384.0000	403.0000	4.948	0	0	0
13/02/2009	\$ / R	2010/03/15	9.30	Call	Currency Future	2,214.0000	2,138.0000	(3.433)	0	0	0
13/02/2009	\$ / R	2010/03/15	13.80	Put	Currency Future	3,340.0000	3,405.0000	1.946	0	0	0
13/02/2009	\$ / R	2010/03/15	13.80	Call	Currency Future	670.0000	640.0000	(4.478)	0	0	0
13/02/2009	\$ / R	2010/03/15	9.60	Put	Currency Future	501.0000	524.0000	4.591	0	0	0
13/02/2009	\$ / R	2010/03/15	14.00	Put	Currency Future	3,499.0000	3,566.0000	1.915	0	0	0
13/02/2009	\$ / R	2010/03/15	14.00	Call	Currency Future	629.0000	601.0000	(4.452)	0	0	0
13/02/2009	\$ / R	2010/03/15	11.90	Put	Currency Future	1,859.0000	1,910.0000	2.743	0	0	0
13/02/2009	\$ / R	2010/03/15	11.30	Put	Currency Future	1,440.0000	1,484.0000	3.056	0	0	0
13/02/2009	\$ / R	2010/03/15	11.80	Call	Currency Future	1,116.0000	1,071.0000	(4.032)	0	0	0
13/02/2009	\$ / R	2010/03/15	11.90	Call	Currency Future	1,089.0000	1,044.0000	(4.132)	0	0	0
13/02/2009	\$ / R	2010/03/15	11.80	Put	Currency Future	1,786.0000	1,836.0000	2.800	0	0	0
13/02/2009	\$ / R	2010/03/15	9.60	Call	Currency Future	2,031.0000	1,959.0000	(3.545)	0	0	0
13/02/2009	\$ / R	2010/03/15	10.50	Call	Currency Future	1,579.0000	1,519.0000	(3.800)	0	0	0
13/02/2009	\$ / R	2010/03/15	10.50	Put	Currency Future	949.0000	984.0000	3.688	0	0	0
13/02/2009	\$ / R	2010/03/15	10.60	Call	Currency Future	1,535.0000	1,477.0000	(3.779)	0	0	0
13/02/2009	\$ / R	2010/03/15	10.60	Put	Currency Future	1,005.0000	1,042.0000	3.682	0	0	0
13/02/2009	\$ / R	2010/03/15	13.20	Call	Currency Future	808.0000	774.0000	(4.208)	0	0	0
13/02/2009	\$ / R	2010/03/15	13.20	Put	Currency Future	2,878.0000	2,939.0000	2.120	0	0	0
13/02/2009	£ / R	2009/03/16			Currency Future	14.5109	14.6176	0.735	14.4500	14.4500	14,233
13/02/2009	£ / R	2009/03/16	16.40	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
13/02/2009	£ / R	2009/03/16	14.65	Call	Currency Future	395.0000	431.0000	9.114	0	0	0
13/02/2009	£ / R	2009/03/16	16.65	Put	Currency Future	2,173.0000	2,068.0000	(4.832)	0	0	0
13/02/2009	£ / R	2009/03/16	16.10	Put	Currency Future	1,667.0000	1,565.0000	(6.119)	0	0	0
13/02/2009	£ / R	2009/03/16	15.05	Put	Currency Future	818.0000	735.0000	(10.147)	0	0	0
13/02/2009	£ / R	2009/03/16	17.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	17.20	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	14.85	Put	Currency Future	671.0000	593.0000	(11.624)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
13/02/2009	£ / R 2009/03/16	17.85	Put	Currency Future	3,343.0000	3,237.0000	(3.171)	0	0	0
13/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	17.50	Put	Currency Future	2,997.0000	2,891.0000	(3.537)	0	0	0
13/02/2009	£ / R 2009/03/16	15.30	Put	Currency Future	1,008.0000	919.0000	(8.829)	0	0	0
13/02/2009	£ / R 2009/03/16	14.10	Put	Currency Future	235.0000	190.0000	(19.149)	0	0	0
13/02/2009	£ / R 2009/03/16	17.65	Put	Currency Future	3,145.0000	3,039.0000	(3.370)	0	0	0
13/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,539.0000	4,433.0000	(2.335)	0	0	0
13/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,578.0000	1,478.0000	(6.337)	0	0	0
13/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	678.0000	742.0000	9.440	0	0	0
13/02/2009	£ / R 2009/03/16	18.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,040.0000	3,933.0000	(2.649)	0	0	0
13/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,126.0000	2,021.0000	(4.939)	0	0	0
13/02/2009	£ / R 2009/03/16	14.15	Call	Currency Future	617.0000	676.0000	9.562	0	0	0
13/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	279.0000	303.0000	8.602	0	0	0
13/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,440.0000	4,333.0000	(2.410)	0	0	0
13/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
13/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	635.0000	559.0000	(11.969)	0	0	0
13/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	257.0000	278.0000	8.171	0	0	0
13/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	217.0000	175.0000	(19.355)	0	0	0
13/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	471.0000	404.0000	(14.225)	0	0	0
13/02/2009	£ / R 2009/03/16	17.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	355.0000	296.0000	(16.620)	0	0	0
13/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
13/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
13/02/2009	£ / R 2009/03/16	18.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.75	Put	Currency Future	2,268.0000	2,163.0000	(4.630)	0	0	0
13/02/2009	£ / R 2009/03/16	14.25	Put	Currency Future	303.0000	250.0000	(17.492)	0	0	0
13/02/2009	£ / R 2009/03/16	18.55	Put	Currency Future	4,040.0000	3,933.0000	(2.649)	0	0	0
13/02/2009	£ / R 2009/03/16	18.10	Put	Currency Future	3,592.0000	3,485.0000	(2.979)	0	0	0
13/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
13/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	534.0000	463.0000	(13.296)	0	0	0
13/02/2009	£ / R 2009/03/16	18.25	Call	Currency Future	2.0000	2.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	16.70	Put	Currency Future	2,221.0000	2,116.0000	(4.728)	0	0	0
13/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,364.0000	1,267.0000	(7.111)	0	0	0
13/02/2009	£ / R 2009/03/16	13.85	Call	Currency Future	818.0000	890.0000	8.802	0	0	0
13/02/2009	£ / R 2009/03/16	18.15	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	17.95	Put	Currency Future	3,443.0000	3,336.0000	(3.108)	0	0	0
13/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,847.0000	1,744.0000	(5.577)	0	0	0
13/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	332.0000	360.0000	8.434	0	0	0
13/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,340.0000	4,233.0000	(2.465)	0	0	0
13/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	896.0000	810.0000	(9.598)	0	0	0
13/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	539.0000	590.0000	9.462	0	0	0
13/02/2009	£ / R 2009/03/16	13.85	Put	Currency Future	157.0000	123.0000	(21.656)	0	0	0
13/02/2009	£ / R 2009/03/16	18.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	162.0000	174.0000	7.407	0	0	0
13/02/2009	£ / R 2009/03/16	14.25	Call	Currency Future	564.0000	618.0000	9.574	0	0	0
13/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	346.0000	377.0000	8.960	0	0	0
13/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	125.0000	134.0000	7.200	0	0	0
13/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	328.0000	272.0000	(17.073)	0	0	0
13/02/2009	£ / R 2009/03/16	18.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,940.0000	3,834.0000	(2.690)	0	0	0
13/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	516.0000	564.0000	9.302	0	0	0
13/02/2009	£ / R 2009/03/16	15.15	Put	Currency Future	896.0000	810.0000	(9.598)	0	0	0
13/02/2009	£ / R 2009/03/16	15.55	Call	Currency Future	162.0000	174.0000	7.407	0	0	0
13/02/2009	£ / R 2009/03/16	14.10	Call	Currency Future	646.0000	708.0000	9.598	0	0	0
13/02/2009	£ / R 2009/03/16	18.30	Put	Currency Future	3,791.0000	3,684.0000	(2.822)	0	0	0
13/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,939.0000	1,835.0000	(5.364)	0	0	0
13/02/2009	£ / R 2009/03/16	14.65	Call	Currency Future	395.0000	431.0000	9.114	0	0	0
13/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,201.0000	1,107.0000	(7.827)	0	0	0
13/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	382.0000	322.0000	(15.707)	0	0	0
13/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	432.0000	471.0000	9.028	0	0	0
13/02/2009	£ / R 2009/03/16	18.20	Put	Currency Future	3,691.0000	3,585.0000	(2.872)	0	0	0
13/02/2009	£ / R 2009/03/16	17.50	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.40	Call	Currency Future	50.0000	53.0000	6.000	0	0	0
13/02/2009	£ / R 2009/03/16	15.25	Call	Currency Future	232.0000	251.0000	8.190	0	0	0
13/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	493.0000	539.0000	9.331	0	0	0
13/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,642.0000	3,535.0000	(2.938)	0	0	0
13/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	16.70	Call	Currency Future	32.0000	33.0000	3.125	0	0	0
13/02/2009	£ / R 2009/03/16	18.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.50	Put	Currency Future	2,032.0000	1,928.0000	(5.118)	0	0	0
13/02/2009	£ / R 2009/03/16	18.75	Put	Currency Future	4,240.0000	4,133.0000	(2.524)	0	0	0
13/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	707.0000	627.0000	(11.315)	0	0	0
13/02/2009	£ / R 2009/03/16	18.40	Put	Currency Future	3,891.0000	3,784.0000	(2.750)	0	0	0
13/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	219.0000	237.0000	8.219	0	0	0
13/02/2009	£ / R 2009/03/16	18.75	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.15	Call	Currency Future	257.0000	278.0000	8.171	0	0	0
13/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
13/02/2009	£ / R 2009/03/16	17.20	Put	Currency Future	2,703.0000	2,597.0000	(3.922)	0	0	0
13/02/2009	£ / R 2009/03/16	16.50	Call	Currency Future	43.0000	46.0000	6.977	0	0	0
13/02/2009	£ / R 2009/03/16	14.65	Put	Currency Future	534.0000	463.0000	(13.296)	0	0	0
13/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,140.0000	4,033.0000	(2.585)	0	0	0
13/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	857.0000	772.0000	(9.918)	0	0	0
13/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	117.0000	126.0000	7.692	0	0	0
13/02/2009	£ / R 2009/03/16	18.25	Put	Currency Future	3,741.0000	3,634.0000	(2.860)	0	0	0
13/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
13/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,406.0000	1,308.0000	(6.970)	0	0	0
13/02/2009	£ / R 2009/03/16	19.25	Put	Currency Future	4,739.0000	4,633.0000	(2.237)	0	0	0
13/02/2009	£ / R 2009/03/16	16.85	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/02/2009	£ / R 2009/03/16	14.75	Call	Currency Future	362.0000	394.0000	8.840	0	0	0
13/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	13.90	Call	Currency Future	781.0000	852.0000	9.091	0	0	0
13/02/2009	£ / R 2009/03/16	16.95	Put	Currency Future	2,460.0000	2,354.0000	(4.309)	0	0	0
13/02/2009	£ / R 2009/03/16	16.85	Put	Currency Future	2,364.0000	2,258.0000	(4.484)	0	0	0
13/02/2009	£ / R 2009/03/16	18.15	Put	Currency Future	3,642.0000	3,535.0000	(2.938)	0	0	0
13/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,756.0000	1,654.0000	(5.809)	0	0	0
13/02/2009	£ / R 2009/03/16	15.05	Put	Currency Future	818.0000	735.0000	(10.147)	0	0	0
13/02/2009	£ / R 2009/03/16	15.25	Put	Currency Future	971.0000	883.0000	(9.063)	0	0	0
13/02/2009	£ / R 2009/03/16	14.80	Call	Currency Future	346.0000	377.0000	8.960	0	0	0
13/02/2009	£ / R 2009/03/16	18.05	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	14.70	Call	Currency Future	378.0000	412.0000	8.995	0	0	0
13/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,841.0000	3,734.0000	(2.786)	0	0	0
13/02/2009	£ / R 2009/03/16	16.30	Call	Currency Future	58.0000	62.0000	6.897	0	0	0
13/02/2009	£ / R 2009/03/16	18.35	Call	Currency Future	2.0000	2.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	19.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.65	Put	Currency Future	1,281.0000	1,186.0000	(7.416)	0	0	0
13/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	318.0000	345.0000	8.491	0	0	0
13/02/2009	£ / R 2009/03/16	14.20	Put	Currency Future	279.0000	229.0000	(17.921)	0	0	0
13/02/2009	£ / R 2009/03/16	18.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.95	Call	Currency Future	21.0000	22.0000	4.762	0	0	0
13/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.05	Call	Currency Future	279.0000	303.0000	8.602	0	0	0
13/02/2009	£ / R 2009/03/16	14.80	Put	Currency Future	635.0000	559.0000	(11.969)	0	0	0
13/02/2009	£ / R 2009/03/16	14.20	Call	Currency Future	590.0000	646.0000	9.492	0	0	0
13/02/2009	£ / R 2009/03/16	15.00	Put	Currency Future	781.0000	698.0000	(10.627)	0	0	0
13/02/2009	£ / R 2009/03/16	18.70	Put	Currency Future	4,190.0000	4,083.0000	(2.554)	0	0	0
13/02/2009	£ / R 2009/03/16	19.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.95	Put	Currency Future	1,535.0000	1,435.0000	(6.515)	0	0	0
13/02/2009	£ / R 2009/03/16	18.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	142.0000	153.0000	7.746	0	0	0
13/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	207.0000	223.0000	7.729	0	0	0
13/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,622.0000	1,521.0000	(6.227)	0	0	0
13/02/2009	£ / R 2009/03/16	14.45	Put	Currency Future	411.0000	348.0000	(15.328)	0	0	0
13/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,449.0000	1,350.0000	(6.832)	0	0	0
13/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	413.0000	451.0000	9.201	0	0	0
13/02/2009	£ / R 2009/03/16	13.90	Put	Currency Future	170.0000	134.0000	(21.176)	0	0	0
13/02/2009	£ / R 2009/03/16	18.60	Put	Currency Future	4,090.0000	3,983.0000	(2.616)	0	0	0
13/02/2009	£ / R 2009/03/16	17.95	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.40	Put	Currency Future	1,939.0000	1,835.0000	(5.364)	0	0	0
13/02/2009	£ / R 2009/03/16	14.70	Put	Currency Future	567.0000	494.0000	(12.875)	0	0	0
13/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	268.0000	290.0000	8.209	0	0	0
13/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,491.0000	1,392.0000	(6.640)	0	0	0
13/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,046.0000	955.0000	(8.700)	0	0	0
13/02/2009	£ / R 2009/03/16	15.00	Call	Currency Future	291.0000	316.0000	8.591	0	0	0
13/02/2009	£ / R 2009/03/16	18.35	Put	Currency Future	3,841.0000	3,734.0000	(2.786)	0	0	0
13/02/2009	£ / R 2009/03/16	14.45	Call	Currency Future	472.0000	516.0000	9.322	0	0	0
13/02/2009	£ / R 2009/03/16	16.65	Call	Currency Future	34.0000	36.0000	5.882	0	0	0
13/02/2009	£ / R 2009/03/16	16.30	Put	Currency Future	1,847.0000	1,744.0000	(5.577)	0	0	0
13/02/2009	£ / R 2009/03/16	18.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/02/2009	£ / R 2009/03/16	18.50	Put	Currency Future	3,990.0000	3,884.0000	(2.657)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	16.45	Put	Currency Future	1,986.0000	1,882.0000	(5.237)	0	0	0
13/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,316.0000	2,211.0000	(4.534)	0	0	0
13/02/2009	£ / R 2009/03/16	13.60	Call	Currency Future	1,010.0000	1,092.0000	8.119	0	0	0
13/02/2009	£ / R 2009/03/16	14.40	Call	Currency Future	493.0000	539.0000	9.331	0	0	0
13/02/2009	£ / R 2009/03/16	18.90	Put	Currency Future	4,390.0000	4,283.0000	(2.437)	0	0	0
13/02/2009	£ / R 2009/03/16	18.05	Put	Currency Future	3,542.0000	3,435.0000	(3.021)	0	0	0
13/02/2009	£ / R 2009/03/16	16.45	Call	Currency Future	47.0000	49.0000	4.255	0	0	0
13/02/2009	£ / R 2009/03/16	14.85	Call	Currency Future	332.0000	360.0000	8.434	0	0	0
13/02/2009	£ / R 2009/03/16	13.50	Put	Currency Future	82.0000	60.0000	(26.829)	0	0	0
13/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	152.0000	163.0000	7.237	0	0	0
13/02/2009	£ / R 2009/03/16	14.40	Put	Currency Future	382.0000	322.0000	(15.707)	0	0	0
13/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
13/02/2009	£ / R 2009/03/16	15.35	Put	Currency Future	1,046.0000	955.0000	(8.700)	0	0	0
13/02/2009	£ / R 2009/03/16	19.15	Put	Currency Future	4,639.0000	4,533.0000	(2.285)	0	0	0
13/02/2009	£ / R 2009/03/16	18.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.95	Call	Currency Future	96.0000	102.0000	6.250	0	0	0
13/02/2009	£ / R 2009/03/16	14.85	Put	Currency Future	671.0000	593.0000	(11.624)	0	0	0
13/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,241.0000	1,146.0000	(7.655)	0	0	0
13/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,079.0000	1,974.0000	(5.051)	0	0	0
13/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/02/2009	£ / R 2009/03/16	14.55	Put	Currency Future	471.0000	404.0000	(14.225)	0	0	0
13/02/2009	£ / R 2009/03/16	18.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
13/02/2009	£ / R 2009/03/16	14.30	Call	Currency Future	539.0000	590.0000	9.462	0	0	0
13/02/2009	£ / R 2009/03/16	14.60	Call	Currency Future	413.0000	451.0000	9.201	0	0	0
13/02/2009	£ / R 2009/03/16	17.25	Put	Currency Future	2,752.0000	2,645.0000	(3.888)	0	0	0
13/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	144.0000	112.0000	(22.222)	0	0	0
13/02/2009	£ / R 2009/03/16	14.30	Put	Currency Future	328.0000	272.0000	(17.073)	0	0	0
13/02/2009	£ / R 2009/03/16	18.80	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	502.0000	433.0000	(13.745)	0	0	0
13/02/2009	£ / R 2009/03/16	17.25	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	13.50	Call	Currency Future	1,092.0000	1,178.0000	7.875	0	0	0
13/02/2009	£ / R 2009/03/16	18.80	Put	Currency Future	4,290.0000	4,183.0000	(2.494)	0	0	0
13/02/2009	£ / R 2009/03/16	16.20	Call	Currency Future	67.0000	72.0000	7.463	0	0	0
13/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,491.0000	1,392.0000	(6.640)	0	0	0
13/02/2009	£ / R 2009/03/16	16.10	Put	Currency Future	1,667.0000	1,565.0000	(6.119)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	13.60	Put	Currency Future	99.0000	75.0000	(24.242)	0	0	0
13/02/2009	£ / R 2009/03/16	15.50	Put	Currency Future	1,161.0000	1,068.0000	(8.010)	0	0	0
13/02/2009	£ / R 2009/03/16	18.65	Put	Currency Future	4,140.0000	4,033.0000	(2.585)	0	0	0
13/02/2009	£ / R 2009/03/16	16.20	Put	Currency Future	1,756.0000	1,654.0000	(5.809)	0	0	0
13/02/2009	£ / R 2009/03/16	17.05	Call	Currency Future	18.0000	18.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.00	Call	Currency Future	89.0000	95.0000	6.742	0	0	0
13/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	855.0000	929.0000	8.655	0	0	0
13/02/2009	£ / R 2009/03/16	17.55	Call	Currency Future	8.0000	8.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	19.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	17.05	Put	Currency Future	2,557.0000	2,451.0000	(4.145)	0	0	0
13/02/2009	£ / R 2009/03/16	16.10	Call	Currency Future	78.0000	83.0000	6.410	0	0	0
13/02/2009	£ / R 2009/03/16	14.15	Put	Currency Future	256.0000	209.0000	(18.359)	0	0	0
13/02/2009	£ / R 2009/03/16	18.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	17.15	Call	Currency Future	15.0000	16.0000	6.667	0	0	0
13/02/2009	£ / R 2009/03/16	14.00	Put	Currency Future	201.0000	161.0000	(19.900)	0	0	0
13/02/2009	£ / R 2009/03/16	18.45	Put	Currency Future	3,940.0000	3,834.0000	(2.690)	0	0	0
13/02/2009	£ / R 2009/03/16	17.15	Put	Currency Future	2,654.0000	2,548.0000	(3.994)	0	0	0
13/02/2009	£ / R 2009/03/16	16.60	Call	Currency Future	37.0000	39.0000	5.405	0	0	0
13/02/2009	£ / R 2009/03/16	14.50	Put	Currency Future	441.0000	375.0000	(14.966)	0	0	0
13/02/2009	£ / R 2009/03/16	19.05	Put	Currency Future	4,539.0000	4,433.0000	(2.335)	0	0	0
13/02/2009	£ / R 2009/03/16	16.75	Call	Currency Future	29.0000	31.0000	6.897	0	0	0
13/02/2009	£ / R 2009/03/16	15.80	Put	Currency Future	1,406.0000	1,308.0000	(6.970)	0	0	0
13/02/2009	£ / R 2009/03/16	14.75	Put	Currency Future	601.0000	526.0000	(12.479)	0	0	0
13/02/2009	£ / R 2009/03/16	16.00	Put	Currency Future	1,578.0000	1,478.0000	(6.337)	0	0	0
13/02/2009	£ / R 2009/03/16	15.35	Call	Currency Future	207.0000	223.0000	7.729	0	0	0
13/02/2009	£ / R 2009/03/16	18.95	Put	Currency Future	4,440.0000	4,333.0000	(2.410)	0	0	0
13/02/2009	£ / R 2009/03/16	15.80	Call	Currency Future	117.0000	126.0000	7.692	0	0	0
13/02/2009	£ / R 2009/03/16	17.00	Call	Currency Future	19.0000	20.0000	5.263	0	0	0
13/02/2009	£ / R 2009/03/16	15.45	Put	Currency Future	1,122.0000	1,030.0000	(8.200)	0	0	0
13/02/2009	£ / R 2009/03/16	14.90	Put	Currency Future	707.0000	627.0000	(11.315)	0	0	0
13/02/2009	£ / R 2009/03/16	18.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	15.60	Call	Currency Future	152.0000	163.0000	7.237	0	0	0
13/02/2009	£ / R 2009/03/16	17.00	Put	Currency Future	2,509.0000	2,403.0000	(4.225)	0	0	0
13/02/2009	£ / R 2009/03/16	17.35	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	14.90	Call	Currency Future	318.0000	345.0000	8.491	0	0	0
13/02/2009	£ / R 2009/03/16	14.60	Put	Currency Future	502.0000	433.0000	(13.745)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	18.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	17.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/02/2009	£ / R 2009/03/16	17.35	Put	Currency Future	2,850.0000	2,743.0000	(3.754)	0	0	0
13/02/2009	£ / R 2009/03/16	15.45	Call	Currency Future	183.0000	197.0000	7.650	0	0	0
13/02/2009	£ / R 2009/03/16	15.50	Call	Currency Future	172.0000	185.0000	7.558	0	0	0
13/02/2009	£ / R 2009/03/16	14.50	Call	Currency Future	452.0000	493.0000	9.071	0	0	0
13/02/2009	£ / R 2009/03/16	18.85	Put	Currency Future	4,340.0000	4,233.0000	(2.465)	0	0	0
13/02/2009	£ / R 2009/03/16	13.95	Call	Currency Future	746.0000	815.0000	9.249	0	0	0
13/02/2009	£ / R 2009/03/16	15.60	Put	Currency Future	1,241.0000	1,146.0000	(7.655)	0	0	0
13/02/2009	£ / R 2009/03/16	17.10	Put	Currency Future	2,606.0000	2,499.0000	(4.106)	0	0	0
13/02/2009	£ / R 2009/03/16	14.55	Call	Currency Future	432.0000	471.0000	9.028	0	0	0
13/02/2009	£ / R 2009/03/16	13.70	Call	Currency Future	931.0000	1,009.0000	8.378	0	0	0
13/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	194.0000	210.0000	8.247	0	0	0
13/02/2009	£ / R 2009/03/16	17.55	Put	Currency Future	3,047.0000	2,940.0000	(3.512)	0	0	0
13/02/2009	£ / R 2009/03/16	15.70	Call	Currency Future	134.0000	144.0000	7.463	0	0	0
13/02/2009	£ / R 2009/03/16	16.60	Put	Currency Future	2,126.0000	2,021.0000	(4.939)	0	0	0
13/02/2009	£ / R 2009/03/16	15.70	Put	Currency Future	1,323.0000	1,226.0000	(7.332)	0	0	0
13/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/02/2009	£ / R 2009/03/16	15.20	Call	Currency Future	246.0000	266.0000	8.130	0	0	0
13/02/2009	£ / R 2009/03/16	15.75	Call	Currency Future	125.0000	134.0000	7.200	0	0	0
13/02/2009	£ / R 2009/03/16	17.60	Put	Currency Future	3,096.0000	2,989.0000	(3.456)	0	0	0
13/02/2009	£ / R 2009/03/16	15.20	Put	Currency Future	935.0000	848.0000	(9.305)	0	0	0
13/02/2009	£ / R 2009/03/16	16.80	Call	Currency Future	27.0000	28.0000	3.704	0	0	0
13/02/2009	£ / R 2009/03/16	15.40	Call	Currency Future	194.0000	210.0000	8.247	0	0	0
13/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,412.0000	2,306.0000	(4.395)	0	0	0
13/02/2009	£ / R 2009/03/16	16.05	Call	Currency Future	83.0000	89.0000	7.229	0	0	0
13/02/2009	£ / R 2009/03/16	16.80	Put	Currency Future	2,316.0000	2,211.0000	(4.534)	0	0	0
13/02/2009	£ / R 2009/03/16	15.90	Put	Currency Future	1,491.0000	1,392.0000	(6.640)	0	0	0
13/02/2009	£ / R 2009/03/16	16.90	Put	Currency Future	2,412.0000	2,306.0000	(4.395)	0	0	0
13/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
13/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,084.0000	992.0000	(8.487)	0	0	0
13/02/2009	£ / R 2009/03/16	15.75	Put	Currency Future	1,364.0000	1,267.0000	(7.111)	0	0	0
13/02/2009	£ / R 2009/03/16	16.05	Put	Currency Future	1,622.0000	1,521.0000	(6.227)	0	0	0
13/02/2009	£ / R 2009/03/16	17.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.15	Put	Currency Future	1,711.0000	1,609.0000	(5.961)	0	0	0
13/02/2009	£ / R 2009/03/16	16.35	Put	Currency Future	1,893.0000	1,790.0000	(5.441)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/03/16	15.85	Put	Currency Future	1,449.0000	1,350.0000	(6.832)	0	0	0
13/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
13/02/2009	£ / R 2009/03/16	16.55	Put	Currency Future	2,079.0000	1,974.0000	(5.051)	0	0	0
13/02/2009	£ / R 2009/03/16	15.85	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
13/02/2009	£ / R 2009/03/16	15.55	Put	Currency Future	1,201.0000	1,107.0000	(7.827)	0	0	0
13/02/2009	£ / R 2009/03/16	16.25	Put	Currency Future	1,802.0000	1,699.0000	(5.716)	0	0	0
13/02/2009	£ / R 2009/03/16	16.55	Call	Currency Future	40.0000	42.0000	5.000	0	0	0
13/02/2009	£ / R 2009/03/16	16.15	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
13/02/2009	£ / R 2009/03/16	16.25	Call	Currency Future	63.0000	67.0000	6.349	0	0	0
13/02/2009	£ / R 2009/03/16	13.70	Put	Currency Future	120.0000	92.0000	(23.333)	0	0	0
13/02/2009	£ / R 2009/03/16	15.90	Call	Currency Future	102.0000	110.0000	7.843	0	0	0
13/02/2009	£ / R 2009/03/16	13.80	Call	Currency Future	855.0000	929.0000	8.655	0	0	0
13/02/2009	£ / R 2009/03/16	15.40	Put	Currency Future	1,084.0000	992.0000	(8.487)	0	0	0
13/02/2009	£ / R 2009/03/16	14.35	Call	Currency Future	516.0000	564.0000	9.302	0	0	0
13/02/2009	£ / R 2009/03/16	13.80	Put	Currency Future	144.0000	112.0000	(22.222)	0	0	0
13/02/2009	£ / R 2009/03/16	14.35	Put	Currency Future	355.0000	296.0000	(16.620)	0	0	0
13/02/2009	£ / R 2009/03/16	15.10	Put	Currency Future	857.0000	772.0000	(9.918)	0	0	0
13/02/2009	£ / R 2009/03/16	15.10	Call	Currency Future	268.0000	290.0000	8.209	0	0	0
13/02/2009	£ / R 2009/03/16	13.55	Put	Currency Future	90.0000	67.0000	(25.556)	0	0	0
13/02/2009	£ / R 2009/03/16	13.65	Call	Currency Future	970.0000	1,051.0000	8.351	0	0	0
13/02/2009	£ / R 2009/03/16	15.65	Call	Currency Future	142.0000	153.0000	7.746	0	0	0
13/02/2009	£ / R 2009/03/16	13.65	Put	Currency Future	109.0000	83.0000	(23.853)	0	0	0
13/02/2009	£ / R 2009/03/16	13.95	Put	Currency Future	185.0000	147.0000	(20.541)	0	0	0
13/02/2009	£ / R 2009/03/16	14.95	Put	Currency Future	743.0000	662.0000	(10.902)	0	0	0
13/02/2009	£ / R 2009/03/16	17.40	Put	Currency Future	2,899.0000	2,792.0000	(3.691)	0	0	0
13/02/2009	£ / R 2009/03/16	17.80	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	14.00	Call	Currency Future	712.0000	778.0000	9.270	0	0	0
13/02/2009	£ / R 2009/03/16	14.05	Call	Currency Future	678.0000	742.0000	9.440	0	0	0
13/02/2009	£ / R 2009/03/16	17.80	Put	Currency Future	3,294.0000	3,187.0000	(3.248)	0	0	0
13/02/2009	£ / R 2009/03/16	16.35	Call	Currency Future	54.0000	57.0000	5.556	0	0	0
13/02/2009	£ / R 2009/03/16	13.75	Call	Currency Future	892.0000	969.0000	8.632	0	0	0
13/02/2009	£ / R 2009/03/16	17.90	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/02/2009	£ / R 2009/03/16	16.90	Call	Currency Future	23.0000	24.0000	4.348	0	0	0
13/02/2009	£ / R 2009/03/16	14.05	Put	Currency Future	217.0000	175.0000	(19.355)	0	0	0
13/02/2009	£ / R 2009/03/16	15.30	Call	Currency Future	219.0000	237.0000	8.219	0	0	0
13/02/2009	£ / R 2009/03/16	17.70	Put	Currency Future	3,195.0000	3,088.0000	(3.349)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R	2009/03/16	15.30	Put	Currency Future	1,008.0000	919.0000	(8.829)	0	0	0
13/02/2009	£ / R	2009/03/16	17.70	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	16.35	Put	Currency Future	1,893.0000	1,790.0000	(5.441)	0	0	0
13/02/2009	£ / R	2009/03/16	17.60	Put	Currency Future	3,096.0000	2,989.0000	(3.456)	0	0	0
13/02/2009	£ / R	2009/03/16	16.85	Put	Currency Future	2,364.0000	2,258.0000	(4.484)	0	0	0
13/02/2009	£ / R	2009/03/16	13.75	Put	Currency Future	131.0000	101.0000	(22.901)	0	0	0
13/02/2009	£ / R	2009/03/16	16.85	Call	Currency Future	25.0000	26.0000	4.000	0	0	0
13/02/2009	£ / R	2009/03/16	14.95	Call	Currency Future	304.0000	330.0000	8.553	0	0	0
13/02/2009	£ / R	2009/03/16	17.65	Put	Currency Future	3,145.0000	3,039.0000	(3.370)	0	0	0
13/02/2009	£ / R	2009/03/16	15.65	Put	Currency Future	1,281.0000	1,186.0000	(7.416)	0	0	0
13/02/2009	£ / R	2009/03/16	17.60	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	15.85	Put	Currency Future	1,449.0000	1,350.0000	(6.832)	0	0	0
13/02/2009	£ / R	2009/03/16	17.90	Put	Currency Future	3,393.0000	3,286.0000	(3.154)	0	0	0
13/02/2009	£ / R	2009/03/16	13.45	Call	Currency Future	1,135.0000	1,222.0000	7.665	0	0	0
13/02/2009	£ / R	2009/03/16	15.85	Call	Currency Future	110.0000	117.0000	6.364	0	0	0
13/02/2009	£ / R	2009/03/16	18.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	13.45	Put	Currency Future	74.0000	54.0000	(27.027)	0	0	0
13/02/2009	£ / R	2009/03/16	17.10	Call	Currency Future	16.0000	17.0000	6.250	0	0	0
13/02/2009	£ / R	2009/03/16	18.00	Put	Currency Future	3,492.0000	3,386.0000	(3.036)	0	0	0
13/02/2009	£ / R	2009/03/16	17.40	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	17.30	Put	Currency Future	2,801.0000	2,694.0000	(3.820)	0	0	0
13/02/2009	£ / R	2009/03/16	13.55	Call	Currency Future	1,051.0000	1,135.0000	7.992	0	0	0
13/02/2009	£ / R	2009/03/16	17.30	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	17.10	Put	Currency Future	2,606.0000	2,499.0000	(4.106)	0	0	0
13/02/2009	£ / R	2009/03/16	17.65	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	17.85	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	17.85	Put	Currency Future	3,343.0000	3,237.0000	(3.171)	0	0	0
13/02/2009	£ / R	2009/03/16	17.75	Put	Currency Future	3,244.0000	3,138.0000	(3.268)	0	0	0
13/02/2009	£ / R	2009/03/16	17.75	Call	Currency Future	5.0000	5.0000	-	0	0	0
13/02/2009	£ / R	2009/03/16	16.15	Call	Currency Future	72.0000	77.0000	6.944	0	0	0
13/02/2009	£ / R	2009/03/16	16.15	Put	Currency Future	1,711.0000	1,609.0000	(5.961)	0	0	0
13/02/2009	£ / R	2009/06/12			Currency Future	14.7399	14.8528	0.766	0.0000	0.0000	404
13/02/2009	£ / R	2009/06/12	14.90	Call	Currency Future	833.0000	878.0000	5.402	0	0	0
13/02/2009	£ / R	2009/06/12	14.10	Put	Currency Future	547.0000	496.0000	(9.324)	0	0	0
13/02/2009	£ / R	2009/06/12	15.60	Call	Currency Future	609.0000	641.0000	5.255	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	17.65	Call	Currency Future	175.0000	184.0000	5.143	0	0	0
13/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	692.0000	729.0000	5.347	0	0	0
13/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	545.0000	575.0000	5.505	0	0	0
13/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	679.0000	714.0000	5.155	0	0	0
13/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	688.0000	630.0000	(8.430)	0	0	0
13/02/2009	£ / R 2009/06/12	17.45	Put	Currency Future	2,910.0000	2,808.0000	(3.505)	0	0	0
13/02/2009	£ / R 2009/06/12	17.00	Put	Currency Future	2,527.0000	2,429.0000	(3.878)	0	0	0
13/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,303.0000	1,226.0000	(5.909)	0	0	0
13/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,605.0000	1,522.0000	(5.171)	0	0	0
13/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,339.0000	1,262.0000	(5.751)	0	0	0
13/02/2009	£ / R 2009/06/12	14.35	Call	Currency Future	1,050.0000	1,106.0000	5.333	0	0	0
13/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,202.0000	2,108.0000	(4.269)	0	0	0
13/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,640.0000	1,556.0000	(5.122)	0	0	0
13/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	187.0000	197.0000	5.348	0	0	0
13/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	515.0000	543.0000	5.437	0	0	0
13/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,267.0000	1,191.0000	(5.998)	0	0	0
13/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	961.0000	895.0000	(6.868)	0	0	0
13/02/2009	£ / R 2009/06/12	18.25	Put	Currency Future	3,626.0000	3,520.0000	(2.923)	0	0	0
13/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	487.0000	513.0000	5.339	0	0	0
13/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,028.0000	1,082.0000	5.253	0	0	0
13/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,997.0000	2,894.0000	(3.437)	0	0	0
13/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	707.0000	744.0000	5.233	0	0	0
13/02/2009	£ / R 2009/06/12	14.35	Put	Currency Future	660.0000	603.0000	(8.636)	0	0	0
13/02/2009	£ / R 2009/06/12	14.10	Call	Currency Future	1,187.0000	1,249.0000	5.223	0	0	0
13/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
13/02/2009	£ / R 2009/06/12	18.25	Call	Currency Future	116.0000	122.0000	5.172	0	0	0
13/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,469.0000	1,389.0000	(5.446)	0	0	0
13/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	530.0000	559.0000	5.472	0	0	0
13/02/2009	£ / R 2009/06/12	17.65	Put	Currency Future	3,085.0000	2,982.0000	(3.339)	0	0	0
13/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	930.0000	864.0000	(7.097)	0	0	0
13/02/2009	£ / R 2009/06/12	17.80	Call	Currency Future	158.0000	167.0000	5.696	0	0	0
13/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	385.0000	406.0000	5.455	0	0	0
13/02/2009	£ / R 2009/06/12	15.45	Put	Currency Future	1,371.0000	1,293.0000	(5.689)	0	0	0
13/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	869.0000	917.0000	5.524	0	0	0
13/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	948.0000	997.0000	5.169	0	0	0
13/02/2009	£ / R 2009/06/12	19.55	Call	Currency Future	45.0000	47.0000	4.444	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
13/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,046.0000	1,954.0000	(4.497)	0	0	0
13/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,362.0000	2,266.0000	(4.064)	0	0	0
13/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,676.0000	1,590.0000	(5.131)	0	0	0
13/02/2009	£ / R 2009/06/12	15.30	Put	Currency Future	1,267.0000	1,191.0000	(5.998)	0	0	0
13/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
13/02/2009	£ / R 2009/06/12	19.00	Put	Currency Future	4,328.0000	4,219.0000	(2.518)	0	0	0
13/02/2009	£ / R 2009/06/12	15.40	Call	Currency Future	679.0000	714.0000	5.155	0	0	0
13/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,376.0000	4,266.0000	(2.514)	0	0	0
13/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	322.0000	339.0000	5.280	0	0	0
13/02/2009	£ / R 2009/06/12	15.45	Call	Currency Future	661.0000	696.0000	5.295	0	0	0
13/02/2009	£ / R 2009/06/12	15.40	Put	Currency Future	1,339.0000	1,262.0000	(5.751)	0	0	0
13/02/2009	£ / R 2009/06/12	19.25	Call	Currency Future	57.0000	59.0000	3.509	0	0	0
13/02/2009	£ / R 2009/06/12	17.80	Put	Currency Future	3,218.0000	3,114.0000	(3.232)	0	0	0
13/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,610.0000	2,511.0000	(3.793)	0	0	0
13/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,282.0000	2,186.0000	(4.207)	0	0	0
13/02/2009	£ / R 2009/06/12	15.50	Call	Currency Future	643.0000	677.0000	5.288	0	0	0
13/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	851.0000	897.0000	5.405	0	0	0
13/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
13/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	342.0000	360.0000	5.263	0	0	0
13/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	250.0000	264.0000	5.600	0	0	0
13/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	284.0000	300.0000	5.634	0	0	0
13/02/2009	£ / R 2009/06/12	15.50	Put	Currency Future	1,403.0000	1,324.0000	(5.631)	0	0	0
13/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
13/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	258.0000	273.0000	5.814	0	0	0
13/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,444.0000	2,347.0000	(3.969)	0	0	0
13/02/2009	£ / R 2009/06/12	16.90	Put	Currency Future	2,444.0000	2,347.0000	(3.969)	0	0	0
13/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	993.0000	926.0000	(6.747)	0	0	0
13/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,186.0000	4,077.0000	(2.604)	0	0	0
13/02/2009	£ / R 2009/06/12	16.90	Call	Currency Future	284.0000	300.0000	5.634	0	0	0
13/02/2009	£ / R 2009/06/12	17.00	Call	Currency Future	267.0000	281.0000	5.243	0	0	0
13/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	783.0000	825.0000	5.364	0	0	0
13/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	767.0000	808.0000	5.346	0	0	0
13/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,233.0000	4,124.0000	(2.575)	0	0	0
13/02/2009	£ / R 2009/06/12	18.75	Call	Currency Future	82.0000	86.0000	4.878	0	0	0
13/02/2009	£ / R 2009/06/12	16.70	Put	Currency Future	2,282.0000	2,186.0000	(4.207)	0	0	0
13/02/2009	£ / R 2009/06/12	14.95	Put	Currency Future	1,026.0000	957.0000	(6.725)	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,093.0000	1,022.0000	(6.496)	0	0	0
13/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	460.0000	485.0000	5.435	0	0	0
13/02/2009	£ / R 2009/06/12	15.30	Call	Currency Future	707.0000	744.0000	5.233	0	0	0
13/02/2009	£ / R 2009/06/12	15.00	Put	Currency Future	1,059.0000	989.0000	(6.610)	0	0	0
13/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,158.0000	1,218.0000	5.181	0	0	0
13/02/2009	£ / R 2009/06/12	19.25	Put	Currency Future	4,567.0000	4,457.0000	(2.409)	0	0	0
13/02/2009	£ / R 2009/06/12	17.50	Put	Currency Future	2,953.0000	2,851.0000	(3.454)	0	0	0
13/02/2009	£ / R 2009/06/12	14.95	Call	Currency Future	816.0000	860.0000	5.392	0	0	0
13/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	302.0000	319.0000	5.629	0	0	0
13/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,894.0000	1,805.0000	(4.699)	0	0	0
13/02/2009	£ / R 2009/06/12	14.20	Call	Currency Future	1,129.0000	1,188.0000	5.226	0	0	0
13/02/2009	£ / R 2009/06/12	19.35	Put	Currency Future	4,663.0000	4,552.0000	(2.380)	0	0	0
13/02/2009	£ / R 2009/06/12	17.50	Call	Currency Future	193.0000	204.0000	5.699	0	0	0
13/02/2009	£ / R 2009/06/12	15.95	Call	Currency Future	501.0000	528.0000	5.389	0	0	0
13/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	751.0000	791.0000	5.326	0	0	0
13/02/2009	£ / R 2009/06/12	14.20	Put	Currency Future	589.0000	536.0000	(8.998)	0	0	0
13/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	143.0000	151.0000	5.594	0	0	0
13/02/2009	£ / R 2009/06/12	19.55	Put	Currency Future	4,855.0000	4,745.0000	(2.266)	0	0	0
13/02/2009	£ / R 2009/06/12	16.60	Call	Currency Future	342.0000	360.0000	5.263	0	0	0
13/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,161.0000	1,088.0000	(6.288)	0	0	0
13/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
13/02/2009	£ / R 2009/06/12	19.35	Call	Currency Future	53.0000	55.0000	3.774	0	0	0
13/02/2009	£ / R 2009/06/12	17.25	Put	Currency Future	2,738.0000	2,637.0000	(3.689)	0	0	0
13/02/2009	£ / R 2009/06/12	16.80	Call	Currency Future	302.0000	319.0000	5.629	0	0	0
13/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,127.0000	1,055.0000	(6.389)	0	0	0
13/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	808.0000	744.0000	(7.921)	0	0	0
13/02/2009	£ / R 2009/06/12	17.95	Put	Currency Future	3,353.0000	3,248.0000	(3.132)	0	0	0
13/02/2009	£ / R 2009/06/12	17.25	Call	Currency Future	227.0000	240.0000	5.727	0	0	0
13/02/2009	£ / R 2009/06/12	16.60	Put	Currency Future	2,202.0000	2,108.0000	(4.269)	0	0	0
13/02/2009	£ / R 2009/06/12	15.10	Put	Currency Future	1,127.0000	1,055.0000	(6.389)	0	0	0
13/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,503.0000	1,421.0000	(5.456)	0	0	0
13/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	626.0000	659.0000	5.272	0	0	0
13/02/2009	£ / R 2009/06/12	15.00	Call	Currency Future	799.0000	842.0000	5.382	0	0	0
13/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,535.0000	3,428.0000	(3.027)	0	0	0
13/02/2009	£ / R 2009/06/12	19.45	Call	Currency Future	49.0000	51.0000	4.082	0	0	0
13/02/2009	£ / R 2009/06/12	14.90	Call	Currency Future	833.0000	878.0000	5.402	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
13/02/2009	£ / R 2009/06/12	19.45	Put	Currency Future	4,759.0000	4,648.0000	(2.332)	0	0	0
13/02/2009	£ / R 2009/06/12	16.80	Put	Currency Future	2,362.0000	2,266.0000	(4.064)	0	0	0
13/02/2009	£ / R 2009/06/12	14.80	Call	Currency Future	869.0000	917.0000	5.524	0	0	0
13/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	593.0000	624.0000	5.228	0	0	0
13/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,436.0000	1,356.0000	(5.571)	0	0	0
13/02/2009	£ / R 2009/06/12	15.25	Put	Currency Future	1,231.0000	1,157.0000	(6.011)	0	0	0
13/02/2009	£ / R 2009/06/12	18.75	Put	Currency Future	4,092.0000	3,983.0000	(2.664)	0	0	0
13/02/2009	£ / R 2009/06/12	16.25	Put	Currency Future	1,931.0000	1,841.0000	(4.661)	0	0	0
13/02/2009	£ / R 2009/06/12	14.70	Call	Currency Future	908.0000	956.0000	5.286	0	0	0
13/02/2009	£ / R 2009/06/12	17.45	Call	Currency Future	200.0000	211.0000	5.500	0	0	0
13/02/2009	£ / R 2009/06/12	15.35	Call	Currency Future	692.0000	729.0000	5.347	0	0	0
13/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	515.0000	543.0000	5.437	0	0	0
13/02/2009	£ / R 2009/06/12	19.30	Put	Currency Future	4,615.0000	4,504.0000	(2.405)	0	0	0
13/02/2009	£ / R 2009/06/12	16.25	Call	Currency Future	421.0000	444.0000	5.463	0	0	0
13/02/2009	£ / R 2009/06/12	14.70	Put	Currency Future	868.0000	803.0000	(7.488)	0	0	0
13/02/2009	£ / R 2009/06/12	16.05	Put	Currency Future	1,783.0000	1,696.0000	(4.879)	0	0	0
13/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	434.0000	457.0000	5.300	0	0	0
13/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,569.0000	2,470.0000	(3.854)	0	0	0
13/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,820.0000	1,732.0000	(4.835)	0	0	0
13/02/2009	£ / R 2009/06/12	14.50	Put	Currency Future	747.0000	685.0000	(8.300)	0	0	0
13/02/2009	£ / R 2009/06/12	15.25	Call	Currency Future	721.0000	759.0000	5.270	0	0	0
13/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,811.0000	3,704.0000	(2.808)	0	0	0
13/02/2009	£ / R 2009/06/12	18.90	Put	Currency Future	4,233.0000	4,124.0000	(2.575)	0	0	0
13/02/2009	£ / R 2009/06/12	19.00	Call	Currency Future	68.0000	71.0000	4.412	0	0	0
13/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,823.0000	2,722.0000	(3.578)	0	0	0
13/02/2009	£ / R 2009/06/12	15.95	Put	Currency Future	1,711.0000	1,625.0000	(5.026)	0	0	0
13/02/2009	£ / R 2009/06/12	14.50	Call	Currency Future	987.0000	1,038.0000	5.167	0	0	0
13/02/2009	£ / R 2009/06/12	19.10	Call	Currency Future	63.0000	66.0000	4.762	0	0	0
13/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,403.0000	2,306.0000	(4.037)	0	0	0
13/02/2009	£ / R 2009/06/12	16.05	Call	Currency Future	473.0000	499.0000	5.497	0	0	0
13/02/2009	£ / R 2009/06/12	14.60	Call	Currency Future	948.0000	997.0000	5.169	0	0	0
13/02/2009	£ / R 2009/06/12	19.10	Put	Currency Future	4,423.0000	4,314.0000	(2.464)	0	0	0
13/02/2009	£ / R 2009/06/12	18.35	Put	Currency Future	3,719.0000	3,611.0000	(2.904)	0	0	0
13/02/2009	£ / R 2009/06/12	16.75	Call	Currency Future	312.0000	329.0000	5.449	0	0	0
13/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,676.0000	1,590.0000	(5.131)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	15.85	Put	Currency Future	1,640.0000	1,556.0000	(5.122)	0	0	0
13/02/2009	£ / R 2009/06/12	14.60	Put	Currency Future	808.0000	744.0000	(7.921)	0	0	0
13/02/2009	£ / R 2009/06/12	18.90	Call	Currency Future	73.0000	77.0000	5.479	0	0	0
13/02/2009	£ / R 2009/06/12	16.75	Put	Currency Future	2,322.0000	2,226.0000	(4.134)	0	0	0
13/02/2009	£ / R 2009/06/12	15.75	Call	Currency Future	561.0000	591.0000	5.348	0	0	0
13/02/2009	£ / R 2009/06/12	19.20	Call	Currency Future	59.0000	62.0000	5.085	0	0	0
13/02/2009	£ / R 2009/06/12	16.45	Call	Currency Future	374.0000	395.0000	5.615	0	0	0
13/02/2009	£ / R 2009/06/12	16.40	Call	Currency Future	385.0000	406.0000	5.455	0	0	0
13/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	568.0000	516.0000	(9.155)	0	0	0
13/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,998.0000	3,889.0000	(2.726)	0	0	0
13/02/2009	£ / R 2009/06/12	18.70	Put	Currency Future	4,045.0000	3,936.0000	(2.695)	0	0	0
13/02/2009	£ / R 2009/06/12	18.80	Put	Currency Future	4,139.0000	4,030.0000	(2.633)	0	0	0
13/02/2009	£ / R 2009/06/12	16.70	Call	Currency Future	322.0000	339.0000	5.280	0	0	0
13/02/2009	£ / R 2009/06/12	14.90	Put	Currency Future	993.0000	926.0000	(6.747)	0	0	0
13/02/2009	£ / R 2009/06/12	16.40	Put	Currency Future	2,046.0000	1,954.0000	(4.497)	0	0	0
13/02/2009	£ / R 2009/06/12	15.10	Call	Currency Future	767.0000	808.0000	5.346	0	0	0
13/02/2009	£ / R 2009/06/12	13.85	Put	Currency Future	451.0000	406.0000	(9.978)	0	0	0
13/02/2009	£ / R 2009/06/12	17.95	Call	Currency Future	143.0000	151.0000	5.594	0	0	0
13/02/2009	£ / R 2009/06/12	16.95	Put	Currency Future	2,485.0000	2,388.0000	(3.903)	0	0	0
13/02/2009	£ / R 2009/06/12	16.00	Call	Currency Future	487.0000	513.0000	5.339	0	0	0
13/02/2009	£ / R 2009/06/12	13.85	Call	Currency Future	1,341.0000	1,409.0000	5.071	0	0	0
13/02/2009	£ / R 2009/06/12	18.15	Call	Currency Future	125.0000	131.0000	4.800	0	0	0
13/02/2009	£ / R 2009/06/12	18.50	Call	Currency Future	98.0000	103.0000	5.102	0	0	0
13/02/2009	£ / R 2009/06/12	18.40	Put	Currency Future	3,765.0000	3,657.0000	(2.869)	0	0	0
13/02/2009	£ / R 2009/06/12	16.45	Put	Currency Future	2,084.0000	1,992.0000	(4.415)	0	0	0
13/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	838.0000	773.0000	(7.757)	0	0	0
13/02/2009	£ / R 2009/06/12	13.75	Put	Currency Future	416.0000	374.0000	(10.096)	0	0	0
13/02/2009	£ / R 2009/06/12	15.75	Put	Currency Future	1,571.0000	1,488.0000	(5.283)	0	0	0
13/02/2009	£ / R 2009/06/12	18.45	Put	Currency Future	3,811.0000	3,704.0000	(2.808)	0	0	0
13/02/2009	£ / R 2009/06/12	18.50	Put	Currency Future	3,858.0000	3,750.0000	(2.799)	0	0	0
13/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	213.0000	225.0000	5.634	0	0	0
13/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,969.0000	1,878.0000	(4.622)	0	0	0
13/02/2009	£ / R 2009/06/12	15.35	Put	Currency Future	1,303.0000	1,226.0000	(5.909)	0	0	0
13/02/2009	£ / R 2009/06/12	13.75	Call	Currency Future	1,406.0000	1,476.0000	4.979	0	0	0
13/02/2009	£ / R 2009/06/12	15.85	Call	Currency Future	530.0000	559.0000	5.472	0	0	0
13/02/2009	£ / R 2009/06/12	19.05	Put	Currency Future	4,376.0000	4,266.0000	(2.514)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	18.60	Call	Currency Future	91.0000	96.0000	5.495	0	0	0
13/02/2009	£ / R 2009/06/12	19.15	Call	Currency Future	61.0000	64.0000	4.918	0	0	0
13/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,653.0000	2,553.0000	(3.769)	0	0	0
13/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,747.0000	1,660.0000	(4.980)	0	0	0
13/02/2009	£ / R 2009/06/12	14.80	Put	Currency Future	930.0000	864.0000	(7.097)	0	0	0
13/02/2009	£ / R 2009/06/12	15.65	Call	Currency Future	593.0000	624.0000	5.228	0	0	0
13/02/2009	£ / R 2009/06/12	18.15	Put	Currency Future	3,535.0000	3,428.0000	(3.027)	0	0	0
13/02/2009	£ / R 2009/06/12	18.70	Call	Currency Future	85.0000	89.0000	4.706	0	0	0
13/02/2009	£ / R 2009/06/12	16.00	Put	Currency Future	1,747.0000	1,660.0000	(4.980)	0	0	0
13/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	409.0000	431.0000	5.379	0	0	0
13/02/2009	£ / R 2009/06/12	14.45	Put	Currency Future	718.0000	657.0000	(8.496)	0	0	0
13/02/2009	£ / R 2009/06/12	15.65	Put	Currency Future	1,503.0000	1,421.0000	(5.456)	0	0	0
13/02/2009	£ / R 2009/06/12	14.75	Call	Currency Future	888.0000	936.0000	5.405	0	0	0
13/02/2009	£ / R 2009/06/12	18.55	Put	Currency Future	3,904.0000	3,796.0000	(2.766)	0	0	0
13/02/2009	£ / R 2009/06/12	19.20	Put	Currency Future	4,519.0000	4,409.0000	(2.434)	0	0	0
13/02/2009	£ / R 2009/06/12	15.05	Put	Currency Future	1,093.0000	1,022.0000	(6.496)	0	0	0
13/02/2009	£ / R 2009/06/12	14.75	Put	Currency Future	898.0000	833.0000	(7.238)	0	0	0
13/02/2009	£ / R 2009/06/12	18.45	Call	Currency Future	101.0000	106.0000	4.950	0	0	0
13/02/2009	£ / R 2009/06/12	18.60	Put	Currency Future	3,951.0000	3,843.0000	(2.733)	0	0	0
13/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	927.0000	976.0000	5.286	0	0	0
13/02/2009	£ / R 2009/06/12	14.45	Call	Currency Future	1,007.0000	1,060.0000	5.263	0	0	0
13/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	777.0000	714.0000	(8.108)	0	0	0
13/02/2009	£ / R 2009/06/12	19.15	Put	Currency Future	4,471.0000	4,361.0000	(2.460)	0	0	0
13/02/2009	£ / R 2009/06/12	16.50	Put	Currency Future	2,123.0000	2,030.0000	(4.381)	0	0	0
13/02/2009	£ / R 2009/06/12	15.05	Call	Currency Future	783.0000	825.0000	5.364	0	0	0
13/02/2009	£ / R 2009/06/12	15.60	Put	Currency Future	1,469.0000	1,389.0000	(5.446)	0	0	0
13/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	967.0000	1,017.0000	5.171	0	0	0
13/02/2009	£ / R 2009/06/12	19.05	Call	Currency Future	66.0000	69.0000	4.545	0	0	0
13/02/2009	£ / R 2009/06/12	18.40	Call	Currency Future	105.0000	110.0000	4.762	0	0	0
13/02/2009	£ / R 2009/06/12	16.10	Put	Currency Future	1,820.0000	1,732.0000	(4.835)	0	0	0
13/02/2009	£ / R 2009/06/12	15.80	Put	Currency Future	1,605.0000	1,522.0000	(5.171)	0	0	0
13/02/2009	£ / R 2009/06/12	15.60	Call	Currency Future	609.0000	641.0000	5.255	0	0	0
13/02/2009	£ / R 2009/06/12	18.95	Call	Currency Future	71.0000	74.0000	4.225	0	0	0
13/02/2009	£ / R 2009/06/12	18.80	Call	Currency Future	79.0000	83.0000	5.063	0	0	0
13/02/2009	£ / R 2009/06/12	16.10	Call	Currency Future	460.0000	485.0000	5.435	0	0	0
13/02/2009	£ / R 2009/06/12	15.15	Call	Currency Future	751.0000	791.0000	5.326	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	15.70	Put	Currency Future	1,537.0000	1,454.0000	(5.400)	0	0	0
13/02/2009	£ / R 2009/06/12	18.65	Call	Currency Future	88.0000	92.0000	4.545	0	0	0
13/02/2009	£ / R 2009/06/12	16.95	Call	Currency Future	275.0000	290.0000	5.455	0	0	0
13/02/2009	£ / R 2009/06/12	15.15	Put	Currency Future	1,161.0000	1,088.0000	(6.288)	0	0	0
13/02/2009	£ / R 2009/06/12	18.95	Put	Currency Future	4,281.0000	4,171.0000	(2.569)	0	0	0
13/02/2009	£ / R 2009/06/12	18.35	Call	Currency Future	108.0000	114.0000	5.556	0	0	0
13/02/2009	£ / R 2009/06/12	16.85	Put	Currency Future	2,403.0000	2,306.0000	(4.037)	0	0	0
13/02/2009	£ / R 2009/06/12	15.70	Call	Currency Future	577.0000	607.0000	5.199	0	0	0
13/02/2009	£ / R 2009/06/12	18.65	Put	Currency Future	3,998.0000	3,889.0000	(2.726)	0	0	0
13/02/2009	£ / R 2009/06/12	15.80	Call	Currency Future	545.0000	575.0000	5.505	0	0	0
13/02/2009	£ / R 2009/06/12	18.85	Put	Currency Future	4,186.0000	4,077.0000	(2.604)	0	0	0
13/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,007.0000	1,916.0000	(4.534)	0	0	0
13/02/2009	£ / R 2009/06/12	18.85	Call	Currency Future	76.0000	80.0000	5.263	0	0	0
13/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	447.0000	471.0000	5.369	0	0	0
13/02/2009	£ / R 2009/06/12	16.30	Call	Currency Future	409.0000	431.0000	5.379	0	0	0
13/02/2009	£ / R 2009/06/12	14.15	Call	Currency Future	1,158.0000	1,218.0000	5.181	0	0	0
13/02/2009	£ / R 2009/06/12	19.30	Call	Currency Future	55.0000	57.0000	3.636	0	0	0
13/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	148.0000	156.0000	5.405	0	0	0
13/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,857.0000	1,768.0000	(4.793)	0	0	0
13/02/2009	£ / R 2009/06/12	17.55	Put	Currency Future	2,997.0000	2,894.0000	(3.437)	0	0	0
13/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	470.0000	423.0000	(10.000)	0	0	0
13/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	397.0000	419.0000	5.542	0	0	0
13/02/2009	£ / R 2009/06/12	14.40	Call	Currency Future	1,028.0000	1,082.0000	5.253	0	0	0
13/02/2009	£ / R 2009/06/12	16.35	Call	Currency Future	397.0000	419.0000	5.542	0	0	0
13/02/2009	£ / R 2009/06/12	16.35	Put	Currency Future	2,007.0000	1,916.0000	(4.534)	0	0	0
13/02/2009	£ / R 2009/06/12	17.05	Call	Currency Future	258.0000	273.0000	5.814	0	0	0
13/02/2009	£ / R 2009/06/12	14.40	Put	Currency Future	688.0000	630.0000	(8.430)	0	0	0
13/02/2009	£ / R 2009/06/12	16.50	Call	Currency Future	363.0000	383.0000	5.510	0	0	0
13/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	293.0000	309.0000	5.461	0	0	0
13/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,310.0000	1,376.0000	5.038	0	0	0
13/02/2009	£ / R 2009/06/12	16.55	Call	Currency Future	352.0000	372.0000	5.682	0	0	0
13/02/2009	£ / R 2009/06/12	16.30	Put	Currency Future	1,969.0000	1,878.0000	(4.622)	0	0	0
13/02/2009	£ / R 2009/06/12	17.35	Call	Currency Future	213.0000	225.0000	5.634	0	0	0
13/02/2009	£ / R 2009/06/12	16.55	Put	Currency Future	2,162.0000	2,069.0000	(4.302)	0	0	0
13/02/2009	£ / R 2009/06/12	14.55	Put	Currency Future	777.0000	714.0000	(8.108)	0	0	0
13/02/2009	£ / R 2009/06/12	17.35	Put	Currency Future	2,823.0000	2,722.0000	(3.578)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	243.0000	256.0000	5.350	0	0	0
13/02/2009	£ / R 2009/06/12	18.20	Put	Currency Future	3,581.0000	3,474.0000	(2.988)	0	0	0
13/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,242.0000	2,147.0000	(4.237)	0	0	0
13/02/2009	£ / R 2009/06/12	17.55	Call	Currency Future	187.0000	197.0000	5.348	0	0	0
13/02/2009	£ / R 2009/06/12	18.20	Call	Currency Future	120.0000	127.0000	5.833	0	0	0
13/02/2009	£ / R 2009/06/12	16.20	Call	Currency Future	434.0000	457.0000	5.300	0	0	0
13/02/2009	£ / R 2009/06/12	17.60	Put	Currency Future	3,041.0000	2,938.0000	(3.387)	0	0	0
13/02/2009	£ / R 2009/06/12	16.20	Put	Currency Future	1,894.0000	1,805.0000	(4.699)	0	0	0
13/02/2009	£ / R 2009/06/12	17.70	Call	Currency Future	169.0000	178.0000	5.325	0	0	0
13/02/2009	£ / R 2009/06/12	16.85	Call	Currency Future	293.0000	309.0000	5.461	0	0	0
13/02/2009	£ / R 2009/06/12	17.70	Put	Currency Future	3,129.0000	3,026.0000	(3.292)	0	0	0
13/02/2009	£ / R 2009/06/12	14.55	Call	Currency Future	967.0000	1,017.0000	5.171	0	0	0
13/02/2009	£ / R 2009/06/12	18.00	Call	Currency Future	138.0000	146.0000	5.797	0	0	0
13/02/2009	£ / R 2009/06/12	17.05	Put	Currency Future	2,569.0000	2,470.0000	(3.854)	0	0	0
13/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,866.0000	2,765.0000	(3.524)	0	0	0
13/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	332.0000	350.0000	5.422	0	0	0
13/02/2009	£ / R 2009/06/12	17.15	Put	Currency Future	2,653.0000	2,553.0000	(3.769)	0	0	0
13/02/2009	£ / R 2009/06/12	13.70	Put	Currency Future	400.0000	358.0000	(10.500)	0	0	0
13/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	206.0000	218.0000	5.825	0	0	0
13/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,308.0000	3,203.0000	(3.174)	0	0	0
13/02/2009	£ / R 2009/06/12	13.80	Call	Currency Future	1,374.0000	1,442.0000	4.949	0	0	0
13/02/2009	£ / R 2009/06/12	18.10	Put	Currency Future	3,489.0000	3,383.0000	(3.038)	0	0	0
13/02/2009	£ / R 2009/06/12	13.80	Put	Currency Future	434.0000	390.0000	(10.138)	0	0	0
13/02/2009	£ / R 2009/06/12	18.10	Call	Currency Future	129.0000	136.0000	5.426	0	0	0
13/02/2009	£ / R 2009/06/12	13.70	Call	Currency Future	1,440.0000	1,511.0000	4.931	0	0	0
13/02/2009	£ / R 2009/06/12	16.15	Put	Currency Future	1,857.0000	1,768.0000	(4.793)	0	0	0
13/02/2009	£ / R 2009/06/12	18.00	Put	Currency Future	3,398.0000	3,293.0000	(3.090)	0	0	0
13/02/2009	£ / R 2009/06/12	14.15	Put	Currency Future	568.0000	516.0000	(9.155)	0	0	0
13/02/2009	£ / R 2009/06/12	17.90	Call	Currency Future	148.0000	156.0000	5.405	0	0	0
13/02/2009	£ / R 2009/06/12	15.90	Call	Currency Future	515.0000	543.0000	5.437	0	0	0
13/02/2009	£ / R 2009/06/12	17.90	Put	Currency Future	3,308.0000	3,203.0000	(3.174)	0	0	0
13/02/2009	£ / R 2009/06/12	14.65	Put	Currency Future	838.0000	773.0000	(7.757)	0	0	0
13/02/2009	£ / R 2009/06/12	14.25	Put	Currency Future	610.0000	556.0000	(8.852)	0	0	0
13/02/2009	£ / R 2009/06/12	17.40	Put	Currency Future	2,866.0000	2,765.0000	(3.524)	0	0	0
13/02/2009	£ / R 2009/06/12	17.60	Call	Currency Future	181.0000	191.0000	5.525	0	0	0
13/02/2009	£ / R 2009/06/12	14.25	Call	Currency Future	1,100.0000	1,159.0000	5.364	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/06/12	17.40	Call	Currency Future	206.0000	218.0000	5.825	0	0	0
13/02/2009	£ / R 2009/06/12	19.40	Call	Currency Future	51.0000	53.0000	3.922	0	0	0
13/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	527.0000	477.0000	(9.488)	0	0	0
13/02/2009	£ / R 2009/06/12	17.20	Put	Currency Future	2,695.0000	2,595.0000	(3.711)	0	0	0
13/02/2009	£ / R 2009/06/12	14.65	Call	Currency Future	927.0000	976.0000	5.286	0	0	0
13/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,217.0000	1,280.0000	5.177	0	0	0
13/02/2009	£ / R 2009/06/12	17.30	Call	Currency Future	220.0000	232.0000	5.455	0	0	0
13/02/2009	£ / R 2009/06/12	15.20	Call	Currency Future	736.0000	775.0000	5.299	0	0	0
13/02/2009	£ / R 2009/06/12	17.30	Put	Currency Future	2,780.0000	2,679.0000	(3.633)	0	0	0
13/02/2009	£ / R 2009/06/12	15.20	Put	Currency Future	1,196.0000	1,122.0000	(6.187)	0	0	0
13/02/2009	£ / R 2009/06/12	15.55	Put	Currency Future	1,436.0000	1,356.0000	(5.571)	0	0	0
13/02/2009	£ / R 2009/06/12	14.05	Call	Currency Future	1,217.0000	1,280.0000	5.177	0	0	0
13/02/2009	£ / R 2009/06/12	13.95	Put	Currency Future	488.0000	441.0000	(9.631)	0	0	0
13/02/2009	£ / R 2009/06/12	17.20	Call	Currency Future	235.0000	248.0000	5.532	0	0	0
13/02/2009	£ / R 2009/06/12	13.90	Put	Currency Future	470.0000	423.0000	(10.000)	0	0	0
13/02/2009	£ / R 2009/06/12	14.85	Put	Currency Future	961.0000	895.0000	(6.868)	0	0	0
13/02/2009	£ / R 2009/06/12	13.95	Call	Currency Future	1,278.0000	1,344.0000	5.164	0	0	0
13/02/2009	£ / R 2009/06/12	13.90	Call	Currency Future	1,310.0000	1,376.0000	5.038	0	0	0
13/02/2009	£ / R 2009/06/12	15.55	Call	Currency Future	626.0000	659.0000	5.272	0	0	0
13/02/2009	£ / R 2009/06/12	14.05	Put	Currency Future	527.0000	477.0000	(9.488)	0	0	0
13/02/2009	£ / R 2009/06/12	15.90	Put	Currency Future	1,676.0000	1,590.0000	(5.131)	0	0	0
13/02/2009	£ / R 2009/06/12	19.40	Put	Currency Future	4,711.0000	4,600.0000	(2.356)	0	0	0
13/02/2009	£ / R 2009/06/12	18.55	Call	Currency Future	94.0000	99.0000	5.319	0	0	0
13/02/2009	£ / R 2009/06/12	14.00	Call	Currency Future	1,247.0000	1,312.0000	5.213	0	0	0
13/02/2009	£ / R 2009/06/12	17.10	Call	Currency Future	250.0000	264.0000	5.600	0	0	0
13/02/2009	£ / R 2009/06/12	16.65	Call	Currency Future	332.0000	350.0000	5.422	0	0	0
13/02/2009	£ / R 2009/06/12	17.85	Call	Currency Future	153.0000	161.0000	5.229	0	0	0
13/02/2009	£ / R 2009/06/12	17.15	Call	Currency Future	243.0000	256.0000	5.350	0	0	0
13/02/2009	£ / R 2009/06/12	14.85	Call	Currency Future	851.0000	897.0000	5.405	0	0	0
13/02/2009	£ / R 2009/06/12	17.85	Put	Currency Future	3,263.0000	3,158.0000	(3.218)	0	0	0
13/02/2009	£ / R 2009/06/12	16.65	Put	Currency Future	2,242.0000	2,147.0000	(4.237)	0	0	0
13/02/2009	£ / R 2009/06/12	16.15	Call	Currency Future	447.0000	471.0000	5.369	0	0	0
13/02/2009	£ / R 2009/06/12	17.10	Put	Currency Future	2,610.0000	2,511.0000	(3.793)	0	0	0
13/02/2009	£ / R 2009/06/12	14.30	Call	Currency Future	1,072.0000	1,130.0000	5.410	0	0	0
13/02/2009	£ / R 2009/06/12	14.00	Put	Currency Future	507.0000	459.0000	(9.467)	0	0	0
13/02/2009	£ / R 2009/06/12	14.30	Put	Currency Future	632.0000	577.0000	(8.703)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R	2009/06/12	17.95	Put	Currency Future	3,353.0000	3,248.0000	(3.132)	0	0	0
13/02/2009	£ / R	2009/06/12	18.05	Call	Currency Future	134.0000	141.0000	5.224	0	0	0
13/02/2009	£ / R	2009/06/12	18.05	Put	Currency Future	3,444.0000	3,338.0000	(3.078)	0	0	0
13/02/2009	£ / R	2009/06/12	16.45	Put	Currency Future	2,084.0000	1,992.0000	(4.415)	0	0	0
13/02/2009	£ / R	2009/06/12	16.45	Call	Currency Future	374.0000	395.0000	5.615	0	0	0
13/02/2009	£ / R	2009/09/14			Currency Future	14.9503	15.0690	0.794	0.0000	0.0000	8
13/02/2009	£ / R	2009/09/14	15.65	Call	Currency Future	980.0000	1,023.0000	4.388	0	0	0
13/02/2009	£ / R	2009/09/14	14.60	Put	Currency Future	999.0000	935.0000	(6.406)	0	0	0
13/02/2009	£ / R	2009/09/14	14.60	Call	Currency Future	1,349.0000	1,404.0000	4.077	0	0	0
13/02/2009	£ / R	2009/09/14	14.35	Call	Currency Future	1,468.0000	1,528.0000	4.087	0	0	0
13/02/2009	£ / R	2009/09/14	15.65	Put	Currency Future	1,680.0000	1,604.0000	(4.524)	0	0	0
13/02/2009	£ / R	2009/09/14	14.45	Call	Currency Future	1,414.0000	1,472.0000	4.102	0	0	0
13/02/2009	£ / R	2009/09/14	15.70	Call	Currency Future	961.0000	1,004.0000	4.475	0	0	0
13/02/2009	£ / R	2009/09/14	14.70	Call	Currency Future	1,310.0000	1,366.0000	4.275	0	0	0
13/02/2009	£ / R	2009/09/14	14.45	Put	Currency Future	914.0000	853.0000	(6.674)	0	0	0
13/02/2009	£ / R	2009/09/14	15.70	Put	Currency Future	1,711.0000	1,635.0000	(4.442)	0	0	0
13/02/2009	£ / R	2009/09/14	14.90	Put	Currency Future	1,181.0000	1,117.0000	(5.419)	0	0	0
13/02/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,231.0000	1,286.0000	4.468	0	0	0
13/02/2009	£ / R	2009/09/14	15.35	Put	Currency Future	1,474.0000	1,403.0000	(4.817)	0	0	0
13/02/2009	£ / R	2009/09/14	15.15	Call	Currency Future	1,141.0000	1,191.0000	4.382	0	0	0
13/02/2009	£ / R	2009/09/14	14.35	Put	Currency Future	867.0000	809.0000	(6.690)	0	0	0
13/02/2009	£ / R	2009/09/14	15.35	Call	Currency Future	1,075.0000	1,122.0000	4.372	0	0	0
13/02/2009	£ / R	2009/09/14	15.25	Call	Currency Future	1,107.0000	1,156.0000	4.426	0	0	0
13/02/2009	£ / R	2009/09/14	15.15	Put	Currency Future	1,340.0000	1,272.0000	(5.075)	0	0	0
13/02/2009	£ / R	2009/09/14	15.25	Put	Currency Future	1,407.0000	1,337.0000	(4.975)	0	0	0
13/02/2009	£ / R	2009/09/14	14.70	Put	Currency Future	1,060.0000	997.0000	(5.943)	0	0	0
13/02/2009	£ / R	2009/09/14	15.00	Call	Currency Future	1,194.0000	1,247.0000	4.439	0	0	0
13/02/2009	£ / R	2009/09/14	15.30	Call	Currency Future	1,091.0000	1,139.0000	4.400	0	0	0
13/02/2009	£ / R	2009/09/14	15.60	Call	Currency Future	999.0000	1,042.0000	4.304	0	0	0
13/02/2009	£ / R	2009/09/14	15.00	Put	Currency Future	1,244.0000	1,178.0000	(5.305)	0	0	0
13/02/2009	£ / R	2009/09/14	14.85	Put	Currency Future	1,150.0000	1,087.0000	(5.478)	0	0	0
13/02/2009	£ / R	2009/09/14	15.50	Put	Currency Future	1,578.0000	1,504.0000	(4.689)	0	0	0
13/02/2009	£ / R	2009/09/14	14.85	Call	Currency Future	1,250.0000	1,306.0000	4.480	0	0	0
13/02/2009	£ / R	2009/09/14	15.50	Call	Currency Future	1,028.0000	1,073.0000	4.377	0	0	0
13/02/2009	£ / R	2009/09/14	14.90	Call	Currency Future	1,231.0000	1,286.0000	4.468	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/09/14	15.35	Put	Currency Future	1,474.0000	1,403.0000	(4.817)	0	0	0
13/02/2009	£ / R 2009/09/14	15.35	Call	Currency Future	1,075.0000	1,122.0000	4.372	0	0	0
13/02/2009	£ / R 2009/09/14	15.05	Put	Currency Future	1,276.0000	1,209.0000	(5.251)	0	0	0
13/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,441.0000	1,500.0000	4.094	0	0	0
13/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,270.0000	1,326.0000	4.409	0	0	0
13/02/2009	£ / R 2009/09/14	15.05	Call	Currency Future	1,176.0000	1,228.0000	4.422	0	0	0
13/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	890.0000	831.0000	(6.629)	0	0	0
13/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,120.0000	1,057.0000	(5.625)	0	0	0
13/02/2009	£ / R 2009/09/14	14.75	Put	Currency Future	1,090.0000	1,027.0000	(5.780)	0	0	0
13/02/2009	£ / R 2009/09/14	15.90	Put	Currency Future	1,840.0000	1,760.0000	(4.348)	0	0	0
13/02/2009	£ / R 2009/09/14	14.90	Put	Currency Future	1,181.0000	1,117.0000	(5.419)	0	0	0
13/02/2009	£ / R 2009/09/14	14.75	Call	Currency Future	1,290.0000	1,346.0000	4.341	0	0	0
13/02/2009	£ / R 2009/09/14	16.00	Call	Currency Future	856.0000	894.0000	4.439	0	0	0
13/02/2009	£ / R 2009/09/14	14.95	Call	Currency Future	1,212.0000	1,266.0000	4.455	0	0	0
13/02/2009	£ / R 2009/09/14	16.05	Put	Currency Future	1,939.0000	1,858.0000	(4.177)	0	0	0
13/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,440.0000	1,370.0000	(4.861)	0	0	0
13/02/2009	£ / R 2009/09/14	15.90	Call	Currency Future	890.0000	929.0000	4.382	0	0	0
13/02/2009	£ / R 2009/09/14	16.00	Put	Currency Future	1,905.0000	1,825.0000	(4.199)	0	0	0
13/02/2009	£ / R 2009/09/14	15.75	Call	Currency Future	943.0000	985.0000	4.454	0	0	0
13/02/2009	£ / R 2009/09/14	15.45	Call	Currency Future	1,043.0000	1,089.0000	4.410	0	0	0
13/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	925.0000	966.0000	4.432	0	0	0
13/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,158.0000	1,209.0000	4.404	0	0	0
13/02/2009	£ / R 2009/09/14	16.05	Call	Currency Future	839.0000	877.0000	4.529	0	0	0
13/02/2009	£ / R 2009/09/14	14.50	Put	Currency Future	937.0000	876.0000	(6.510)	0	0	0
13/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,059.0000	1,105.0000	4.344	0	0	0
13/02/2009	£ / R 2009/09/14	15.20	Put	Currency Future	1,373.0000	1,304.0000	(5.025)	0	0	0
13/02/2009	£ / R 2009/09/14	15.45	Put	Currency Future	1,543.0000	1,470.0000	(4.731)	0	0	0
13/02/2009	£ / R 2009/09/14	14.95	Put	Currency Future	1,212.0000	1,147.0000	(5.363)	0	0	0
13/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,775.0000	1,697.0000	(4.394)	0	0	0
13/02/2009	£ / R 2009/09/14	15.20	Call	Currency Future	1,124.0000	1,173.0000	4.359	0	0	0
13/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	845.0000	787.0000	(6.864)	0	0	0
13/02/2009	£ / R 2009/09/14	15.30	Call	Currency Future	1,091.0000	1,139.0000	4.400	0	0	0
13/02/2009	£ / R 2009/09/14	14.80	Put	Currency Future	1,120.0000	1,057.0000	(5.625)	0	0	0
13/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,509.0000	1,436.0000	(4.838)	0	0	0
13/02/2009	£ / R 2009/09/14	15.40	Call	Currency Future	1,059.0000	1,105.0000	4.344	0	0	0
13/02/2009	£ / R 2009/09/14	15.30	Put	Currency Future	1,440.0000	1,370.0000	(4.861)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	£ / R 2009/09/14	14.55	Call	Currency Future	1,368.0000	1,424.0000	4.094	0	0	0
13/02/2009	£ / R 2009/09/14	15.40	Put	Currency Future	1,509.0000	1,436.0000	(4.838)	0	0	0
13/02/2009	£ / R 2009/09/14	15.75	Put	Currency Future	1,743.0000	1,666.0000	(4.418)	0	0	0
13/02/2009	£ / R 2009/09/14	14.55	Put	Currency Future	968.0000	905.0000	(6.508)	0	0	0
13/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,648.0000	1,573.0000	(4.551)	0	0	0
13/02/2009	£ / R 2009/09/14	14.80	Call	Currency Future	1,270.0000	1,326.0000	4.409	0	0	0
13/02/2009	£ / R 2009/09/14	15.95	Put	Currency Future	1,872.0000	1,793.0000	(4.220)	0	0	0
13/02/2009	£ / R 2009/09/14	15.85	Put	Currency Future	1,807.0000	1,728.0000	(4.372)	0	0	0
13/02/2009	£ / R 2009/09/14	14.30	Put	Currency Future	845.0000	787.0000	(6.864)	0	0	0
13/02/2009	£ / R 2009/09/14	14.00	Call	Currency Future	1,667.0000	1,733.0000	3.959	0	0	0
13/02/2009	£ / R 2009/09/14	14.00	Put	Currency Future	717.0000	664.0000	(7.392)	0	0	0
13/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,495.0000	1,556.0000	4.080	0	0	0
13/02/2009	£ / R 2009/09/14	14.85	Put	Currency Future	1,150.0000	1,087.0000	(5.478)	0	0	0
13/02/2009	£ / R 2009/09/14	14.10	Put	Currency Future	758.0000	704.0000	(7.124)	0	0	0
13/02/2009	£ / R 2009/09/14	14.65	Call	Currency Future	1,330.0000	1,385.0000	4.135	0	0	0
13/02/2009	£ / R 2009/09/14	14.10	Call	Currency Future	1,608.0000	1,673.0000	4.042	0	0	0
13/02/2009	£ / R 2009/09/14	14.65	Put	Currency Future	1,029.0000	966.0000	(6.122)	0	0	0
13/02/2009	£ / R 2009/09/14	14.25	Put	Currency Future	822.0000	766.0000	(6.813)	0	0	0
13/02/2009	£ / R 2009/09/14	14.85	Call	Currency Future	1,250.0000	1,306.0000	4.480	0	0	0
13/02/2009	£ / R 2009/09/14	14.25	Call	Currency Future	1,523.0000	1,585.0000	4.071	0	0	0
13/02/2009	£ / R 2009/09/14	13.95	Call	Currency Future	1,697.0000	1,764.0000	3.948	0	0	0
13/02/2009	£ / R 2009/09/14	14.15	Call	Currency Future	1,579.0000	1,643.0000	4.053	0	0	0
13/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,308.0000	1,240.0000	(5.199)	0	0	0
13/02/2009	£ / R 2009/09/14	14.20	Call	Currency Future	1,551.0000	1,614.0000	4.062	0	0	0
13/02/2009	£ / R 2009/09/14	15.80	Put	Currency Future	1,775.0000	1,697.0000	(4.394)	0	0	0
13/02/2009	£ / R 2009/09/14	15.60	Put	Currency Future	1,648.0000	1,573.0000	(4.551)	0	0	0
13/02/2009	£ / R 2009/09/14	14.20	Put	Currency Future	801.0000	745.0000	(6.991)	0	0	0
13/02/2009	£ / R 2009/09/14	14.30	Call	Currency Future	1,495.0000	1,556.0000	4.080	0	0	0
13/02/2009	£ / R 2009/09/14	14.40	Call	Currency Future	1,441.0000	1,500.0000	4.094	0	0	0
13/02/2009	£ / R 2009/09/14	15.80	Call	Currency Future	925.0000	966.0000	4.432	0	0	0
13/02/2009	£ / R 2009/09/14	15.60	Call	Currency Future	999.0000	1,042.0000	4.304	0	0	0
13/02/2009	£ / R 2009/09/14	14.15	Put	Currency Future	779.0000	724.0000	(7.060)	0	0	0
13/02/2009	£ / R 2009/09/14	15.10	Put	Currency Future	1,308.0000	1,240.0000	(5.199)	0	0	0
13/02/2009	£ / R 2009/09/14	14.40	Put	Currency Future	890.0000	831.0000	(6.629)	0	0	0
13/02/2009	£ / R 2009/09/14	14.50	Call	Currency Future	1,388.0000	1,445.0000	4.107	0	0	0
13/02/2009	£ / R 2009/09/14	15.10	Call	Currency Future	1,158.0000	1,209.0000	4.404	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
13/02/2009	£ / R	2009/09/14	15.95	Call	Currency Future	873.0000	912.0000	4.467	0	0	0
13/02/2009	£ / R	2009/09/14	15.05	Call	Currency Future	1,176.0000	1,228.0000	4.422	0	0	0
13/02/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,013.0000	1,058.0000	4.442	0	0	0
13/02/2009	£ / R	2009/09/14	15.05	Put	Currency Future	1,276.0000	1,209.0000	(5.251)	0	0	0
13/02/2009	£ / R	2009/09/14	13.95	Put	Currency Future	696.0000	645.0000	(7.328)	0	0	0
13/02/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,613.0000	1,539.0000	(4.588)	0	0	0
13/02/2009	£ / R	2009/09/14	14.05	Call	Currency Future	1,637.0000	1,703.0000	4.032	0	0	0
13/02/2009	£ / R	2009/09/14	14.05	Put	Currency Future	737.0000	684.0000	(7.191)	0	0	0
13/02/2009	£ / R	2009/09/14	15.90	Put	Currency Future	1,840.0000	1,760.0000	(4.348)	0	0	0
13/02/2009	£ / R	2009/09/14	15.85	Call	Currency Future	907.0000	947.0000	4.410	0	0	0
13/02/2009	£ / R	2009/09/14	15.55	Put	Currency Future	1,613.0000	1,539.0000	(4.588)	0	0	0
13/02/2009	£ / R	2009/09/14	16.10	Put	Currency Future	1,972.0000	1,891.0000	(4.108)	0	0	0
13/02/2009	£ / R	2009/09/14	15.55	Call	Currency Future	1,013.0000	1,058.0000	4.442	0	0	0
13/02/2009	£ / R	2009/09/14	16.10	Call	Currency Future	823.0000	860.0000	4.496	0	0	0
13/02/2009	£ / R	2009/09/14	15.90	Call	Currency Future	890.0000	929.0000	4.382	0	0	0
13/02/2009	€ / R	2009/03/16			Currency Future	13.0022	13.0304	0.217	12.9800	12.9800	5,904
13/02/2009	€ / R	2009/03/16	13.65	Put	Currency Future	865.0000	838.0000	(3.121)	0	0	0
13/02/2009	€ / R	2009/03/16	11.45	Call	Currency Future	1,587.0000	1,611.0000	1.512	0	0	0
13/02/2009	€ / R	2009/03/16	14.10	Put	Currency Future	1,240.0000	1,212.0000	(2.258)	0	0	0
13/02/2009	€ / R	2009/03/16	10.30	Call	Currency Future	2,711.0000	2,738.0000	0.996	0	0	0
13/02/2009	€ / R	2009/03/16	17.00	Put	Currency Future	4,005.0000	3,976.0000	(0.724)	0	0	0
13/02/2009	€ / R	2009/03/16	15.65	Call	Currency Future	36.0000	36.0000	-	0	0	0
13/02/2009	€ / R	2009/03/16	12.25	Call	Currency Future	881.0000	900.0000	2.157	0	0	0
13/02/2009	€ / R	2009/03/16	13.10	Call	Currency Future	367.0000	372.0000	1.362	0	0	0
13/02/2009	€ / R	2009/03/16	16.80	Put	Currency Future	3,807.0000	3,778.0000	(0.762)	0	0	0
13/02/2009	€ / R	2009/03/16	14.20	Call	Currency Future	130.0000	130.0000	-	0	0	0
13/02/2009	€ / R	2009/03/16	10.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/02/2009	€ / R	2009/03/16	17.00	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/02/2009	€ / R	2009/03/16	14.85	Put	Currency Future	1,904.0000	1,876.0000	(1.471)	0	0	0
13/02/2009	€ / R	2009/03/16	16.80	Call	Currency Future	9.0000	9.0000	-	0	0	0
13/02/2009	€ / R	2009/03/16	14.20	Put	Currency Future	1,328.0000	1,299.0000	(2.184)	0	0	0
13/02/2009	€ / R	2009/03/16	11.90	Call	Currency Future	1,168.0000	1,190.0000	1.884	0	0	0
13/02/2009	€ / R	2009/03/16	14.60	Put	Currency Future	1,676.0000	1,648.0000	(1.671)	0	0	0
13/02/2009	€ / R	2009/03/16	15.65	Put	Currency Future	2,684.0000	2,655.0000	(1.080)	0	0	0
13/02/2009	€ / R	2009/03/16	13.10	Put	Currency Future	465.0000	442.0000	(4.946)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	16.60	Put	Currency Future	3,610.0000	3,581.0000	(0.803)	0	0	0
13/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,928.0000	2,900.0000	(0.956)	0	0	0
13/02/2009	€ / R 2009/03/16	15.40	Call	Currency Future	39.0000	39.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.85	Call	Currency Future	57.0000	56.0000	(1.754)	0	0	0
13/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	239.0000	241.0000	0.837	0	0	0
13/02/2009	€ / R 2009/03/16	11.00	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
13/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/02/2009	€ / R 2009/03/16	17.75	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	10.85	Call	Currency Future	2,170.0000	2,195.0000	1.152	0	0	0
13/02/2009	€ / R 2009/03/16	9.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	11.00	Call	Currency Future	2,023.0000	2,048.0000	1.236	0	0	0
13/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	136.0000	136.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	15.40	Put	Currency Future	2,437.0000	2,408.0000	(1.190)	0	0	0
13/02/2009	€ / R 2009/03/16	10.05	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
13/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	787.0000	760.0000	(3.431)	0	0	0
13/02/2009	€ / R 2009/03/16	10.20	Put	Currency Future	8.0000	6.0000	(25.000)	0	0	0
13/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
13/02/2009	€ / R 2009/03/16	16.95	Put	Currency Future	3,955.0000	3,927.0000	(0.708)	0	0	0
13/02/2009	€ / R 2009/03/16	10.85	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
13/02/2009	€ / R 2009/03/16	12.00	Put	Currency Future	80.0000	74.0000	(7.500)	0	0	0
13/02/2009	€ / R 2009/03/16	12.95	Put	Currency Future	377.0000	360.0000	(4.509)	0	0	0
13/02/2009	€ / R 2009/03/16	15.80	Put	Currency Future	2,832.0000	2,804.0000	(0.989)	0	0	0
13/02/2009	€ / R 2009/03/16	13.90	Put	Currency Future	1,069.0000	1,041.0000	(2.619)	0	0	0
13/02/2009	€ / R 2009/03/16	9.50	Call	Currency Future	3,502.0000	3,531.0000	0.828	0	0	0
13/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,170.0000	3,141.0000	(0.915)	0	0	0
13/02/2009	€ / R 2009/03/16	11.90	Call	Currency Future	1,168.0000	1,190.0000	1.884	0	0	0
13/02/2009	€ / R 2009/03/16	15.00	Call	Currency Future	46.0000	46.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.60	Call	Currency Future	12.0000	12.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
13/02/2009	€ / R 2009/03/16	11.15	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
13/02/2009	€ / R 2009/03/16	12.25	Put	Currency Future	129.0000	120.0000	(6.977)	0	0	0
13/02/2009	€ / R 2009/03/16	15.00	Put	Currency Future	2,044.0000	2,016.0000	(1.370)	0	0	0
13/02/2009	€ / R 2009/03/16	9.40	Call	Currency Future	3,602.0000	3,630.0000	0.777	0	0	0
13/02/2009	€ / R 2009/03/16	10.20	Call	Currency Future	2,810.0000	2,837.0000	0.961	0	0	0
13/02/2009	€ / R 2009/03/16	14.35	Call	Currency Future	108.0000	108.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	11.90	Put	Currency Future	65.0000	60.0000	(7.692)	0	0	0
13/02/2009	€ / R 2009/03/16	16.20	Put	Currency Future	3,219.0000	3,190.0000	(0.901)	0	0	0
13/02/2009	€ / R 2009/03/16	15.80	Call	Currency Future	35.0000	34.0000	(2.857)	0	0	0
13/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,683.0000	1,708.0000	1.485	0	0	0
13/02/2009	€ / R 2009/03/16	15.15	Call	Currency Future	43.0000	43.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
13/02/2009	€ / R 2009/03/16	10.00	Call	Currency Future	3,006.0000	3,033.0000	0.898	0	0	0
13/02/2009	€ / R 2009/03/16	14.40	Put	Currency Future	1,499.0000	1,471.0000	(1.868)	0	0	0
13/02/2009	€ / R 2009/03/16	16.95	Call	Currency Future	7.0000	7.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	331.0000	315.0000	(4.834)	0	0	0
13/02/2009	€ / R 2009/03/16	12.90	Call	Currency Future	456.0000	467.0000	2.412	0	0	0
13/02/2009	€ / R 2009/03/16	15.15	Put	Currency Future	2,191.0000	2,163.0000	(1.278)	0	0	0
13/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	217.0000	218.0000	0.461	0	0	0
13/02/2009	€ / R 2009/03/16	16.20	Call	Currency Future	21.0000	20.0000	(4.762)	0	0	0
13/02/2009	€ / R 2009/03/16	10.30	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
13/02/2009	€ / R 2009/03/16	14.40	Call	Currency Future	101.0000	101.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
13/02/2009	€ / R 2009/03/16	14.65	Call	Currency Future	74.0000	73.0000	(1.351)	0	0	0
13/02/2009	€ / R 2009/03/16	15.95	Call	Currency Future	29.0000	28.0000	(3.448)	0	0	0
13/02/2009	€ / R 2009/03/16	12.00	Call	Currency Future	1,082.0000	1,104.0000	2.033	0	0	0
13/02/2009	€ / R 2009/03/16	12.95	Call	Currency Future	430.0000	441.0000	2.558	0	0	0
13/02/2009	€ / R 2009/03/16	15.60	Call	Currency Future	37.0000	36.0000	(2.703)	0	0	0
13/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	770.0000	787.0000	2.208	0	0	0
13/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,388.0000	2,359.0000	(1.214)	0	0	0
13/02/2009	€ / R 2009/03/16	15.95	Put	Currency Future	2,976.0000	2,948.0000	(0.941)	0	0	0
13/02/2009	€ / R 2009/03/16	15.60	Put	Currency Future	2,635.0000	2,606.0000	(1.101)	0	0	0
13/02/2009	€ / R 2009/03/16	10.80	Put	Currency Future	16.0000	14.0000	(12.500)	0	0	0
13/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	10.05	Call	Currency Future	2,956.0000	2,984.0000	0.947	0	0	0
13/02/2009	€ / R 2009/03/16	12.85	Put	Currency Future	331.0000	315.0000	(4.834)	0	0	0
13/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
13/02/2009	€ / R 2009/03/16	10.80	Call	Currency Future	2,219.0000	2,244.0000	1.127	0	0	0
13/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	40.0000	40.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	12.70	Call	Currency Future	570.0000	584.0000	2.456	0	0	0
13/02/2009	€ / R 2009/03/16	14.35	Put	Currency Future	1,456.0000	1,427.0000	(1.992)	0	0	0
13/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	483.0000	495.0000	2.484	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	825.0000	799.0000	(3.152)	0	0	0
13/02/2009	€ / R 2009/03/16	13.20	Call	Currency Future	334.0000	338.0000	1.198	0	0	0
13/02/2009	€ / R 2009/03/16	10.00	Put	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	13.60	Put	Currency Future	825.0000	799.0000	(3.152)	0	0	0
13/02/2009	€ / R 2009/03/16	11.40	Put	Currency Future	33.0000	29.0000	(12.121)	0	0	0
13/02/2009	€ / R 2009/03/16	12.70	Put	Currency Future	268.0000	254.0000	(5.224)	0	0	0
13/02/2009	€ / R 2009/03/16	16.75	Put	Currency Future	3,758.0000	3,729.0000	(0.772)	0	0	0
13/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	167.0000	157.0000	(5.988)	0	0	0
13/02/2009	€ / R 2009/03/16	13.60	Call	Currency Future	227.0000	229.0000	0.881	0	0	0
13/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,415.0000	2,441.0000	1.077	0	0	0
13/02/2009	€ / R 2009/03/16	16.45	Put	Currency Future	3,463.0000	3,434.0000	(0.837)	0	0	0
13/02/2009	€ / R 2009/03/16	12.90	Put	Currency Future	354.0000	337.0000	(4.802)	0	0	0
13/02/2009	€ / R 2009/03/16	16.75	Call	Currency Future	10.0000	10.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	13.20	Put	Currency Future	532.0000	507.0000	(4.699)	0	0	0
13/02/2009	€ / R 2009/03/16	14.80	Put	Currency Future	1,858.0000	1,830.0000	(1.507)	0	0	0
13/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,027.0000	999.0000	(2.726)	0	0	0
13/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/02/2009	€ / R 2009/03/16	16.45	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
13/02/2009	€ / R 2009/03/16	12.45	Call	Currency Future	734.0000	751.0000	2.316	0	0	0
13/02/2009	€ / R 2009/03/16	14.80	Call	Currency Future	61.0000	60.0000	(1.639)	0	0	0
13/02/2009	€ / R 2009/03/16	17.35	Put	Currency Future	4,352.0000	4,324.0000	(0.643)	0	0	0
13/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,880.0000	2,852.0000	(0.972)	0	0	0
13/02/2009	€ / R 2009/03/16	11.20	Call	Currency Future	1,828.0000	1,853.0000	1.368	0	0	0
13/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	960.0000	980.0000	2.083	0	0	0
13/02/2009	€ / R 2009/03/16	16.40	Put	Currency Future	3,414.0000	3,385.0000	(0.849)	0	0	0
13/02/2009	€ / R 2009/03/16	14.65	Put	Currency Future	1,721.0000	1,693.0000	(1.627)	0	0	0
13/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	107.0000	99.0000	(7.477)	0	0	0
13/02/2009	€ / R 2009/03/16	16.40	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,284.0000	1,255.0000	(2.259)	0	0	0
13/02/2009	€ / R 2009/03/16	12.85	Call	Currency Future	483.0000	495.0000	2.484	0	0	0
13/02/2009	€ / R 2009/03/16	15.20	Call	Currency Future	43.0000	42.0000	(2.326)	0	0	0
13/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,000.0000	1,021.0000	2.100	0	0	0
13/02/2009	€ / R 2009/03/16	10.30	Call	Currency Future	2,711.0000	2,738.0000	0.996	0	0	0
13/02/2009	€ / R 2009/03/16	14.00	Put	Currency Future	1,153.0000	1,125.0000	(2.428)	0	0	0
13/02/2009	€ / R 2009/03/16	15.25	Call	Currency Future	42.0000	41.0000	(2.381)	0	0	0
13/02/2009	€ / R 2009/03/16	15.20	Put	Currency Future	2,240.0000	2,212.0000	(1.250)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
13/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	142.0000	142.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	179.0000	180.0000	0.559	0	0	0
13/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/02/2009	€ / R 2009/03/16	11.20	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
13/02/2009	€ / R 2009/03/16	16.70	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
13/02/2009	€ / R 2009/03/16	17.35	Call	Currency Future	4.0000	4.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	15.25	Put	Currency Future	2,289.0000	2,261.0000	(1.223)	0	0	0
13/02/2009	€ / R 2009/03/16	16.00	Call	Currency Future	27.0000	26.0000	(3.704)	0	0	0
13/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	115.0000	115.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.00	Call	Currency Future	156.0000	156.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.55	Put	Currency Future	3,561.0000	3,532.0000	(0.814)	0	0	0
13/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/02/2009	€ / R 2009/03/16	11.10	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
13/02/2009	€ / R 2009/03/16	16.55	Call	Currency Future	13.0000	13.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,907.0000	2,934.0000	0.929	0	0	0
13/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,041.0000	1,062.0000	2.017	0	0	0
13/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	231.0000	218.0000	(5.628)	0	0	0
13/02/2009	€ / R 2009/03/16	11.10	Call	Currency Future	1,926.0000	1,951.0000	1.298	0	0	0
13/02/2009	€ / R 2009/03/16	14.45	Put	Currency Future	1,543.0000	1,514.0000	(1.879)	0	0	0
13/02/2009	€ / R 2009/03/16	15.75	Put	Currency Future	2,783.0000	2,754.0000	(1.042)	0	0	0
13/02/2009	€ / R 2009/03/16	13.00	Put	Currency Future	402.0000	385.0000	(4.229)	0	0	0
13/02/2009	€ / R 2009/03/16	16.00	Put	Currency Future	3,025.0000	2,996.0000	(0.959)	0	0	0
13/02/2009	€ / R 2009/03/16	16.70	Put	Currency Future	3,708.0000	3,680.0000	(0.755)	0	0	0
13/02/2009	€ / R 2009/03/16	14.45	Call	Currency Future	95.0000	95.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.55	Put	Currency Future	1,632.0000	1,603.0000	(1.777)	0	0	0
13/02/2009	€ / R 2009/03/16	17.75	Put	Currency Future	4,750.0000	4,722.0000	(0.589)	0	0	0
13/02/2009	€ / R 2009/03/16	13.00	Call	Currency Future	405.0000	415.0000	2.469	0	0	0
13/02/2009	€ / R 2009/03/16	10.40	Put	Currency Future	10.0000	8.0000	(20.000)	0	0	0
13/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
13/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,413.0000	1,384.0000	(2.052)	0	0	0
13/02/2009	€ / R 2009/03/16	13.90	Call	Currency Future	171.0000	171.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	10.95	Call	Currency Future	2,072.0000	2,097.0000	1.207	0	0	0
13/02/2009	€ / R 2009/03/16	10.40	Call	Currency Future	2,612.0000	2,639.0000	1.034	0	0	0
13/02/2009	€ / R 2009/03/16	12.10	Call	Currency Future	1,000.0000	1,021.0000	2.100	0	0	0
13/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	633.0000	648.0000	2.370	0	0	0

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13/02/2009	€ / R 2009/03/16	15.10	Put	Currency Future	2,142.0000	2,114.0000	(1.307)	0	0	0
13/02/2009	€ / R 2009/03/16	14.15	Call	Currency Future	136.0000	136.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	11.40	Call	Currency Future	1,635.0000	1,659.0000	1.468	0	0	0
13/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,856.0000	3,828.0000	(0.726)	0	0	0
13/02/2009	€ / R 2009/03/16	12.10	Put	Currency Future	98.0000	90.0000	(8.163)	0	0	0
13/02/2009	€ / R 2009/03/16	15.10	Call	Currency Future	44.0000	44.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.55	Call	Currency Future	84.0000	83.0000	(1.190)	0	0	0
13/02/2009	€ / R 2009/03/16	10.95	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
13/02/2009	€ / R 2009/03/16	10.45	Call	Currency Future	2,563.0000	2,589.0000	1.014	0	0	0
13/02/2009	€ / R 2009/03/16	12.45	Put	Currency Future	182.0000	171.0000	(6.044)	0	0	0
13/02/2009	€ / R 2009/03/16	15.90	Put	Currency Future	2,928.0000	2,900.0000	(0.956)	0	0	0
13/02/2009	€ / R 2009/03/16	14.90	Put	Currency Future	1,951.0000	1,922.0000	(1.486)	0	0	0
13/02/2009	€ / R 2009/03/16	14.95	Put	Currency Future	1,997.0000	1,969.0000	(1.402)	0	0	0
13/02/2009	€ / R 2009/03/16	10.45	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/02/2009	€ / R 2009/03/16	15.90	Call	Currency Future	31.0000	30.0000	(3.226)	0	0	0
13/02/2009	€ / R 2009/03/16	11.25	Call	Currency Future	1,780.0000	1,805.0000	1.404	0	0	0
13/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	154.0000	144.0000	(6.494)	0	0	0
13/02/2009	€ / R 2009/03/16	13.25	Put	Currency Future	566.0000	541.0000	(4.417)	0	0	0
13/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
13/02/2009	€ / R 2009/03/16	14.05	Put	Currency Future	1,197.0000	1,168.0000	(2.423)	0	0	0
13/02/2009	€ / R 2009/03/16	14.95	Call	Currency Future	50.0000	49.0000	(2.000)	0	0	0
13/02/2009	€ / R 2009/03/16	11.25	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
13/02/2009	€ / R 2009/03/16	15.75	Call	Currency Future	35.0000	35.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.05	Call	Currency Future	25.0000	25.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	10.10	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/02/2009	€ / R 2009/03/16	16.30	Call	Currency Future	18.0000	18.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.15	Put	Currency Future	1,284.0000	1,255.0000	(2.259)	0	0	0
13/02/2009	€ / R 2009/03/16	13.55	Put	Currency Future	787.0000	760.0000	(3.431)	0	0	0
13/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/02/2009	€ / R 2009/03/16	12.50	Call	Currency Future	699.0000	716.0000	2.432	0	0	0
13/02/2009	€ / R 2009/03/16	13.25	Call	Currency Future	318.0000	322.0000	1.258	0	0	0
13/02/2009	€ / R 2009/03/16	16.30	Put	Currency Future	3,316.0000	3,287.0000	(0.875)	0	0	0
13/02/2009	€ / R 2009/03/16	16.05	Put	Currency Future	3,073.0000	3,044.0000	(0.944)	0	0	0
13/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
13/02/2009	€ / R 2009/03/16	9.80	Call	Currency Future	3,203.0000	3,231.0000	0.874	0	0	0
13/02/2009	€ / R 2009/03/16	14.90	Call	Currency Future	53.0000	53.0000	-	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	11.15	Call	Currency Future	1,877.0000	1,902.0000	1.332	0	0	0
13/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	843.0000	862.0000	2.254	0	0	0
13/02/2009	€ / R 2009/03/16	9.80	Put	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	12.50	Put	Currency Future	197.0000	185.0000	(6.091)	0	0	0
13/02/2009	€ / R 2009/03/16	10.60	Call	Currency Future	2,415.0000	2,441.0000	1.077	0	0	0
13/02/2009	€ / R 2009/03/16	14.05	Call	Currency Future	149.0000	149.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	15.50	Put	Currency Future	2,536.0000	2,507.0000	(1.144)	0	0	0
13/02/2009	€ / R 2009/03/16	13.55	Call	Currency Future	239.0000	241.0000	0.837	0	0	0
13/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	806.0000	824.0000	2.233	0	0	0
13/02/2009	€ / R 2009/03/16	14.60	Call	Currency Future	79.0000	78.0000	(1.266)	0	0	0
13/02/2009	€ / R 2009/03/16	12.20	Call	Currency Future	920.0000	940.0000	2.174	0	0	200
13/02/2009	€ / R 2009/03/16	10.60	Put	Currency Future	13.0000	11.0000	(15.385)	0	0	0
13/02/2009	€ / R 2009/03/16	12.20	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
13/02/2009	€ / R 2009/03/16	15.50	Call	Currency Future	38.0000	37.0000	(2.632)	0	0	0
13/02/2009	€ / R 2009/03/16	13.35	Call	Currency Future	290.0000	293.0000	1.034	0	0	0
13/02/2009	€ / R 2009/03/16	14.70	Put	Currency Future	1,767.0000	1,738.0000	(1.641)	0	0	0
13/02/2009	€ / R 2009/03/16	14.70	Call	Currency Future	69.0000	69.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	13.65	Put	Currency Future	865.0000	838.0000	(3.121)	0	0	0
13/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	666.0000	681.0000	2.252	0	0	0
13/02/2009	€ / R 2009/03/16	10.15	Put	Currency Future	6.0000	5.0000	(16.667)	0	0	0
13/02/2009	€ / R 2009/03/16	13.65	Call	Currency Future	217.0000	218.0000	0.461	0	0	0
13/02/2009	€ / R 2009/03/16	10.15	Call	Currency Future	2,859.0000	2,885.0000	0.909	0	0	0
13/02/2009	€ / R 2009/03/16	14.60	Put	Currency Future	1,676.0000	1,648.0000	(1.671)	0	0	0
13/02/2009	€ / R 2009/03/16	13.35	Put	Currency Future	638.0000	612.0000	(4.075)	0	0	0
13/02/2009	€ / R 2009/03/16	16.50	Call	Currency Future	14.0000	14.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	9.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	€ / R 2009/03/16	9.90	Call	Currency Future	3,104.0000	3,132.0000	0.902	0	0	0
13/02/2009	€ / R 2009/03/16	10.70	Put	Currency Future	14.0000	12.0000	(14.286)	0	0	0
13/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	249.0000	235.0000	(5.622)	0	0	0
13/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	602.0000	576.0000	(4.319)	0	0	0
13/02/2009	€ / R 2009/03/16	17.30	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
13/02/2009	€ / R 2009/03/16	10.70	Call	Currency Future	2,317.0000	2,342.0000	1.079	0	0	0
13/02/2009	€ / R 2009/03/16	15.70	Call	Currency Future	36.0000	35.0000	(2.778)	0	0	0
13/02/2009	€ / R 2009/03/16	9.85	Call	Currency Future	3,154.0000	3,182.0000	0.888	0	0	0
13/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	213.0000	201.0000	(5.634)	0	0	0
13/02/2009	€ / R 2009/03/16	15.70	Put	Currency Future	2,733.0000	2,705.0000	(1.025)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	9.85	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	601.0000	616.0000	2.496	0	0	0
13/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	304.0000	307.0000	0.987	0	0	0
13/02/2009	€ / R 2009/03/16	17.30	Put	Currency Future	4,302.0000	4,274.0000	(0.651)	0	0	0
13/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,366.0000	2,392.0000	1.099	0	0	0
13/02/2009	€ / R 2009/03/16	13.80	Put	Currency Future	986.0000	958.0000	(2.840)	0	0	0
13/02/2009	€ / R 2009/03/16	18.10	Put	Currency Future	5,099.0000	5,071.0000	(0.549)	0	0	0
13/02/2009	€ / R 2009/03/16	14.50	Put	Currency Future	1,587.0000	1,558.0000	(1.827)	0	0	0
13/02/2009	€ / R 2009/03/16	14.50	Call	Currency Future	89.0000	89.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	12.55	Call	Currency Future	666.0000	681.0000	2.252	0	0	0
13/02/2009	€ / R 2009/03/16	11.30	Put	Currency Future	29.0000	26.0000	(10.345)	0	0	0
13/02/2009	€ / R 2009/03/16	13.80	Call	Currency Future	188.0000	188.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.50	Put	Currency Future	3,512.0000	3,483.0000	(0.826)	0	0	0
13/02/2009	€ / R 2009/03/16	11.30	Call	Currency Future	1,732.0000	1,756.0000	1.386	0	0	0
13/02/2009	€ / R 2009/03/16	15.30	Call	Currency Future	41.0000	40.0000	(2.439)	0	0	0
13/02/2009	€ / R 2009/03/16	16.10	Call	Currency Future	24.0000	23.0000	(4.167)	0	0	0
13/02/2009	€ / R 2009/03/16	15.30	Put	Currency Future	2,339.0000	2,310.0000	(1.240)	0	0	0
13/02/2009	€ / R 2009/03/16	12.75	Put	Currency Future	288.0000	273.0000	(5.208)	0	0	0
13/02/2009	€ / R 2009/03/16	10.10	Call	Currency Future	2,907.0000	2,934.0000	0.929	0	0	0
13/02/2009	€ / R 2009/03/16	12.65	Put	Currency Future	249.0000	235.0000	(5.622)	0	0	0
13/02/2009	€ / R 2009/03/16	18.10	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.10	Put	Currency Future	3,121.0000	3,093.0000	(0.897)	0	0	0
13/02/2009	€ / R 2009/03/16	12.75	Call	Currency Future	540.0000	553.0000	2.407	0	0	0
13/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,121.0000	2,146.0000	1.179	0	0	0
13/02/2009	€ / R 2009/03/16	12.55	Put	Currency Future	213.0000	201.0000	(5.634)	0	0	0
13/02/2009	€ / R 2009/03/16	10.50	Put	Currency Future	11.0000	9.0000	(18.182)	0	0	0
13/02/2009	€ / R 2009/03/16	12.65	Call	Currency Future	601.0000	616.0000	2.496	0	0	0
13/02/2009	€ / R 2009/03/16	9.70	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
13/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,486.0000	2,458.0000	(1.126)	0	0	0
13/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,211.0000	1,234.0000	1.899	0	0	0
13/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
13/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
13/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
13/02/2009	€ / R 2009/03/16	10.50	Call	Currency Future	2,513.0000	2,540.0000	1.074	0	0	0
13/02/2009	€ / R 2009/03/16	12.35	Call	Currency Future	806.0000	824.0000	2.233	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	16.25	Call	Currency Future	19.0000	19.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	511.0000	524.0000	2.544	0	0	0
13/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	433.0000	410.0000	(5.312)	0	0	0
13/02/2009	€ / R 2009/03/16	10.35	Call	Currency Future	2,662.0000	2,688.0000	0.977	0	0	0
13/02/2009	€ / R 2009/03/16	13.70	Put	Currency Future	904.0000	877.0000	(2.987)	0	0	0
13/02/2009	€ / R 2009/03/16	16.25	Put	Currency Future	3,267.0000	3,239.0000	(0.857)	0	0	0
13/02/2009	€ / R 2009/03/16	13.70	Call	Currency Future	207.0000	208.0000	0.483	0	0	0
13/02/2009	€ / R 2009/03/16	13.50	Call	Currency Future	251.0000	253.0000	0.797	0	0	0
13/02/2009	€ / R 2009/03/16	9.70	Call	Currency Future	3,303.0000	3,331.0000	0.848	0	0	0
13/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,396.0000	1,420.0000	1.719	0	0	0
13/02/2009	€ / R 2009/03/16	13.75	Put	Currency Future	945.0000	917.0000	(2.963)	0	0	0
13/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	309.0000	293.0000	(5.178)	0	0	0
13/02/2009	€ / R 2009/03/16	13.75	Call	Currency Future	197.0000	198.0000	0.508	0	0	0
13/02/2009	€ / R 2009/03/16	10.35	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/02/2009	€ / R 2009/03/16	14.30	Put	Currency Future	1,413.0000	1,384.0000	(2.052)	0	0	0
13/02/2009	€ / R 2009/03/16	13.50	Put	Currency Future	749.0000	722.0000	(3.605)	0	0	0
13/02/2009	€ / R 2009/03/16	12.35	Put	Currency Future	154.0000	144.0000	(6.494)	0	0	0
13/02/2009	€ / R 2009/03/16	14.30	Call	Currency Future	115.0000	115.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	385.0000	390.0000	1.299	0	0	0
13/02/2009	€ / R 2009/03/16	12.60	Call	Currency Future	633.0000	648.0000	2.370	0	0	0
13/02/2009	€ / R 2009/03/16	12.80	Call	Currency Future	511.0000	524.0000	2.544	0	0	0
13/02/2009	€ / R 2009/03/16	13.40	Put	Currency Future	674.0000	649.0000	(3.709)	0	0	0
13/02/2009	€ / R 2009/03/16	13.40	Call	Currency Future	277.0000	279.0000	0.722	0	0	0
13/02/2009	€ / R 2009/03/16	13.30	Call	Currency Future	304.0000	307.0000	0.987	0	0	0
13/02/2009	€ / R 2009/03/16	14.10	Put	Currency Future	1,240.0000	1,212.0000	(2.258)	0	0	0
13/02/2009	€ / R 2009/03/16	14.10	Call	Currency Future	142.0000	142.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	12.80	Put	Currency Future	309.0000	293.0000	(5.178)	0	0	0
13/02/2009	€ / R 2009/03/16	13.30	Put	Currency Future	602.0000	576.0000	(4.319)	0	0	0
13/02/2009	€ / R 2009/03/16	13.45	Call	Currency Future	263.0000	266.0000	1.141	0	0	0
13/02/2009	€ / R 2009/03/16	12.60	Put	Currency Future	231.0000	218.0000	(5.628)	0	0	0
13/02/2009	€ / R 2009/03/16	13.45	Put	Currency Future	711.0000	685.0000	(3.657)	0	0	0
13/02/2009	€ / R 2009/03/16	13.85	Call	Currency Future	179.0000	180.0000	0.559	0	0	0
13/02/2009	€ / R 2009/03/16	13.85	Put	Currency Future	1,027.0000	999.0000	(2.726)	0	0	0
13/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,255.0000	1,278.0000	1.833	0	0	0
13/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
13/02/2009	€ / R 2009/03/16	12.40	Call	Currency Future	770.0000	787.0000	2.208	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	12.40	Put	Currency Future	167.0000	157.0000	(5.988)	0	0	0
13/02/2009	€ / R 2009/03/16	11.55	Call	Currency Future	1,491.0000	1,515.0000	1.610	0	0	0
13/02/2009	€ / R 2009/03/16	11.55	Put	Currency Future	39.0000	35.0000	(10.256)	0	0	0
13/02/2009	€ / R 2009/03/16	12.30	Put	Currency Future	141.0000	131.0000	(7.092)	0	0	0
13/02/2009	€ / R 2009/03/16	11.65	Call	Currency Future	1,396.0000	1,420.0000	1.719	0	0	0
13/02/2009	€ / R 2009/03/16	11.75	Call	Currency Future	1,302.0000	1,325.0000	1.767	0	0	0
13/02/2009	€ / R 2009/03/16	11.75	Put	Currency Future	50.0000	45.0000	(10.000)	0	0	0
13/02/2009	€ / R 2009/03/16	11.65	Put	Currency Future	44.0000	40.0000	(9.091)	0	0	0
13/02/2009	€ / R 2009/03/16	12.30	Call	Currency Future	843.0000	862.0000	2.254	0	0	0
13/02/2009	€ / R 2009/03/16	11.80	Put	Currency Future	53.0000	48.0000	(9.434)	0	0	0
13/02/2009	€ / R 2009/03/16	11.80	Call	Currency Future	1,255.0000	1,278.0000	1.833	0	0	0
13/02/2009	€ / R 2009/03/16	11.50	Call	Currency Future	1,539.0000	1,563.0000	1.559	0	0	0
13/02/2009	€ / R 2009/03/16	11.50	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
13/02/2009	€ / R 2009/03/16	11.60	Call	Currency Future	1,444.0000	1,468.0000	1.662	0	0	0
13/02/2009	€ / R 2009/03/16	11.60	Put	Currency Future	41.0000	37.0000	(9.756)	0	0	0
13/02/2009	€ / R 2009/03/16	11.85	Call	Currency Future	1,211.0000	1,234.0000	1.899	0	0	0
13/02/2009	€ / R 2009/03/16	11.70	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
13/02/2009	€ / R 2009/03/16	11.70	Call	Currency Future	1,349.0000	1,373.0000	1.779	0	0	0
13/02/2009	€ / R 2009/03/16	11.85	Put	Currency Future	59.0000	54.0000	(8.475)	0	0	0
13/02/2009	€ / R 2009/03/16	11.95	Call	Currency Future	1,125.0000	1,147.0000	1.956	0	0	0
13/02/2009	€ / R 2009/03/16	11.95	Put	Currency Future	72.0000	66.0000	(8.333)	0	0	0
13/02/2009	€ / R 2009/03/16	12.05	Call	Currency Future	1,041.0000	1,062.0000	2.017	0	0	0
13/02/2009	€ / R 2009/03/16	12.05	Put	Currency Future	89.0000	82.0000	(7.865)	0	0	0
13/02/2009	€ / R 2009/03/16	12.15	Call	Currency Future	960.0000	980.0000	2.083	0	0	0
13/02/2009	€ / R 2009/03/16	12.15	Put	Currency Future	107.0000	99.0000	(7.477)	0	0	0
13/02/2009	€ / R 2009/03/16	16.15	Put	Currency Future	3,170.0000	3,141.0000	(0.915)	0	0	0
13/02/2009	€ / R 2009/03/16	15.35	Put	Currency Future	2,388.0000	2,359.0000	(1.214)	0	0	0
13/02/2009	€ / R 2009/03/16	15.35	Call	Currency Future	40.0000	40.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.15	Call	Currency Future	22.0000	22.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	11.35	Put	Currency Future	31.0000	27.0000	(12.903)	0	0	0
13/02/2009	€ / R 2009/03/16	10.25	Call	Currency Future	2,760.0000	2,787.0000	0.978	0	0	0
13/02/2009	€ / R 2009/03/16	10.55	Put	Currency Future	12.0000	10.0000	(16.667)	0	0	0
13/02/2009	€ / R 2009/03/16	16.65	Put	Currency Future	3,659.0000	3,631.0000	(0.765)	0	0	0
13/02/2009	€ / R 2009/03/16	17.10	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	17.10	Put	Currency Future	4,104.0000	4,075.0000	(0.707)	0	0	0
13/02/2009	€ / R 2009/03/16	10.90	Call	Currency Future	2,121.0000	2,146.0000	1.179	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/03/16	10.90	Put	Currency Future	19.0000	16.0000	(15.789)	0	0	0
13/02/2009	€ / R 2009/03/16	16.65	Call	Currency Future	11.0000	11.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	15.85	Put	Currency Future	2,880.0000	2,852.0000	(0.972)	0	0	0
13/02/2009	€ / R 2009/03/16	15.85	Call	Currency Future	33.0000	32.0000	(3.030)	0	0	0
13/02/2009	€ / R 2009/03/16	15.05	Put	Currency Future	2,093.0000	2,065.0000	(1.338)	0	0	0
13/02/2009	€ / R 2009/03/16	10.25	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
13/02/2009	€ / R 2009/03/16	11.05	Call	Currency Future	1,974.0000	1,999.0000	1.266	0	0	0
13/02/2009	€ / R 2009/03/16	16.85	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/02/2009	€ / R 2009/03/16	11.05	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
13/02/2009	€ / R 2009/03/16	14.25	Put	Currency Future	1,370.0000	1,341.0000	(2.117)	0	0	0
13/02/2009	€ / R 2009/03/16	15.05	Call	Currency Future	45.0000	45.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	14.25	Call	Currency Future	122.0000	122.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	16.85	Put	Currency Future	3,856.0000	3,828.0000	(0.726)	0	0	0
13/02/2009	€ / R 2009/03/16	17.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	17.65	Put	Currency Future	4,650.0000	4,622.0000	(0.602)	0	0	0
13/02/2009	€ / R 2009/03/16	17.05	Call	Currency Future	6.0000	6.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	17.05	Put	Currency Future	4,054.0000	4,026.0000	(0.691)	0	0	0
13/02/2009	€ / R 2009/03/16	15.45	Put	Currency Future	2,486.0000	2,458.0000	(1.126)	0	0	0
13/02/2009	€ / R 2009/03/16	10.55	Call	Currency Future	2,464.0000	2,490.0000	1.055	0	0	0
13/02/2009	€ / R 2009/03/16	11.35	Call	Currency Future	1,683.0000	1,708.0000	1.485	0	0	0
13/02/2009	€ / R 2009/03/16	15.45	Call	Currency Future	39.0000	38.0000	(2.564)	0	0	0
13/02/2009	€ / R 2009/03/16	13.05	Call	Currency Future	385.0000	390.0000	1.299	0	0	0
13/02/2009	€ / R 2009/03/16	17.60	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	€ / R 2009/03/16	17.60	Put	Currency Future	4,601.0000	4,572.0000	(0.630)	0	0	0
13/02/2009	€ / R 2009/03/16	13.05	Put	Currency Future	433.0000	410.0000	(5.312)	0	0	0
13/02/2009	€ / R 2009/03/16	10.65	Call	Currency Future	2,366.0000	2,392.0000	1.099	0	0	0
13/02/2009	€ / R 2009/03/16	11.45	Call	Currency Future	1,587.0000	1,611.0000	1.512	0	0	0
13/02/2009	€ / R 2009/03/16	11.45	Put	Currency Future	35.0000	31.0000	(11.429)	0	0	0
13/02/2009	€ / R 2009/03/16	10.65	Put	Currency Future	14.0000	11.0000	(21.429)	0	0	0
13/02/2009	€ / R 2009/06/12			Currency Future	13.2046	13.2350	0.230	0.0000	0.0000	2,900
13/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	489.0000	465.0000	(4.908)	0	0	0
13/02/2009	€ / R 2009/06/12	14.65	Put	Currency Future	1,757.0000	1,731.0000	(1.480)	0	0	0
13/02/2009	€ / R 2009/06/12	14.85	Call	Currency Future	270.0000	273.0000	1.111	0	0	0
13/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	997.0000	976.0000	(2.106)	0	0	0
13/02/2009	€ / R 2009/06/12	15.05	Call	Currency Future	232.0000	236.0000	1.724	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,388.0000	1,397.0000	0.648	0	0	0
13/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	557.0000	565.0000	1.436	0	0	0
13/02/2009	€ / R 2009/06/12	14.35	Put	Currency Future	1,531.0000	1,506.0000	(1.633)	0	0	0
13/02/2009	€ / R 2009/06/12	14.85	Put	Currency Future	1,915.0000	1,888.0000	(1.410)	0	0	0
13/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	283.0000	262.0000	(7.420)	0	0	0
13/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	522.0000	529.0000	1.341	0	0	0
13/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	442.0000	448.0000	1.357	0	0	0
13/02/2009	€ / R 2009/06/12	15.05	Put	Currency Future	2,078.0000	2,051.0000	(1.299)	0	0	0
13/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,044.0000	1,050.0000	0.575	0	0	0
13/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,152.0000	1,130.0000	(1.910)	0	0	0
13/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	652.0000	661.0000	1.380	0	0	0
13/02/2009	€ / R 2009/06/12	14.95	Call	Currency Future	250.0000	254.0000	1.600	0	0	0
13/02/2009	€ / R 2009/06/12	12.20	Put	Currency Future	313.0000	291.0000	(7.029)	0	0	0
13/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	854.0000	834.0000	(2.342)	0	0	0
13/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,217.0000	1,194.0000	(1.890)	0	0	0
13/02/2009	€ / R 2009/06/12	14.55	Call	Currency Future	335.0000	340.0000	1.493	0	0	0
13/02/2009	€ / R 2009/06/12	12.20	Call	Currency Future	1,318.0000	1,326.0000	0.607	0	0	0
13/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	758.0000	769.0000	1.451	0	0	0
13/02/2009	€ / R 2009/06/12	14.65	Call	Currency Future	312.0000	316.0000	1.282	0	0	0
13/02/2009	€ / R 2009/06/12	14.95	Put	Currency Future	1,996.0000	1,969.0000	(1.353)	0	0	0
13/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	621.0000	597.0000	(3.865)	0	0	0
13/02/2009	€ / R 2009/06/12	14.25	Call	Currency Future	413.0000	419.0000	1.453	0	0	0
13/02/2009	€ / R 2009/06/12	14.75	Call	Currency Future	290.0000	294.0000	1.379	0	0	0
13/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	473.0000	479.0000	1.268	0	0	0
13/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	824.0000	831.0000	0.850	0	0	0
13/02/2009	€ / R 2009/06/12	14.55	Put	Currency Future	1,680.0000	1,655.0000	(1.488)	0	0	0
13/02/2009	€ / R 2009/06/12	13.35	Call	Currency Future	736.0000	747.0000	1.495	0	0	0
13/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,027.0000	1,006.0000	(2.045)	0	0	0
13/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	280.0000	284.0000	1.429	0	0	0
13/02/2009	€ / R 2009/06/12	14.45	Put	Currency Future	1,605.0000	1,580.0000	(1.558)	0	0	0
13/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	925.0000	932.0000	0.757	0	0	0
13/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	910.0000	889.0000	(2.308)	0	0	0
13/02/2009	€ / R 2009/06/12	14.75	Put	Currency Future	1,836.0000	1,809.0000	(1.471)	0	0	0
13/02/2009	€ / R 2009/06/12	13.20	Put	Currency Future	800.0000	776.0000	(3.000)	0	0	0
13/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	269.0000	249.0000	(7.435)	0	0	0
13/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	714.0000	724.0000	1.401	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/06/12	12.45	Call	Currency Future	1,154.0000	1,160.0000	0.520	0	0	0
13/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	632.0000	641.0000	1.424	0	0	0
13/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,568.0000	1,543.0000	(1.594)	0	0	0
13/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	740.0000	716.0000	(3.243)	0	0	0
13/02/2009	€ / R 2009/06/12	12.45	Put	Currency Future	399.0000	375.0000	(6.015)	0	0	0
13/02/2009	€ / R 2009/06/12	13.40	Put	Currency Future	910.0000	889.0000	(2.308)	0	0	0
13/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,387.0000	1,363.0000	(1.730)	0	0	0
13/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	323.0000	328.0000	1.548	0	0	0
13/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	844.0000	851.0000	0.829	0	0	0
13/02/2009	€ / R 2009/06/12	14.25	Put	Currency Future	1,458.0000	1,434.0000	(1.646)	0	0	0
13/02/2009	€ / R 2009/06/12	14.35	Call	Currency Future	386.0000	391.0000	1.295	0	0	0
13/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,719.0000	1,693.0000	(1.513)	0	0	0
13/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	372.0000	378.0000	1.613	0	0	0
13/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,424.0000	1,434.0000	0.702	0	0	0
13/02/2009	€ / R 2009/06/12	13.35	Put	Currency Future	881.0000	862.0000	(2.157)	0	0	0
13/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	362.0000	338.0000	(6.630)	0	0	0
13/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	769.0000	746.0000	(2.991)	0	0	0
13/02/2009	€ / R 2009/06/12	13.20	Call	Currency Future	804.0000	811.0000	0.871	0	0	0
13/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,318.0000	1,294.0000	(1.821)	0	0	0
13/02/2009	€ / R 2009/06/12	13.40	Call	Currency Future	714.0000	724.0000	1.401	0	0	0
13/02/2009	€ / R 2009/06/12	13.85	Call	Currency Future	539.0000	547.0000	1.484	0	0	0
13/02/2009	€ / R 2009/06/12	13.85	Put	Currency Future	1,184.0000	1,162.0000	(1.858)	0	0	0
13/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	457.0000	464.0000	1.532	0	0	0
13/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	260.0000	264.0000	1.538	0	0	0
13/02/2009	€ / R 2009/06/12	14.15	Put	Currency Future	1,387.0000	1,363.0000	(1.730)	0	0	0
13/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,353.0000	1,329.0000	(1.774)	0	0	0
13/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,955.0000	1,929.0000	(1.330)	0	0	0
13/02/2009	€ / R 2009/06/12	14.70	Put	Currency Future	1,796.0000	1,770.0000	(1.448)	0	0	0
13/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	192.0000	195.0000	1.563	0	0	0
13/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,494.0000	1,470.0000	(1.606)	0	0	0
13/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,287.0000	2,260.0000	(1.181)	0	0	0
13/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,250.0000	1,257.0000	0.560	0	0	0
13/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	948.0000	954.0000	0.633	0	0	0
13/02/2009	€ / R 2009/06/12	14.10	Put	Currency Future	1,353.0000	1,329.0000	(1.774)	0	0	0
13/02/2009	€ / R 2009/06/12	12.90	Call	Currency Future	925.0000	932.0000	0.757	0	0	0
13/02/2009	€ / R 2009/06/12	12.25	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	593.0000	569.0000	(4.047)	0	0	0
13/02/2009	€ / R 2009/06/12	14.70	Call	Currency Future	301.0000	305.0000	1.329	0	0	0
13/02/2009	€ / R 2009/06/12	14.45	Call	Currency Future	360.0000	365.0000	1.389	0	0	0
13/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	345.0000	322.0000	(6.667)	0	0	0
13/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	566.0000	542.0000	(4.240)	0	0	0
13/02/2009	€ / R 2009/06/12	14.10	Call	Currency Future	457.0000	464.0000	1.532	0	0	0
13/02/2009	€ / R 2009/06/12	15.20	Put	Currency Future	2,203.0000	2,175.0000	(1.271)	0	0	0
13/02/2009	€ / R 2009/06/12	15.20	Call	Currency Future	207.0000	210.0000	1.449	0	0	0
13/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,216.0000	1,223.0000	0.576	0	0	0
13/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	971.0000	977.0000	0.618	0	0	0
13/02/2009	€ / R 2009/06/12	12.90	Put	Currency Future	621.0000	597.0000	(3.865)	0	0	0
13/02/2009	€ / R 2009/06/12	13.15	Call	Currency Future	824.0000	831.0000	0.850	0	0	0
13/02/2009	€ / R 2009/06/12	13.90	Put	Currency Future	1,217.0000	1,194.0000	(1.890)	0	0	0
13/02/2009	€ / R 2009/06/12	12.35	Put	Currency Future	362.0000	338.0000	(6.630)	0	0	0
13/02/2009	€ / R 2009/06/12	13.45	Call	Currency Future	693.0000	703.0000	1.443	0	0	0
13/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,423.0000	1,398.0000	(1.757)	0	0	0
13/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,875.0000	1,849.0000	(1.387)	0	0	0
13/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,089.0000	1,067.0000	(2.020)	0	0	0
13/02/2009	€ / R 2009/06/12	12.50	Call	Currency Future	1,125.0000	1,131.0000	0.533	0	0	0
13/02/2009	€ / R 2009/06/12	13.50	Call	Currency Future	672.0000	682.0000	1.488	0	0	0
13/02/2009	€ / R 2009/06/12	13.10	Call	Currency Future	844.0000	851.0000	0.829	0	0	0
13/02/2009	€ / R 2009/06/12	14.90	Put	Currency Future	1,955.0000	1,929.0000	(1.330)	0	0	0
13/02/2009	€ / R 2009/06/12	13.90	Call	Currency Future	522.0000	529.0000	1.341	0	0	0
13/02/2009	€ / R 2009/06/12	12.50	Put	Currency Future	420.0000	396.0000	(5.714)	0	0	0
13/02/2009	€ / R 2009/06/12	13.50	Put	Currency Future	967.0000	947.0000	(2.068)	0	0	0
13/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	427.0000	433.0000	1.405	0	0	0
13/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	593.0000	602.0000	1.518	0	0	0
13/02/2009	€ / R 2009/06/12	14.15	Call	Currency Future	442.0000	448.0000	1.357	0	0	0
13/02/2009	€ / R 2009/06/12	12.35	Call	Currency Future	1,216.0000	1,223.0000	0.576	0	0	0
13/02/2009	€ / R 2009/06/12	13.15	Put	Currency Future	769.0000	746.0000	(2.991)	0	0	0
13/02/2009	€ / R 2009/06/12	14.50	Put	Currency Future	1,643.0000	1,617.0000	(1.582)	0	0	0
13/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	399.0000	405.0000	1.504	0	0	0
13/02/2009	€ / R 2009/06/12	15.00	Put	Currency Future	2,037.0000	2,010.0000	(1.325)	0	0	0
13/02/2009	€ / R 2009/06/12	13.25	Call	Currency Future	781.0000	792.0000	1.408	0	0	0
13/02/2009	€ / R 2009/06/12	13.80	Put	Currency Future	1,152.0000	1,130.0000	(1.910)	0	0	0
13/02/2009	€ / R 2009/06/12	15.10	Call	Currency Future	224.0000	227.0000	1.339	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/06/12	12.75	Put	Currency Future	540.0000	515.0000	(4.630)	0	0	0
13/02/2009	€ / R 2009/06/12	13.25	Put	Currency Future	826.0000	807.0000	(2.300)	0	0	0
13/02/2009	€ / R 2009/06/12	14.90	Call	Currency Future	260.0000	264.0000	1.538	0	0	0
13/02/2009	€ / R 2009/06/12	15.10	Put	Currency Future	2,119.0000	2,092.0000	(1.274)	0	0	0
13/02/2009	€ / R 2009/06/12	13.45	Put	Currency Future	938.0000	918.0000	(2.132)	0	0	0
13/02/2009	€ / R 2009/06/12	13.80	Call	Currency Future	557.0000	565.0000	1.436	0	0	0
13/02/2009	€ / R 2009/06/12	15.00	Call	Currency Future	241.0000	245.0000	1.660	0	0	0
13/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,097.0000	1,103.0000	0.547	0	0	0
13/02/2009	€ / R 2009/06/12	14.80	Put	Currency Future	1,875.0000	1,849.0000	(1.387)	0	0	0
13/02/2009	€ / R 2009/06/12	12.75	Call	Currency Future	994.0000	1,000.0000	0.604	0	0	0
13/02/2009	€ / R 2009/06/12	14.50	Call	Currency Future	347.0000	352.0000	1.441	0	0	0
13/02/2009	€ / R 2009/06/12	14.80	Call	Currency Future	280.0000	284.0000	1.429	0	0	0
13/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	443.0000	418.0000	(5.643)	0	0	0
13/02/2009	€ / R 2009/06/12	12.85	Put	Currency Future	593.0000	569.0000	(4.047)	0	0	0
13/02/2009	€ / R 2009/06/12	14.60	Put	Currency Future	1,719.0000	1,693.0000	(1.513)	0	0	0
13/02/2009	€ / R 2009/06/12	12.25	Call	Currency Future	1,283.0000	1,291.0000	0.624	0	0	0
13/02/2009	€ / R 2009/06/12	12.85	Call	Currency Future	948.0000	954.0000	0.633	0	0	0
13/02/2009	€ / R 2009/06/12	14.40	Put	Currency Future	1,568.0000	1,543.0000	(1.594)	0	0	0
13/02/2009	€ / R 2009/06/12	14.05	Call	Currency Future	473.0000	479.0000	1.268	0	0	0
13/02/2009	€ / R 2009/06/12	14.60	Call	Currency Future	323.0000	328.0000	1.548	0	0	0
13/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	864.0000	870.0000	0.694	0	0	0
13/02/2009	€ / R 2009/06/12	14.40	Call	Currency Future	372.0000	378.0000	1.613	0	0	0
13/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,352.0000	1,361.0000	0.666	0	0	0
13/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,058.0000	1,036.0000	(2.079)	0	0	0
13/02/2009	€ / R 2009/06/12	14.30	Call	Currency Future	399.0000	405.0000	1.504	0	0	0
13/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	298.0000	276.0000	(7.383)	0	0	0
13/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	612.0000	621.0000	1.471	0	0	0
13/02/2009	€ / R 2009/06/12	14.30	Put	Currency Future	1,494.0000	1,470.0000	(1.606)	0	0	0
13/02/2009	€ / R 2009/06/12	14.05	Put	Currency Future	1,318.0000	1,294.0000	(1.821)	0	0	0
13/02/2009	€ / R 2009/06/12	11.65	Call	Currency Future	1,728.0000	1,742.0000	0.810	0	0	0
13/02/2009	€ / R 2009/06/12	11.65	Put	Currency Future	173.0000	157.0000	(9.249)	0	0	0
13/02/2009	€ / R 2009/06/12	15.50	Put	Currency Future	2,460.0000	2,431.0000	(1.179)	0	0	0
13/02/2009	€ / R 2009/06/12	12.05	Put	Currency Future	269.0000	249.0000	(7.435)	0	0	0
13/02/2009	€ / R 2009/06/12	12.95	Put	Currency Future	650.0000	626.0000	(3.692)	0	0	0
13/02/2009	€ / R 2009/06/12	15.60	Call	Currency Future	152.0000	154.0000	1.316	0	0	0
13/02/2009	€ / R 2009/06/12	12.05	Call	Currency Future	1,424.0000	1,434.0000	0.702	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	709.0000	685.0000	(3.385)	0	0	0
13/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,572.0000	1,584.0000	0.763	0	0	0
13/02/2009	€ / R 2009/06/12	15.30	Call	Currency Future	192.0000	195.0000	1.563	0	0	0
13/02/2009	€ / R 2009/06/12	13.60	Call	Currency Future	632.0000	641.0000	1.424	0	0	0
13/02/2009	€ / R 2009/06/12	15.30	Put	Currency Future	2,287.0000	2,260.0000	(1.181)	0	0	0
13/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,070.0000	1,076.0000	0.561	0	0	0
13/02/2009	€ / R 2009/06/12	12.65	Call	Currency Future	1,044.0000	1,050.0000	0.575	0	0	0
13/02/2009	€ / R 2009/06/12	14.00	Put	Currency Future	1,284.0000	1,261.0000	(1.791)	0	0	0
13/02/2009	€ / R 2009/06/12	15.60	Put	Currency Future	2,547.0000	2,519.0000	(1.099)	0	0	0
13/02/2009	€ / R 2009/06/12	12.65	Put	Currency Future	489.0000	465.0000	(4.908)	0	0	0
13/02/2009	€ / R 2009/06/12	13.60	Put	Currency Future	1,027.0000	1,006.0000	(2.045)	0	0	0
13/02/2009	€ / R 2009/06/12	15.50	Call	Currency Future	164.0000	166.0000	1.220	0	0	0
13/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	217.0000	199.0000	(8.295)	0	0	0
13/02/2009	€ / R 2009/06/12	14.00	Call	Currency Future	489.0000	496.0000	1.431	0	0	0
13/02/2009	€ / R 2009/06/12	15.40	Call	Currency Future	178.0000	180.0000	1.124	0	0	0
13/02/2009	€ / R 2009/06/12	13.95	Put	Currency Future	1,250.0000	1,227.0000	(1.840)	0	0	0
13/02/2009	€ / R 2009/06/12	15.40	Put	Currency Future	2,373.0000	2,345.0000	(1.180)	0	0	0
13/02/2009	€ / R 2009/06/12	13.95	Call	Currency Future	505.0000	512.0000	1.386	0	0	0
13/02/2009	€ / R 2009/06/12	13.30	Put	Currency Future	854.0000	834.0000	(2.342)	0	0	0
13/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	465.0000	441.0000	(5.161)	0	0	0
13/02/2009	€ / R 2009/06/12	13.55	Call	Currency Future	652.0000	661.0000	1.380	0	0	0
13/02/2009	€ / R 2009/06/12	13.55	Put	Currency Future	997.0000	976.0000	(2.106)	0	0	0
13/02/2009	€ / R 2009/06/12	13.30	Call	Currency Future	758.0000	769.0000	1.451	0	0	0
13/02/2009	€ / R 2009/06/12	12.95	Call	Currency Future	904.0000	911.0000	0.774	0	0	0
13/02/2009	€ / R 2009/06/12	13.70	Put	Currency Future	1,089.0000	1,067.0000	(2.020)	0	0	0
13/02/2009	€ / R 2009/06/12	13.10	Put	Currency Future	740.0000	716.0000	(3.243)	0	0	0
13/02/2009	€ / R 2009/06/12	13.00	Put	Currency Future	679.0000	655.0000	(3.535)	0	0	0
13/02/2009	€ / R 2009/06/12	13.70	Call	Currency Future	593.0000	602.0000	1.518	0	0	0
13/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,184.0000	1,190.0000	0.507	0	0	0
13/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	379.0000	355.0000	(6.332)	0	0	0
13/02/2009	€ / R 2009/06/12	12.80	Call	Currency Future	971.0000	977.0000	0.618	0	0	0
13/02/2009	€ / R 2009/06/12	12.80	Put	Currency Future	566.0000	542.0000	(4.240)	0	0	0
13/02/2009	€ / R 2009/06/12	13.00	Call	Currency Future	884.0000	890.0000	0.679	0	0	0
13/02/2009	€ / R 2009/06/12	13.65	Put	Currency Future	1,058.0000	1,036.0000	(2.079)	0	0	0
13/02/2009	€ / R 2009/06/12	12.30	Put	Currency Future	345.0000	322.0000	(6.667)	0	0	0
13/02/2009	€ / R 2009/06/12	13.65	Call	Currency Future	612.0000	621.0000	1.471	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/06/12	12.30	Call	Currency Future	1,250.0000	1,257.0000	0.560	0	0	0
13/02/2009	€ / R 2009/06/12	13.75	Put	Currency Future	1,120.0000	1,098.0000	(1.964)	0	0	0
13/02/2009	€ / R 2009/06/12	13.05	Call	Currency Future	864.0000	870.0000	0.694	0	0	0
13/02/2009	€ / R 2009/06/12	13.05	Put	Currency Future	709.0000	685.0000	(3.385)	0	0	0
13/02/2009	€ / R 2009/06/12	13.75	Call	Currency Future	575.0000	583.0000	1.391	0	0	0
13/02/2009	€ / R 2009/06/12	12.70	Put	Currency Future	514.0000	489.0000	(4.864)	0	0	0
13/02/2009	€ / R 2009/06/12	12.70	Call	Currency Future	1,018.0000	1,024.0000	0.589	0	0	0
13/02/2009	€ / R 2009/06/12	12.10	Put	Currency Future	283.0000	262.0000	(7.420)	0	0	0
13/02/2009	€ / R 2009/06/12	12.60	Call	Currency Future	1,070.0000	1,076.0000	0.561	0	0	0
13/02/2009	€ / R 2009/06/12	12.10	Call	Currency Future	1,388.0000	1,397.0000	0.648	0	0	0
13/02/2009	€ / R 2009/06/12	12.60	Put	Currency Future	465.0000	441.0000	(5.161)	0	0	0
13/02/2009	€ / R 2009/06/12	12.15	Call	Currency Future	1,352.0000	1,361.0000	0.666	0	0	0
13/02/2009	€ / R 2009/06/12	11.80	Call	Currency Future	1,610.0000	1,623.0000	0.807	0	0	0
13/02/2009	€ / R 2009/06/12	12.55	Call	Currency Future	1,097.0000	1,103.0000	0.547	0	0	0
13/02/2009	€ / R 2009/06/12	12.15	Put	Currency Future	298.0000	276.0000	(7.383)	0	0	0
13/02/2009	€ / R 2009/06/12	12.40	Put	Currency Future	379.0000	355.0000	(6.332)	0	0	0
13/02/2009	€ / R 2009/06/12	11.75	Call	Currency Future	1,649.0000	1,662.0000	0.788	0	0	0
13/02/2009	€ / R 2009/06/12	11.75	Put	Currency Future	194.0000	177.0000	(8.763)	0	0	0
13/02/2009	€ / R 2009/06/12	11.85	Call	Currency Future	1,572.0000	1,584.0000	0.763	0	0	0
13/02/2009	€ / R 2009/06/12	11.85	Put	Currency Future	217.0000	199.0000	(8.295)	0	0	0
13/02/2009	€ / R 2009/06/12	12.40	Call	Currency Future	1,184.0000	1,190.0000	0.507	0	0	0
13/02/2009	€ / R 2009/06/12	11.95	Put	Currency Future	242.0000	223.0000	(7.851)	0	0	0
13/02/2009	€ / R 2009/06/12	11.95	Call	Currency Future	1,497.0000	1,508.0000	0.735	0	0	0
13/02/2009	€ / R 2009/06/12	12.55	Put	Currency Future	443.0000	418.0000	(5.643)	0	0	0
13/02/2009	€ / R 2009/06/12	12.00	Put	Currency Future	255.0000	236.0000	(7.451)	0	0	0
13/02/2009	€ / R 2009/06/12	11.90	Put	Currency Future	230.0000	211.0000	(8.261)	0	0	0
13/02/2009	€ / R 2009/06/12	11.70	Call	Currency Future	1,688.0000	1,702.0000	0.829	0	0	0
13/02/2009	€ / R 2009/06/12	11.70	Put	Currency Future	183.0000	167.0000	(8.743)	0	0	0
13/02/2009	€ / R 2009/06/12	12.00	Call	Currency Future	1,460.0000	1,471.0000	0.753	0	0	0
13/02/2009	€ / R 2009/06/12	11.90	Call	Currency Future	1,534.0000	1,546.0000	0.782	0	0	0
13/02/2009	€ / R 2009/06/12	11.80	Put	Currency Future	206.0000	188.0000	(8.738)	0	0	0
13/02/2009	€ / R 2009/06/12	14.20	Put	Currency Future	1,423.0000	1,398.0000	(1.757)	0	0	0
13/02/2009	€ / R 2009/06/12	14.20	Call	Currency Future	427.0000	433.0000	1.405	0	0	0
13/02/2009	€ / R 2009/09/14			Currency Future	13.3901	13.4216	0.235	0.0000	0.0000	72
13/02/2009	€ / R 2009/09/14	13.55	Call	Currency Future	1,027.0000	1,034.0000	0.682	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/09/14	14.50	Call	Currency Future	674.0000	677.0000	0.445	0	0	0
13/02/2009	€ / R 2009/09/14	12.80	Put	Currency Future	737.0000	710.0000	(3.664)	0	0	0
13/02/2009	€ / R 2009/09/14	13.55	Put	Currency Future	1,187.0000	1,163.0000	(2.022)	0	0	0
13/02/2009	€ / R 2009/09/14	14.60	Put	Currency Future	1,853.0000	1,824.0000	(1.565)	0	0	0
13/02/2009	€ / R 2009/09/14	12.90	Call	Currency Future	1,283.0000	1,289.0000	0.468	0	0	0
13/02/2009	€ / R 2009/09/14	14.05	Call	Currency Future	827.0000	831.0000	0.484	0	0	0
13/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,006.0000	1,013.0000	0.696	0	0	0
13/02/2009	€ / R 2009/09/14	13.60	Call	Currency Future	1,006.0000	1,013.0000	0.696	0	0	0
13/02/2009	€ / R 2009/09/14	14.15	Put	Currency Future	1,550.0000	1,523.0000	(1.742)	0	0	0
13/02/2009	€ / R 2009/09/14	14.50	Put	Currency Future	1,784.0000	1,755.0000	(1.626)	0	0	0
13/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,216.0000	1,191.0000	(2.056)	0	0	0
13/02/2009	€ / R 2009/09/14	14.15	Call	Currency Future	790.0000	795.0000	0.633	0	0	0
13/02/2009	€ / R 2009/09/14	14.60	Call	Currency Future	643.0000	646.0000	0.467	0	0	0
13/02/2009	€ / R 2009/09/14	12.90	Put	Currency Future	793.0000	767.0000	(3.279)	0	0	0
13/02/2009	€ / R 2009/09/14	13.60	Put	Currency Future	1,216.0000	1,191.0000	(2.056)	0	0	0
13/02/2009	€ / R 2009/09/14	12.80	Call	Currency Future	1,327.0000	1,332.0000	0.377	0	0	0
13/02/2009	€ / R 2009/09/14	14.25	Put	Currency Future	1,615.0000	1,588.0000	(1.672)	0	0	0
13/02/2009	€ / R 2009/09/14	14.25	Call	Currency Future	755.0000	760.0000	0.662	0	0	0
13/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,086.0000	1,093.0000	0.645	0	0	0
13/02/2009	€ / R 2009/09/14	14.05	Put	Currency Future	1,486.0000	1,460.0000	(1.750)	0	0	0
13/02/2009	€ / R 2009/09/14	14.85	Put	Currency Future	2,031.0000	2,002.0000	(1.428)	0	0	0
13/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	738.0000	742.0000	0.542	0	0	0
13/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,096.0000	1,071.0000	(2.281)	0	0	0
13/02/2009	€ / R 2009/09/14	13.40	Call	Currency Future	1,086.0000	1,093.0000	0.645	0	0	0
13/02/2009	€ / R 2009/09/14	14.85	Call	Currency Future	571.0000	574.0000	0.525	0	0	0
13/02/2009	€ / R 2009/09/14	14.40	Put	Currency Future	1,715.0000	1,687.0000	(1.633)	0	0	0
13/02/2009	€ / R 2009/09/14	14.40	Call	Currency Future	705.0000	709.0000	0.567	0	0	0
13/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,648.0000	1,621.0000	(1.638)	0	0	0
13/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,034.0000	1,010.0000	(2.321)	0	0	0
13/02/2009	€ / R 2009/09/14	13.40	Put	Currency Future	1,096.0000	1,071.0000	(2.281)	0	0	0
13/02/2009	€ / R 2009/09/14	12.70	Call	Currency Future	1,373.0000	1,378.0000	0.364	0	0	0
13/02/2009	€ / R 2009/09/14	13.20	Put	Currency Future	974.0000	949.0000	(2.567)	0	0	0
13/02/2009	€ / R 2009/09/14	13.20	Call	Currency Future	1,164.0000	1,171.0000	0.601	0	0	0
13/02/2009	€ / R 2009/09/14	13.75	Call	Currency Future	943.0000	949.0000	0.636	0	0	0
13/02/2009	€ / R 2009/09/14	13.30	Put	Currency Future	1,034.0000	1,010.0000	(2.321)	0	0	0
13/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,124.0000	1,131.0000	0.623	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	€ / R 2009/09/14	13.75	Put	Currency Future	1,303.0000	1,277.0000	(1.995)	0	0	0
13/02/2009	€ / R 2009/09/14	12.70	Put	Currency Future	683.0000	656.0000	(3.953)	0	0	0
13/02/2009	€ / R 2009/09/14	13.30	Call	Currency Future	1,124.0000	1,131.0000	0.623	0	0	0
13/02/2009	€ / R 2009/09/14	13.05	Call	Currency Future	1,222.0000	1,228.0000	0.491	0	0	0
13/02/2009	€ / R 2009/09/14	13.70	Call	Currency Future	964.0000	970.0000	0.622	0	0	0
13/02/2009	€ / R 2009/09/14	13.00	Call	Currency Future	1,242.0000	1,248.0000	0.483	0	0	0
13/02/2009	€ / R 2009/09/14	13.00	Put	Currency Future	852.0000	827.0000	(2.934)	0	0	0
13/02/2009	€ / R 2009/09/14	13.05	Put	Currency Future	882.0000	857.0000	(2.834)	0	0	0
13/02/2009	€ / R 2009/09/14	13.70	Put	Currency Future	1,273.0000	1,248.0000	(1.964)	0	0	0
13/02/2009	€ / R 2009/09/14	14.10	Call	Currency Future	808.0000	813.0000	0.619	0	0	0
13/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,518.0000	1,491.0000	(1.779)	0	0	0
13/02/2009	€ / R 2009/09/14	13.95	Put	Currency Future	1,424.0000	1,398.0000	(1.826)	0	0	0
13/02/2009	€ / R 2009/09/14	13.45	Call	Currency Future	1,067.0000	1,075.0000	0.750	0	0	0
13/02/2009	€ / R 2009/09/14	14.00	Call	Currency Future	845.0000	850.0000	0.592	0	0	0
13/02/2009	€ / R 2009/09/14	13.45	Put	Currency Future	1,127.0000	1,103.0000	(2.130)	0	0	0
13/02/2009	€ / R 2009/09/14	14.00	Put	Currency Future	1,455.0000	1,429.0000	(1.787)	0	0	0
13/02/2009	€ / R 2009/09/14	13.95	Call	Currency Future	864.0000	869.0000	0.579	0	0	0
13/02/2009	€ / R 2009/09/14	13.85	Call	Currency Future	903.0000	908.0000	0.554	0	0	0
13/02/2009	€ / R 2009/09/14	13.85	Put	Currency Future	1,363.0000	1,337.0000	(1.908)	0	0	0
13/02/2009	€ / R 2009/09/14	13.80	Call	Currency Future	923.0000	929.0000	0.650	0	0	0
13/02/2009	€ / R 2009/09/14	14.20	Put	Currency Future	1,583.0000	1,555.0000	(1.769)	0	0	0
13/02/2009	€ / R 2009/09/14	13.80	Put	Currency Future	1,333.0000	1,307.0000	(1.950)	0	0	0
13/02/2009	€ / R 2009/09/14	14.20	Call	Currency Future	773.0000	777.0000	0.517	0	0	0
13/02/2009	€ / R 2009/09/14	13.10	Put	Currency Future	912.0000	887.0000	(2.741)	0	0	0
13/02/2009	€ / R 2009/09/14	13.50	Call	Currency Future	1,049.0000	1,057.0000	0.763	0	0	0
13/02/2009	€ / R 2009/09/14	13.50	Put	Currency Future	1,159.0000	1,135.0000	(2.071)	0	0	0
13/02/2009	€ / R 2009/09/14	13.10	Call	Currency Future	1,202.0000	1,209.0000	0.582	0	0	0
13/02/2009	€ / R 2009/09/14	13.65	Call	Currency Future	985.0000	991.0000	0.609	0	0	0
13/02/2009	€ / R 2009/09/14	13.65	Put	Currency Future	1,244.0000	1,219.0000	(2.010)	0	0	0
13/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,393.0000	1,367.0000	(1.866)	0	0	0
13/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	883.0000	889.0000	0.680	0	0	0
13/02/2009	€ / R 2009/09/14	13.90	Put	Currency Future	1,393.0000	1,367.0000	(1.866)	0	0	0
13/02/2009	€ / R 2009/09/14	13.90	Call	Currency Future	883.0000	889.0000	0.680	0	0	0
13/02/2009	€ / R 2009/09/14	14.30	Put	Currency Future	1,648.0000	1,621.0000	(1.638)	0	0	0
13/02/2009	€ / R 2009/09/14	14.30	Call	Currency Future	738.0000	742.0000	0.542	0	0	0
13/02/2009	€ / R 2009/09/14	14.10	Put	Currency Future	1,518.0000	1,491.0000	(1.779)	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
13/02/2009	€ / R	2009/09/14	13.80	Put	Currency Future	1,333.0000	1,307.0000	(1.950)	0	0	0
13/02/2009	€ / R	2009/09/14	14.10	Call	Currency Future	808.0000	813.0000	0.619	0	0	0
13/02/2009	€ / R	2009/09/14	13.80	Call	Currency Future	923.0000	929.0000	0.650	0	0	0
13/02/2009	€ / R	2009/09/14	14.40	Call	Currency Future	705.0000	709.0000	0.567	0	0	0
13/02/2009	€ / R	2009/09/14	14.40	Put	Currency Future	1,715.0000	1,687.0000	(1.633)	0	0	0
13/02/2009	AL13	2009/05/07			Index Future	0.0000	243.0890	100.000	0.0000	0.0000	0
13/02/2009	ALBI	2009/05/07			Index Future	291.8930	293.7550	0.638	293.7400	293.7400	503
13/02/2009	ALBI	2009/08/06			Index Future	299.5160	301.4240	0.637	0.0000	0.0000	0
13/02/2009	ALBI	2009/11/05			Index Future	305.9510	304.6080	(0.439)	0.0000	0.0000	0
13/02/2009	CRD1	2009/05/07			Index Future	126.0690	126.3900	0.255	0.0000	0.0000	0
13/02/2009	CRD1	2009/08/06			Index Future	129.1730	129.5020	0.255	0.0000	0.0000	2
13/02/2009	CRD1	2009/11/05			Index Future	131.9000	132.2390	0.257	0.0000	0.0000	0
13/02/2009	GOVI	2009/05/07			jGovi	294.5915	296.3165	0.586	0.0000	0.0000	186
13/02/2009	GOVI	2009/08/06			jGovi	301.8435	303.6140	0.587	0.0000	0.0000	0
13/02/2009	GOVI	2009/11/05			jGovi	308.2175	310.0310	0.588	0.0000	0.0000	0
13/02/2009	ILBI	2009/05/07			Index Future	338.7520	338.7520	-	0.0000	0.0000	2
13/02/2009	ILBI	2009/08/06			Index Future	347.2500	347.2500	-	0.0000	0.0000	0
13/02/2009	ILBI	2009/11/05			Index Future	350.6130	350.7890	0.050	0.0000	0.0000	0
13/02/2009	J153	2010/08/31			jSwap	8.8880	8.9300	0.473	0.0000	0.0000	0
13/02/2009	J157	2015/09/15			jSwap	8.8840	8.7630	(1.362)	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
13/02/2009	J186	2026/12/21			jSwap	8.2420	8.1050	(1.662)	0.0000	0.0000	0
13/02/2009	J201	2014/12/22			jSwap	8.6510	8.5410	(1.272)	0.0000	0.0000	0
13/02/2009	J203	2017/09/15			jSwap	8.9320	8.7960	(1.523)	0.0000	0.0000	0
13/02/2009	J204	2018/12/21			jSwap	8.7870	8.6450	(1.616)	0.0000	0.0000	0
13/02/2009	J207	2020/01/15			jSwap	8.7290	8.5860	(1.638)	0.0000	0.0000	0
13/02/2009	JBAR	2005/12/21			jBar	9.9960	9.9670	(0.290)	0.0000	0.0000	0
13/02/2009	JFRA	2009/05/07			jFra	7.5960	7.6580	0.816	0.0000	0.0000	0
13/02/2009	JFRA	2009/08/06			jFra	6.7430	6.8290	1.275	0.0000	0.0000	0
13/02/2009	JFRA	2009/11/05			jFra	6.9960	7.0640	0.972	0.0000	0.0000	0
13/02/2009	JN02	2009/05/07			jNote	7.4940	7.5320	0.507	0.0000	0.0000	0
13/02/2009	JN02	2009/08/06			jNote	7.5820	7.5980	0.211	0.0000	0.0000	0
13/02/2009	JN05	2009/05/07			jNote	8.2780	8.1710	(1.293)	0.0000	0.0000	0
13/02/2009	JN05	2009/08/06			jNote	8.3630	8.2410	(1.459)	0.0000	0.0000	0
13/02/2009	JN10	2009/05/07			jNote	8.5590	8.4150	(1.682)	0.0000	0.0000	0
13/02/2009	JN10	2009/08/06			jNote	8.5850	8.4350	(1.747)	0.0000	0.0000	0
13/02/2009	JROD	2009/02/27			jRod	11.0950	11.0920	(0.027)	0.0000	0.0000	0
13/02/2009	JROD	2009/03/31			jRod	10.6460	10.6400	(0.056)	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
13/02/2009	JROD	2009/04/30			jRod	10.1880	10.1760	(0.118)	0.0000	0.0000	0
13/02/2009	JROD	2009/05/29			jRod	10.4450	10.4300	(0.144)	0.0000	0.0000	0
13/02/2009	JROD	2009/06/30			jRod	9.8950	9.8630	(0.323)	0.0000	0.0000	0
13/02/2009	OTH1	2009/05/07			Index Future	280.5680	282.9690	0.856	0.0000	0.0000	0
13/02/2009	OTH1	2009/08/06			Index Future	287.4740	289.9370	0.857	0.0000	0.0000	3
13/02/2009	OTH1	2009/11/05			Index Future	293.5450	296.0650	0.858	0.0000	0.0000	0
13/02/2009	R153	2009/05/07			Bond Future	6.1510	6.1150	(0.585)	0.0000	0.0000	4,652
13/02/2009	R153	2009/05/07	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/02/2009	R153	2009/05/07	9.25	Call	Option on Bond Future	3,955.0000	4,002.0000	1.188	0	0	0
13/02/2009	R153	2009/08/06			Bond Future	5.6630	5.6130	(0.883)	0.0000	0.0000	0
13/02/2009	R153	2009/08/06	10.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
13/02/2009	R153	2009/08/06	10.00	Call	Option on Bond Future	4,476.0000	4,529.0000	1.184	0	0	0
13/02/2009	R153	2009/08/06	9.75	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
13/02/2009	R153	2009/08/06	9.75	Call	Option on Bond Future	4,229.0000	4,281.0000	1.230	0	0	0
13/02/2009	R153	2009/11/05			Bond Future	5.0990	5.0290	(1.373)	0.0000	0.0000	0
13/02/2009	R153	2009/11/05	6.50	Put	Option on Bond Future	96.0000	87.0000	(9.375)	0	0	0
13/02/2009	R153	2009/11/05	6.50	Call	Option on Bond Future	1,236.0000	1,284.0000	3.883	0	0	0
13/02/2009	R157	2009/05/07			Bond Future	7.9320	7.8390	(1.172)	0.0000	0.0000	10,895
13/02/2009	R157	2009/05/07	7.25	Call	Option on Bond Future	1,508.0000	1,666.0000	10.477	0	0	386
13/02/2009	R157	2009/05/07	7.25	Put	Option on Bond Future	5,505.0000	5,128.0000	(6.848)	0	0	0
13/02/2009	R157	2009/05/07	6.50	Put	Option on Bond Future	9,122.0000	8,657.0000	(5.098)	0	0	0
13/02/2009	R157	2009/05/07	9.00	Put	Option on Bond Future	1,008.0000	885.0000	(12.202)	0	0	0
13/02/2009	R157	2009/05/07	6.50	Call	Option on Bond Future	540.0000	610.0000	12.963	0	0	0
13/02/2009	R157	2009/05/07	9.00	Call	Option on Bond Future	6,956.0000	7,369.0000	5.937	0	0	0
13/02/2009	R157	2009/08/06			Bond Future	7.8950	7.7960	(1.254)	0.0000	0.0000	5,000
13/02/2009	R157	2009/08/06	9.25	Call	Option on Bond Future	9,199.0000	9,602.0000	4.381	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	R157	2009/08/06	9.25	Put	Option on Bond Future	1,957.0000	1,809.0000	(7.563)	0	0	0
13/02/2009	R157	2009/11/05			Bond Future	7.9220	7.8170	(1.325)	0.0000	0.0000	0
13/02/2009	R157	2009/11/05	7.50	Call	Option on Bond Future	4,441.0000	4,692.0000	5.652	0	0	0
13/02/2009	R157	2009/11/05	7.50	Put	Option on Bond Future	6,722.0000	6,410.0000	(4.641)	0	0	0
13/02/2009	R157	2010/02/04			Bond Future	7.9660	7.8530	(1.419)	0.0000	0.0000	0
13/02/2009	R157	2010/02/04	7.75	Call	Option on Bond Future	5,974.0000	6,257.0000	4.737	0	0	0
13/02/2009	R157	2010/02/04	7.75	Put	Option on Bond Future	7,086.0000	6,789.0000	(4.191)	0	0	0
13/02/2009	R186	2009/05/07			Bond Future	8.4780	8.3560	(1.439)	0.0000	0.0000	8,828
13/02/2009	R186	2009/05/07	9.00	Call	Option on Bond Future	9,124.0000	9,938.0000	8.922	0	0	0
13/02/2009	R186	2009/05/07	9.00	Put	Option on Bond Future	3,930.0000	3,478.0000	(11.501)	0	0	0
13/02/2009	R186	2009/05/07	8.00	Call	Option on Bond Future	4,083.0000	4,570.0000	11.928	0	0	2,500
13/02/2009	R186	2009/05/07	8.00	Put	Option on Bond Future	9,159.0000	8,381.0000	(8.494)	0	0	0
13/02/2009	R186	2009/05/07	6.50	Put	Option on Bond Future	23,860.0000	22,699.0000	(4.866)	0	0	0
13/02/2009	R186	2009/05/07	6.50	Call	Option on Bond Future	590.0000	695.0000	17.797	0	0	97
13/02/2009	R186	2009/08/06			Bond Future	8.4490	8.3230	(1.491)	0.0000	0.0000	2,500
13/02/2009	R186	2009/08/06	9.00	Put	Option on Bond Future	6,956.0000	6,461.0000	(7.116)	0	0	0
13/02/2009	R186	2009/08/06	9.00	Call	Option on Bond Future	12,410.0000	13,217.0000	6.503	0	0	0
13/02/2009	R186	2009/11/05			Bond Future	8.4610	8.3320	(1.525)	0.0000	0.0000	0
13/02/2009	R186	2009/11/05	9.00	Put	Option on Bond Future	9,218.0000	8,705.0000	(5.565)	0	0	5,000
13/02/2009	R186	2009/11/05	9.00	Call	Option on Bond Future	14,510.0000	15,318.0000	5.569	0	0	0
13/02/2009	R186	2009/11/05	7.50	Call	Option on Bond Future	7,512.0000	8,044.0000	7.082	0	0	5,000
13/02/2009	R186	2009/11/05	7.50	Put	Option on Bond Future	17,905.0000	17,116.0000	(4.407)	0	0	0
13/02/2009	R186	2010/02/04			Bond Future	8.4860	8.3520	(1.579)	0.0000	0.0000	0
13/02/2009	R186	2010/02/04	8.25	Call	Option on Bond Future	12,233.0000	12,941.0000	5.788	0	0	0
13/02/2009	R186	2010/02/04	8.25	Put	Option on Bond Future	14,640.0000	13,991.0000	(4.433)	0	0	0
13/02/2009	R196	2009/05/07			Bond Future	9.2350	9.2350	-	0.0000	0.0000	0
13/02/2009	R196	2009/05/07	11.00	Put	Option on Bond Future	734.0000	729.0000	(0.681)	0	0	0
13/02/2009	R196	2009/05/07	11.00	Call	Option on Bond Future	1,261.0000	1,255.0000	(0.476)	0	0	0

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13/02/2009	R201	2009/05/07			Bond Future	7.8070	7.7350	(0.922)	0.0000	0.0000	2
13/02/2009	R201	2009/05/07	9.25	Put	Option on Bond Future	511.0000	455.0000	(10.959)	0	0	0
13/02/2009	R201	2009/05/07	9.25	Call	Option on Bond Future	6,883.0000	7,158.0000	3.995	0	0	0
13/02/2009	R201	2009/08/06			Bond Future	7.7090	7.6320	(0.999)	0.0000	0.0000	0
13/02/2009	R201	2009/08/06	9.25	Call	Option on Bond Future	7,866.0000	8,126.0000	3.305	0	0	0
13/02/2009	R201	2009/08/06	9.25	Put	Option on Bond Future	1,288.0000	1,205.0000	(6.444)	0	0	0
13/02/2009	R201	2009/11/05			Bond Future	7.6890	7.6080	(1.053)	0.0000	0.0000	0
13/02/2009	R201	2009/11/05	7.50	Call	Option on Bond Future	3,997.0000	4,161.0000	4.103	0	0	0
13/02/2009	R201	2009/11/05	7.50	Put	Option on Bond Future	4,809.0000	4,626.0000	(3.805)	0	0	0
13/02/2009	R201	2010/02/04			Bond Future	7.6940	7.6070	(1.131)	0.0000	0.0000	0
13/02/2009	R201	2010/02/04	7.50	Call	Option on Bond Future	4,584.0000	4,757.0000	3.774	0	0	0
13/02/2009	R201	2010/02/04	7.50	Put	Option on Bond Future	5,383.0000	5,198.0000	(3.437)	0	0	0
13/02/2009	R203	2009/05/07			Bond Future	8.4580	8.3550	(1.218)	0.0000	0.0000	15
13/02/2009	R203	2009/05/07	9.00	Put	Option on Bond Future	2,083.0000	1,865.0000	(10.466)	0	0	0
13/02/2009	R203	2009/05/07	9.00	Call	Option on Bond Future	5,192.0000	5,579.0000	7.454	0	0	0
13/02/2009	R203	2009/08/06			Bond Future	8.4100	8.3030	(1.272)	0.0000	0.0000	0
13/02/2009	R203	2009/08/06	9.25	Call	Option on Bond Future	7,781.0000	8,185.0000	5.192	0	0	0
13/02/2009	R203	2009/08/06	9.25	Put	Option on Bond Future	3,095.0000	2,881.0000	(6.914)	0	0	0
13/02/2009	R203	2009/11/05			Bond Future	8.4290	8.3160	(1.341)	0.0000	0.0000	0
13/02/2009	R203	2009/11/05	7.50	Put	Option on Bond Future	9,389.0000	8,997.0000	(4.175)	0	0	0
13/02/2009	R203	2009/11/05	7.50	Call	Option on Bond Future	3,987.0000	4,233.0000	6.170	0	0	0
13/02/2009	R203	2010/02/04			Bond Future	8.4670	8.3500	(1.382)	0.0000	0.0000	0
13/02/2009	R203	2010/02/04	8.20	Call	Option on Bond Future	6,739.0000	7,058.0000	4.734	0	0	0
13/02/2009	R203	2010/02/04	8.20	Put	Option on Bond Future	8,216.0000	7,891.0000	(3.956)	0	0	0
13/02/2009	R204	2009/05/07			Bond Future	8.5060	8.3930	(1.328)	0.0000	0.0000	28
13/02/2009	R204	2009/05/07	7.75	Call	Option on Bond Future	1,822.0000	2,040.0000	11.965	0	0	750
13/02/2009	R204	2009/05/07	7.75	Put	Option on Bond Future	6,772.0000	6,271.0000	(7.398)	0	0	0
13/02/2009	R204	2009/05/07	8.75	Call	Option on Bond Future	4,579.0000	4,987.0000	8.910	0	0	0

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13/02/2009	R204	2009/05/07	8.75	Put	Option on Bond Future	3,048.0000	2,736.0000	(10.236)	0	0	750
13/02/2009	R204	2009/05/07	9.00	Call	Option on Bond Future	5,466.0000	5,921.0000	8.324	0	0	0
13/02/2009	R204	2009/05/07	9.00	Put	Option on Bond Future	2,400.0000	2,134.0000	(11.083)	0	0	0
13/02/2009	R204	2009/08/06			Bond Future	8.4680	8.3510	(1.382)	0.0000	0.0000	0
13/02/2009	R204	2009/08/06	9.25	Put	Option on Bond Future	3,536.0000	3,277.0000	(7.325)	0	0	0
13/02/2009	R204	2009/08/06	9.25	Call	Option on Bond Future	8,270.0000	8,746.0000	5.756	0	0	0
13/02/2009	R204	2009/11/05			Bond Future	8.4860	8.3630	(1.449)	0.0000	0.0000	0
13/02/2009	R204	2009/11/05	7.50	Call	Option on Bond Future	4,310.0000	4,602.0000	6.775	0	0	0
13/02/2009	R204	2009/11/05	7.50	Put	Option on Bond Future	10,611.0000	10,145.0000	(4.392)	0	0	0
13/02/2009	R204	2010/02/04			Bond Future	8.5200	8.3920	(1.502)	0.0000	0.0000	0
13/02/2009	R204	2010/02/04	8.20	Call	Option on Bond Future	6,995.0000	7,378.0000	5.475	0	0	0
13/02/2009	R204	2010/02/04	8.20	Put	Option on Bond Future	8,943.0000	8,553.0000	(4.361)	0	0	0
13/02/2009	R206	2009/05/07			Bond Future	7.7630	7.7010	(0.799)	0.0000	0.0000	2,037
13/02/2009	R206	2009/05/07	9.00	Call	Option on Bond Future	5,183.0000	5,370.0000	3.608	0	0	0
13/02/2009	R206	2009/05/07	9.00	Put	Option on Bond Future	571.0000	519.0000	(9.107)	0	0	0
13/02/2009	R206	2009/08/06			Bond Future	7.6490	7.5830	(0.863)	0.0000	0.0000	0
13/02/2009	R206	2009/08/06	7.00	Call	Option on Bond Future	2,016.0000	2,104.0000	4.365	0	0	300
13/02/2009	R206	2009/08/06	9.25	Put	Option on Bond Future	1,031.0000	973.0000	(5.626)	0	0	0
13/02/2009	R206	2009/08/06	9.25	Call	Option on Bond Future	6,720.0000	6,905.0000	2.753	0	0	0
13/02/2009	R206	2009/08/06	7.00	Put	Option on Bond Future	4,441.0000	4,286.0000	(3.490)	0	0	0
13/02/2009	R206	2009/11/05			Bond Future	7.6200	7.5490	(0.932)	0.0000	0.0000	0
13/02/2009	R206	2009/11/05	7.50	Put	Option on Bond Future	3,833.0000	3,703.0000	(3.392)	0	0	0
13/02/2009	R206	2009/11/05	7.50	Call	Option on Bond Future	3,410.0000	3,530.0000	3.519	0	0	0
13/02/2009	R206	2010/02/04			Bond Future	7.6170	7.5400	(1.011)	0.0000	0.0000	0
13/02/2009	R206	2010/02/04	7.50	Put	Option on Bond Future	4,313.0000	4,181.0000	(3.061)	0	0	0
13/02/2009	R206	2010/02/04	7.50	Call	Option on Bond Future	3,922.0000	4,047.0000	3.187	0	0	0
13/02/2009	R207	2009/05/07			Bond Future	8.5740	8.4200	(1.796)	0.0000	0.0000	0
13/02/2009	R207	2009/05/07	9.00	Call	Option on Bond Future	5,424.0000	6,054.0000	11.615	0	0	0

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13/02/2009	R207	2009/05/07	9.00	Put	Option on Bond Future	2,716.0000	2,340.0000	(13.844)	0	0	0
13/02/2009	R207	2009/08/06			Bond Future	8.5430	8.3830	(1.873)	0.0000	0.0000	0
13/02/2009	R207	2009/08/06	9.25	Put	Option on Bond Future	3,950.0000	3,583.0000	(9.291)	0	0	0
13/02/2009	R207	2009/08/06	9.25	Call	Option on Bond Future	8,341.0000	9,008.0000	7.997	0	0	0
13/02/2009	R207	2009/11/05			Bond Future	8.5600	8.3940	(1.939)	0.0000	0.0000	0
13/02/2009	R207	2009/11/05	7.50	Call	Option on Bond Future	4,366.0000	4,775.0000	9.368	0	0	0
13/02/2009	R207	2009/11/05	7.50	Put	Option on Bond Future	11,394.0000	10,746.0000	(5.687)	0	0	0
13/02/2009	R207	2010/02/04			Bond Future	8.5920	8.4200	(2.002)	0.0000	0.0000	0
13/02/2009	R207	2010/02/04	8.25	Call	Option on Bond Future	7,268.0000	7,809.0000	7.444	0	0	0
13/02/2009	R207	2010/02/04	8.25	Put	Option on Bond Future	9,424.0000	8,889.0000	(5.677)	0	0	0
13/02/2009	R208	2009/05/07			Bond Future	8.6370	8.4610	(2.038)	0.0000	0.0000	0
13/02/2009	R208	2009/05/07	8.75	Call	Option on Bond Future	4,428.0000	5,084.0000	14.815	0	0	0
13/02/2009	R208	2009/05/07	8.75	Put	Option on Bond Future	3,681.0000	3,156.0000	(14.262)	0	0	0
13/02/2009	R208	2009/08/06			Bond Future	8.6360	8.4560	(2.084)	0.0000	0.0000	0
13/02/2009	R208	2009/08/06	9.25	Put	Option on Bond Future	4,329.0000	3,893.0000	(10.072)	0	0	0
13/02/2009	R208	2009/08/06	9.25	Call	Option on Bond Future	8,246.0000	9,005.0000	9.204	0	0	0
13/02/2009	R208	2009/11/05			Bond Future	8.6930	8.5090	(2.117)	0.0000	0.0000	0
13/02/2009	R208	2009/11/05	7.75	Put	Option on Bond Future	11,216.0000	10,508.0000	(6.312)	0	0	0
13/02/2009	R208	2009/11/05	7.75	Call	Option on Bond Future	4,820.0000	5,313.0000	10.228	0	0	0
13/02/2009	R208	2010/02/04			Bond Future	8.7990	8.6090	(2.159)	0.0000	0.0000	0
13/02/2009	R208	2010/02/04	8.50	Call	Option on Bond Future	7,975.0000	8,602.0000	7.862	0	0	0
13/02/2009	R208	2010/02/04	8.50	Put	Option on Bond Future	9,895.0000	9,308.0000	(5.932)	0	0	0
13/02/2009	R209	2009/05/07			Bond Future	8.3240	8.1720	(1.826)	0.0000	0.0000	5,493
13/02/2009	R209	2009/05/07	9.00	Put	Option on Bond Future	2,812.0000	2,402.0000	(14.580)	0	0	0
13/02/2009	R209	2009/05/07	9.00	Call	Option on Bond Future	8,369.0000	9,304.0000	11.172	0	0	0
13/02/2009	R209	2009/08/06			Bond Future	8.2980	8.1430	(1.868)	0.0000	0.0000	0
13/02/2009	R209	2009/08/06	8.75	Put	Option on Bond Future	6,247.0000	5,724.0000	(8.372)	0	0	0

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13/02/2009	R209	2009/08/06	8.75	Call	Option on Bond Future	10,049.0000	10,904.0000	8.508	0	0	0
13/02/2009	R209	2009/11/05			Bond Future	8.3040	8.1450	(1.915)	0.0000	0.0000	0
13/02/2009	R209	2009/11/05	7.25	Put	Option on Bond Future	16,286.0000	15,450.0000	(5.133)	0	0	0
13/02/2009	R209	2009/11/05	7.25	Call	Option on Bond Future	6,127.0000	6,700.0000	9.352	0	0	0
13/02/2009	R209	2009/11/05	7.00	Put	Option on Bond Future	18,212.0000	17,323.0000	(4.881)	0	0	0
13/02/2009	R209	2009/11/05	7.00	Call	Option on Bond Future	5,336.0000	5,856.0000	9.745	0	0	5,000
13/02/2009	R209	2010/02/04			Bond Future	8.3200	8.1570	(1.959)	0.0000	0.0000	0
13/02/2009	R209	2010/02/04	10.00	Call	Option on Bond Future	18,779.0000	19,837.0000	5.634	0	0	0
13/02/2009	R209	2010/02/04	10.00	Put	Option on Bond Future	6,128.0000	5,747.0000	(6.217)	0	0	0
13/02/2009	R209	2010/02/04	7.50	Call	Option on Bond Future	8,695.0000	9,372.0000	7.786	0	0	2,500
13/02/2009	R209	2010/02/04	7.50	Put	Option on Bond Future	16,387.0000	15,625.0000	(4.650)	0	0	0
13/02/2009	TRT1	2009/05/07			Index Future	290.8000	292.5180	0.591	0.0000	0.0000	0
13/02/2009	TRT1	2009/08/06			Index Future	297.9590	299.7210	0.591	0.0000	0.0000	100
13/02/2009	TRT1	2009/11/05			Index Future	304.2510	306.0560	0.593	0.0000	0.0000	0
13/02/2009	ZAAD	2009/03/16			Currency Future	6.5752	6.6712	1.460	6.4800	6.4800	12,985
13/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	847.0000	755.0000	(10.862)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	201.0000	247.0000	22.886	0	0	0
13/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	122.0000	148.0000	21.311	0	0	0
13/02/2009	ZAAD	2009/03/16	6.05	Call	Currency Future	547.0000	640.0000	17.002	0	0	0
13/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
13/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	206.0000	150.0000	(27.184)	0	0	0
13/02/2009	ZAAD	2009/03/16	5.95	Call	Currency Future	637.0000	732.0000	14.914	0	0	0
13/02/2009	ZAAD	2009/03/16	6.75	Put	Currency Future	310.0000	242.0000	(21.935)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	176.0000	126.0000	(28.409)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	181.0000	221.0000	22.099	0	0	0
13/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	33.0000	26.0000	(21.212)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.50	Put	Currency Future	148.0000	103.0000	(30.405)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.25	Call	Currency Future	375.0000	455.0000	21.333	0	0	0
13/02/2009	ZAAD	2009/03/16	6.75	Call	Currency Future	135.0000	163.0000	20.741	0	0	0
13/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	542.0000	459.0000	(15.314)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/03/16	6.30	Call	Currency Future	339.0000	411.0000	21.239	0	0	0
13/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	347.0000	277.0000	(20.173)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.15	Put	Currency Future	33.0000	26.0000	(21.212)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.00	Call	Currency Future	77.0000	93.0000	20.779	0	0	0
13/02/2009	ZAAD	2009/03/16	6.25	Put	Currency Future	50.0000	33.0000	(34.000)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	458.0000	547.0000	19.432	0	0	0
13/02/2009	ZAAD	2009/03/16	6.50	Call	Currency Future	223.0000	274.0000	22.870	0	0	0
13/02/2009	ZAAD	2009/03/16	7.25	Put	Currency Future	711.0000	622.0000	(12.518)	0	0	0
13/02/2009	ZAAD	2009/03/16	5.95	Put	Currency Future	12.0000	11.0000	(8.333)	0	0	0
13/02/2009	ZAAD	2009/03/16	8.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	ZAAD	2009/03/16	7.35	Call	Currency Future	26.0000	31.0000	19.231	0	0	0
13/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
13/02/2009	ZAAD	2009/03/16	7.00	Put	Currency Future	502.0000	422.0000	(15.936)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,328.0000	1,233.0000	(7.154)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.55	Call	Currency Future	201.0000	247.0000	22.886	0	0	0
13/02/2009	ZAAD	2009/03/16	7.35	Put	Currency Future	801.0000	710.0000	(11.361)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	667.0000	580.0000	(13.043)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	164.0000	200.0000	21.951	0	0	0
13/02/2009	ZAAD	2009/03/16	7.90	Call	Currency Future	3.0000	4.0000	33.333	0	0	0
13/02/2009	ZAAD	2009/03/16	8.05	Put	Currency Future	1,477.0000	1,381.0000	(6.500)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.80	Call	Currency Future	122.0000	148.0000	21.311	0	0	0
13/02/2009	ZAAD	2009/03/16	6.55	Put	Currency Future	176.0000	126.0000	(28.409)	0	0	0
13/02/2009	ZAAD	2009/03/16	8.00	Put	Currency Future	1,427.0000	1,331.0000	(6.727)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.80	Put	Currency Future	347.0000	277.0000	(20.173)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.00	Call	Currency Future	591.0000	686.0000	16.074	0	0	0
13/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	89.0000	107.0000	20.225	0	0	0
13/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
13/02/2009	ZAAD	2009/03/16	7.90	Put	Currency Future	1,328.0000	1,233.0000	(7.154)	0	0	0
13/02/2009	ZAAD	2009/03/16	8.10	Put	Currency Future	1,526.0000	1,430.0000	(6.291)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.95	Call	Currency Future	89.0000	107.0000	20.225	0	0	0
13/02/2009	ZAAD	2009/03/16	6.30	Put	Currency Future	64.0000	40.0000	(37.500)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	426.0000	351.0000	(17.606)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	583.0000	498.0000	(14.580)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	102.0000	122.0000	19.608	0	0	0
13/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	123.0000	83.0000	(32.520)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/03/16	6.00	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.05	Call	Currency Future	67.0000	80.0000	19.403	0	0	0
13/02/2009	ZAAD	2009/03/16	5.90	Put	Currency Future	9.0000	8.0000	(11.111)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.85	Put	Currency Future	386.0000	313.0000	(18.912)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.05	Put	Currency Future	542.0000	459.0000	(15.314)	0	0	0
13/02/2009	ZAAD	2009/03/16	5.90	Call	Currency Future	684.0000	780.0000	14.035	0	0	0
13/02/2009	ZAAD	2009/03/16	6.90	Call	Currency Future	102.0000	122.0000	19.608	0	0	0
13/02/2009	ZAAD	2009/03/16	7.25	Call	Currency Future	36.0000	43.0000	19.444	0	0	0
13/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	149.0000	180.0000	20.805	0	0	0
13/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	248.0000	305.0000	22.984	0	0	0
13/02/2009	ZAAD	2009/03/16	6.90	Put	Currency Future	426.0000	351.0000	(17.606)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
13/02/2009	ZAAD	2009/03/16	6.85	Call	Currency Future	111.0000	134.0000	20.721	0	0	0
13/02/2009	ZAAD	2009/03/16	7.40	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
13/02/2009	ZAAD	2009/03/16	6.60	Put	Currency Future	206.0000	150.0000	(27.184)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	100.0000	66.0000	(34.000)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	414.0000	499.0000	20.531	0	0	0
13/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
13/02/2009	ZAAD	2009/03/16	6.60	Call	Currency Future	181.0000	221.0000	22.099	0	0	0
13/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
13/02/2009	ZAAD	2009/03/16	7.20	Call	Currency Future	43.0000	51.0000	18.605	0	0	0
13/02/2009	ZAAD	2009/03/16	6.15	Call	Currency Future	458.0000	547.0000	19.432	0	0	0
13/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	239.0000	179.0000	(25.105)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.05	Put	Currency Future	21.0000	19.0000	(9.524)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	625.0000	538.0000	(13.920)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	38.0000	28.0000	(26.316)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.65	Call	Currency Future	164.0000	200.0000	21.951	0	0	0
13/02/2009	ZAAD	2009/03/16	6.10	Put	Currency Future	28.0000	24.0000	(14.286)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	273.0000	209.0000	(23.443)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	275.0000	337.0000	22.545	0	0	0
13/02/2009	ZAAD	2009/03/16	6.10	Call	Currency Future	503.0000	595.0000	18.290	0	0	0
13/02/2009	ZAAD	2009/03/16	6.65	Put	Currency Future	239.0000	179.0000	(25.105)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.20	Call	Currency Future	414.0000	499.0000	20.531	0	0	0
13/02/2009	ZAAD	2009/03/16	7.40	Put	Currency Future	847.0000	755.0000	(10.862)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.60	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
13/02/2009	ZAAD	2009/03/16	6.20	Put	Currency Future	38.0000	28.0000	(26.316)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	464.0000	385.0000	(17.026)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.20	Put	Currency Future	667.0000	580.0000	(13.043)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.40	Call	Currency Future	275.0000	337.0000	22.545	0	0	0
13/02/2009	ZAAD	2009/03/16	7.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
13/02/2009	ZAAD	2009/03/16	6.95	Put	Currency Future	464.0000	385.0000	(17.026)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	756.0000	666.0000	(11.905)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.70	Put	Currency Future	273.0000	209.0000	(23.443)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.60	Put	Currency Future	1,036.0000	941.0000	(9.170)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.40	Put	Currency Future	100.0000	66.0000	(34.000)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.70	Put	Currency Future	1,132.0000	1,037.0000	(8.392)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.95	Put	Currency Future	1,378.0000	1,282.0000	(6.967)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.70	Call	Currency Future	7.0000	9.0000	28.571	0	0	0
13/02/2009	ZAAD	2009/03/16	8.05	Call	Currency Future	2.0000	2.0000	-	0	0	0
13/02/2009	ZAAD	2009/03/16	6.70	Call	Currency Future	149.0000	180.0000	20.805	0	0	0
13/02/2009	ZAAD	2009/03/16	8.10	Call	Currency Future	1.0000	2.0000	100.000	0	0	0
13/02/2009	ZAAD	2009/03/16	7.85	Put	Currency Future	1,279.0000	1,183.0000	(7.506)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.55	Put	Currency Future	988.0000	894.0000	(9.514)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.45	Put	Currency Future	893.0000	801.0000	(10.302)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
13/02/2009	ZAAD	2009/03/16	7.55	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
13/02/2009	ZAAD	2009/03/16	7.75	Call	Currency Future	6.0000	7.0000	16.667	0	0	0
13/02/2009	ZAAD	2009/03/16	7.85	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
13/02/2009	ZAAD	2009/03/16	8.20	Call	Currency Future	1.0000	1.0000	-	0	0	0
13/02/2009	ZAAD	2009/03/16	8.20	Put	Currency Future	1,626.0000	1,530.0000	(5.904)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.75	Put	Currency Future	1,181.0000	1,086.0000	(8.044)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.80	Put	Currency Future	1,230.0000	1,134.0000	(7.805)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.80	Call	Currency Future	5.0000	6.0000	20.000	0	0	0
13/02/2009	ZAAD	2009/03/16	7.50	Put	Currency Future	940.0000	847.0000	(9.894)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.30	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
13/02/2009	ZAAD	2009/03/16	7.15	Put	Currency Future	625.0000	538.0000	(13.920)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.45	Put	Currency Future	123.0000	83.0000	(32.520)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.35	Call	Currency Future	306.0000	373.0000	21.895	0	0	0
13/02/2009	ZAAD	2009/03/16	6.35	Put	Currency Future	81.0000	52.0000	(35.802)	0	0	0
13/02/2009	ZAAD	2009/03/16	6.45	Call	Currency Future	248.0000	305.0000	22.984	0	0	0
13/02/2009	ZAAD	2009/03/16	7.30	Put	Currency Future	756.0000	666.0000	(11.905)	0	0	0
13/02/2009	ZAAD	2009/03/16	7.10	Put	Currency Future	583.0000	498.0000	(14.580)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/03/16	7.15	Call	Currency Future	50.0000	60.0000	20.000	0	0	0
13/02/2009	ZAAD	2009/03/16	7.10	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
13/02/2009	ZAAD	2009/03/16	7.50	Call	Currency Future	16.0000	18.0000	12.500	0	0	0
13/02/2009	ZAAD	2009/03/16	7.65	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
13/02/2009	ZAAD	2009/03/16	7.65	Put	Currency Future	1,084.0000	989.0000	(8.764)	0	0	0
13/02/2009	ZAAD	2009/06/12			Currency Future	6.6517	6.7487	1.458	0.0000	0.0000	1,370
13/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	459.0000	512.0000	11.547	0	0	0
13/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	653.0000	584.0000	(10.567)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	258.0000	213.0000	(17.442)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	297.0000	330.0000	11.111	0	0	0
13/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	582.0000	516.0000	(11.340)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
13/02/2009	ZAAD	2009/06/12	6.60	Put	Currency Future	345.0000	292.0000	(15.362)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	255.0000	283.0000	10.980	0	0	0
13/02/2009	ZAAD	2009/06/12	7.00	Put	Currency Future	620.0000	552.0000	(10.968)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	632.0000	704.0000	11.392	0	0	0
13/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	722.0000	650.0000	(9.972)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	475.0000	415.0000	(12.632)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	376.0000	321.0000	(14.628)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	314.0000	264.0000	(15.924)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	131.0000	105.0000	(19.847)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	327.0000	363.0000	11.009	0	0	0
13/02/2009	ZAAD	2009/06/12	6.60	Call	Currency Future	396.0000	441.0000	11.364	0	0	0
13/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	129.0000	144.0000	11.628	0	0	0
13/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	416.0000	463.0000	11.298	0	0	0
13/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	378.0000	420.0000	11.111	0	0	0
13/02/2009	ZAAD	2009/06/12	7.00	Call	Currency Future	272.0000	301.0000	10.662	0	0	0
13/02/2009	ZAAD	2009/06/12	6.65	Call	Currency Future	378.0000	420.0000	11.111	0	0	0
13/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	312.0000	346.0000	10.897	0	0	0
13/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,027.0000	945.0000	(7.984)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	510.0000	447.0000	(12.353)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.10	Call	Currency Future	239.0000	265.0000	10.879	0	0	0
13/02/2009	ZAAD	2009/06/12	6.65	Put	Currency Future	376.0000	321.0000	(14.628)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	231.0000	190.0000	(17.749)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	546.0000	481.0000	(11.905)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/06/12	6.85	Call	Currency Future	312.0000	346.0000	10.897	0	0	0
13/02/2009	ZAAD	2009/06/12	7.10	Put	Currency Future	687.0000	616.0000	(10.335)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.90	Put	Currency Future	546.0000	481.0000	(11.905)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.40	Put	Currency Future	231.0000	190.0000	(17.749)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.90	Call	Currency Future	297.0000	330.0000	11.111	0	0	0
13/02/2009	ZAAD	2009/06/12	6.85	Put	Currency Future	510.0000	447.0000	(12.353)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.55	Call	Currency Future	129.0000	144.0000	11.628	0	0	0
13/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	408.0000	352.0000	(13.725)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	483.0000	539.0000	11.594	0	0	0
13/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	146.0000	118.0000	(19.178)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	210.0000	233.0000	10.952	0	0	0
13/02/2009	ZAAD	2009/06/12	6.15	Call	Currency Future	632.0000	704.0000	11.392	0	0	0
13/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	597.0000	667.0000	11.725	0	0	0
13/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	908.0000	829.0000	(8.700)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.05	Put	Currency Future	104.0000	82.0000	(21.154)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	183.0000	204.0000	11.475	0	0	0
13/02/2009	ZAAD	2009/06/12	6.40	Call	Currency Future	483.0000	539.0000	11.594	0	0	0
13/02/2009	ZAAD	2009/06/12	7.50	Put	Currency Future	987.0000	906.0000	(8.207)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.05	Call	Currency Future	706.0000	781.0000	10.623	0	0	0
13/02/2009	ZAAD	2009/06/12	6.10	Call	Currency Future	669.0000	742.0000	10.912	0	0	0
13/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	284.0000	315.0000	10.915	0	0	0
13/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	160.0000	178.0000	11.250	0	0	0
13/02/2009	ZAAD	2009/06/12	6.50	Put	Currency Future	285.0000	237.0000	(16.842)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.00	Put	Currency Future	92.0000	73.0000	(20.652)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	832.0000	755.0000	(9.255)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.95	Put	Currency Future	582.0000	516.0000	(11.340)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.30	Call	Currency Future	183.0000	204.0000	11.475	0	0	0
13/02/2009	ZAAD	2009/06/12	6.15	Put	Currency Future	131.0000	105.0000	(19.847)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	758.0000	684.0000	(9.763)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.25	Call	Currency Future	566.0000	632.0000	11.661	0	0	0
13/02/2009	ZAAD	2009/06/12	6.25	Put	Currency Future	164.0000	134.0000	(18.293)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.10	Put	Currency Future	117.0000	93.0000	(20.513)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.50	Call	Currency Future	139.0000	154.0000	10.791	0	0	0
13/02/2009	ZAAD	2009/06/12	6.70	Put	Currency Future	408.0000	352.0000	(13.725)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	536.0000	599.0000	11.754	0	0	0
13/02/2009	ZAAD	2009/06/12	6.00	Call	Currency Future	744.0000	821.0000	10.349	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/06/12	6.35	Put	Currency Future	207.0000	170.0000	(17.874)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.35	Call	Currency Future	509.0000	568.0000	11.591	0	0	0
13/02/2009	ZAAD	2009/06/12	6.20	Put	Currency Future	146.0000	118.0000	(19.178)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	360.0000	401.0000	11.389	0	0	0
13/02/2009	ZAAD	2009/06/12	6.50	Call	Currency Future	437.0000	486.0000	11.213	0	0	0
13/02/2009	ZAAD	2009/06/12	6.20	Call	Currency Future	597.0000	667.0000	11.725	0	0	0
13/02/2009	ZAAD	2009/06/12	7.05	Call	Currency Future	255.0000	283.0000	10.980	0	0	0
13/02/2009	ZAAD	2009/06/12	7.45	Put	Currency Future	947.0000	867.0000	(8.448)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.45	Call	Currency Future	149.0000	166.0000	11.409	0	0	0
13/02/2009	ZAAD	2009/06/12	7.55	Put	Currency Future	1,027.0000	945.0000	(7.984)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	185.0000	151.0000	(18.378)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.35	Put	Currency Future	869.0000	792.0000	(8.861)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.65	Put	Currency Future	1,110.0000	1,025.0000	(7.658)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.05	Put	Currency Future	653.0000	584.0000	(10.567)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.35	Call	Currency Future	171.0000	190.0000	11.111	0	0	0
13/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	104.0000	115.0000	10.577	0	0	0
13/02/2009	ZAAD	2009/06/12	6.30	Call	Currency Future	536.0000	599.0000	11.754	0	0	0
13/02/2009	ZAAD	2009/06/12	6.95	Call	Currency Future	284.0000	315.0000	10.915	0	0	0
13/02/2009	ZAAD	2009/06/12	6.80	Put	Currency Future	475.0000	415.0000	(12.632)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.30	Put	Currency Future	185.0000	151.0000	(18.378)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.75	Call	Currency Future	343.0000	381.0000	11.079	0	0	0
13/02/2009	ZAAD	2009/06/12	7.65	Call	Currency Future	111.0000	124.0000	11.712	0	0	0
13/02/2009	ZAAD	2009/06/12	6.75	Put	Currency Future	441.0000	383.0000	(13.152)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,152.0000	1,067.0000	(7.378)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.80	Call	Currency Future	327.0000	363.0000	11.009	0	0	0
13/02/2009	ZAAD	2009/06/12	7.30	Put	Currency Future	832.0000	755.0000	(9.255)	0	0	0
13/02/2009	ZAAD	2009/06/12	6.70	Call	Currency Future	360.0000	401.0000	11.389	0	0	0
13/02/2009	ZAAD	2009/06/12	7.70	Call	Currency Future	104.0000	115.0000	10.577	0	0	0
13/02/2009	ZAAD	2009/06/12	8.10	Call	Currency Future	56.0000	62.0000	10.714	0	0	0
13/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
13/02/2009	ZAAD	2009/06/12	7.70	Put	Currency Future	1,152.0000	1,067.0000	(7.378)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,237.0000	1,150.0000	(7.033)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,325.0000	1,236.0000	(6.717)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	76.0000	85.0000	11.842	0	0	0
13/02/2009	ZAAD	2009/06/12	8.00	Call	Currency Future	65.0000	73.0000	12.308	0	0	0
13/02/2009	ZAAD	2009/06/12	8.00	Put	Currency Future	1,414.0000	1,324.0000	(6.365)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/06/12	8.30	Put	Currency Future	1,688.0000	1,596.0000	(5.450)	0	0	0
13/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,596.0000	1,504.0000	(5.764)	0	0	0
13/02/2009	ZAAD	2009/06/12	8.30	Call	Currency Future	40.0000	45.0000	12.500	0	0	0
13/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
13/02/2009	ZAAD	2009/06/12	8.10	Put	Currency Future	1,504.0000	1,413.0000	(6.051)	0	0	0
13/02/2009	ZAAD	2009/06/12	8.20	Call	Currency Future	47.0000	53.0000	12.766	0	0	0
13/02/2009	ZAAD	2009/06/12	8.20	Put	Currency Future	1,596.0000	1,504.0000	(5.764)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.60	Call	Currency Future	120.0000	134.0000	11.667	0	0	0
13/02/2009	ZAAD	2009/06/12	6.45	Call	Currency Future	459.0000	512.0000	11.547	0	0	0
13/02/2009	ZAAD	2009/06/12	7.60	Put	Currency Future	1,068.0000	985.0000	(7.772)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.90	Put	Currency Future	1,325.0000	1,236.0000	(6.717)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.90	Call	Currency Future	76.0000	85.0000	11.842	0	0	0
13/02/2009	ZAAD	2009/06/12	7.40	Call	Currency Future	160.0000	178.0000	11.250	0	0	0
13/02/2009	ZAAD	2009/06/12	6.55	Call	Currency Future	416.0000	463.0000	11.298	0	0	0
13/02/2009	ZAAD	2009/06/12	6.55	Put	Currency Future	314.0000	264.0000	(15.924)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.20	Put	Currency Future	758.0000	684.0000	(9.763)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.40	Put	Currency Future	908.0000	829.0000	(8.700)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.25	Call	Currency Future	196.0000	218.0000	11.224	0	0	0
13/02/2009	ZAAD	2009/06/12	7.25	Put	Currency Future	794.0000	719.0000	(9.446)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.20	Call	Currency Future	210.0000	233.0000	10.952	0	0	0
13/02/2009	ZAAD	2009/06/12	6.45	Put	Currency Future	258.0000	213.0000	(17.442)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.15	Call	Currency Future	224.0000	249.0000	11.161	0	0	0
13/02/2009	ZAAD	2009/06/12	7.15	Put	Currency Future	722.0000	650.0000	(9.972)	0	0	0
13/02/2009	ZAAD	2009/06/12	7.80	Call	Currency Future	89.0000	99.0000	11.236	0	0	0
13/02/2009	ZAAD	2009/06/12	7.80	Put	Currency Future	1,237.0000	1,150.0000	(7.033)	0	0	0
13/02/2009	ZAAD	2009/09/14			Currency Future	6.7200	6.8193	1.478	0.0000	0.0000	140
13/02/2009	ZAAD	2009/09/14	7.30	Put	Currency Future	910.0000	840.0000	(7.692)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.35	Put	Currency Future	294.0000	253.0000	(13.946)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.35	Put	Currency Future	945.0000	873.0000	(7.619)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	776.0000	711.0000	(8.376)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.40	Put	Currency Future	320.0000	276.0000	(13.750)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	540.0000	584.0000	8.148	0	0	0
13/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	301.0000	327.0000	8.638	0	0	0
13/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	618.0000	671.0000	8.576	0	0	0
13/02/2009	ZAAD	2009/09/14	7.40	Call	Currency Future	301.0000	327.0000	8.638	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD	2009/09/14	6.75	Call	Currency Future	502.0000	545.0000	8.566	0	0	0
13/02/2009	ZAAD	2009/09/14	6.40	Call	Currency Future	640.0000	696.0000	8.750	0	0	0
13/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	470.0000	414.0000	(11.915)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	981.0000	908.0000	(7.441)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.45	Call	Currency Future	618.0000	671.0000	8.576	0	0	0
13/02/2009	ZAAD	2009/09/14	7.50	Put	Currency Future	1,053.0000	978.0000	(7.123)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.10	Call	Currency Future	396.0000	430.0000	8.586	0	0	0
13/02/2009	ZAAD	2009/09/14	6.30	Put	Currency Future	269.0000	231.0000	(14.126)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.05	Put	Currency Future	740.0000	675.0000	(8.784)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.80	Call	Currency Future	485.0000	527.0000	8.660	0	0	0
13/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	348.0000	301.0000	(13.506)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	453.0000	492.0000	8.609	0	0	0
13/02/2009	ZAAD	2009/09/14	6.90	Call	Currency Future	453.0000	492.0000	8.609	0	0	0
13/02/2009	ZAAD	2009/09/14	6.70	Put	Currency Future	501.0000	445.0000	(11.178)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.30	Call	Currency Future	689.0000	750.0000	8.853	0	0	0
13/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	668.0000	606.0000	(9.281)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.80	Put	Currency Future	565.0000	508.0000	(10.088)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.45	Put	Currency Future	348.0000	301.0000	(13.506)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.20	Put	Currency Future	842.0000	774.0000	(8.076)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	633.0000	573.0000	(9.479)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	521.0000	564.0000	8.253	0	0	0
13/02/2009	ZAAD	2009/09/14	6.95	Call	Currency Future	438.0000	475.0000	8.447	0	0	0
13/02/2009	ZAAD	2009/09/14	6.65	Put	Currency Future	470.0000	414.0000	(11.915)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.50	Call	Currency Future	273.0000	298.0000	9.158	0	0	0
13/02/2009	ZAAD	2009/09/14	6.75	Put	Currency Future	532.0000	476.0000	(10.526)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.55	Call	Currency Future	578.0000	625.0000	8.131	0	0	0
13/02/2009	ZAAD	2009/09/14	6.90	Put	Currency Future	633.0000	573.0000	(9.479)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.95	Put	Currency Future	668.0000	606.0000	(9.281)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.30	Call	Currency Future	330.0000	359.0000	8.788	0	0	0
13/02/2009	ZAAD	2009/09/14	7.25	Put	Currency Future	876.0000	806.0000	(7.991)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.40	Put	Currency Future	981.0000	908.0000	(7.441)	0	0	0
13/02/2009	ZAAD	2009/09/14	7.10	Put	Currency Future	776.0000	711.0000	(8.376)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.50	Put	Currency Future	377.0000	328.0000	(12.997)	0	0	0
13/02/2009	ZAAD	2009/09/14	6.65	Call	Currency Future	540.0000	584.0000	8.148	0	0	0
13/02/2009	ZAAD	2009/09/14	7.20	Call	Currency Future	362.0000	393.0000	8.564	0	0	0
13/02/2009	ZAAD	2009/09/14	6.70	Call	Currency Future	521.0000	564.0000	8.253	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2009	ZAAD 2009/09/14	6.60	Call	Currency Future	560.0000	604.0000	7.857	0	0	0
13/02/2009	ZAAD 2009/09/14	6.35	Call	Currency Future	664.0000	722.0000	8.735	0	0	0
13/02/2009	ZAAD 2009/09/14	7.45	Call	Currency Future	287.0000	312.0000	8.711	0	0	0
13/02/2009	ZAAD 2009/09/14	6.95	Call	Currency Future	438.0000	475.0000	8.447	0	0	0
13/02/2009	ZAAD 2009/09/14	7.10	Call	Currency Future	396.0000	430.0000	8.586	0	0	0
13/02/2009	ZAAD 2009/09/14	6.70	Put	Currency Future	501.0000	445.0000	(11.178)	0	0	0
13/02/2009	ZAAD 2009/09/14	6.50	Call	Currency Future	597.0000	647.0000	8.375	0	0	0
13/02/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	379.0000	411.0000	8.443	0	0	0
13/02/2009	ZAAD 2009/09/14	7.35	Call	Currency Future	315.0000	343.0000	8.889	0	0	0
13/02/2009	ZAAD 2009/09/14	6.85	Put	Currency Future	598.0000	540.0000	(9.699)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.00	Put	Currency Future	703.0000	640.0000	(8.962)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.20	Put	Currency Future	842.0000	774.0000	(8.076)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.25	Call	Currency Future	346.0000	376.0000	8.671	0	0	0
13/02/2009	ZAAD 2009/09/14	7.55	Put	Currency Future	1,091.0000	1,014.0000	(7.058)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	410.0000	444.0000	8.293	0	0	0
13/02/2009	ZAAD 2009/09/14	7.30	Call	Currency Future	330.0000	359.0000	8.788	0	0	0
13/02/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	809.0000	742.0000	(8.282)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.55	Call	Currency Future	261.0000	284.0000	8.812	0	0	0
13/02/2009	ZAAD 2009/09/14	6.80	Put	Currency Future	565.0000	508.0000	(10.088)	0	0	0
13/02/2009	ZAAD 2009/09/14	6.55	Put	Currency Future	408.0000	356.0000	(12.745)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.45	Put	Currency Future	1,017.0000	943.0000	(7.276)	0	0	0
13/02/2009	ZAAD 2009/09/14	6.80	Call	Currency Future	485.0000	527.0000	8.660	0	0	0
13/02/2009	ZAAD 2009/09/14	7.30	Put	Currency Future	910.0000	840.0000	(7.692)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.15	Put	Currency Future	809.0000	742.0000	(8.282)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.20	Call	Currency Future	362.0000	393.0000	8.564	0	0	0
13/02/2009	ZAAD 2009/09/14	6.60	Put	Currency Future	440.0000	385.0000	(12.500)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.00	Call	Currency Future	423.0000	459.0000	8.511	0	0	0
13/02/2009	ZAAD 2009/09/14	7.15	Call	Currency Future	379.0000	411.0000	8.443	0	0	0
13/02/2009	ZAAD 2009/09/14	7.05	Put	Currency Future	740.0000	675.0000	(8.784)	0	0	0
13/02/2009	ZAAD 2009/09/14	7.05	Call	Currency Future	410.0000	444.0000	8.293	0	0	0
13/02/2009	ZAAD 2009/09/14	6.85	Call	Currency Future	468.0000	509.0000	8.761	0	0	0

**Grand Total:**

**420,228**